

QUARTERLY STATEMENT AS OF SEPTEMBER 30, 2016 OF THE CONDITION AND AFFAIRS OF THE ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
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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	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
4. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
5. BRUCE RICHARD JONES	Executive Vice President & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
6. # MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness	# WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel
7. MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer		

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN
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

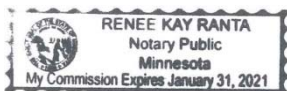
Controller

Subscribed and sworn to before me this

20th day of October, 2016

Renée Kay Ranta

Notary Public



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.....	11,244,433,673	0	11,244,433,673	10,488,001,049
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,889,017,945	14,935,541	2,874,082,404	2,674,286,698
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	41,900,000
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	28,743,448	0	28,743,448	29,503,370
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	748,668,955	0	748,668,955	751,666,431
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....26,643,064), cash equivalents (\$....0) and short-term investments (\$....435,786,177).....	462,429,241	0	462,429,241	1,086,226,993
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	797,306,295	48,147,627	749,158,668	801,264,475
9. Receivables for securities.....	5,539,843	0	5,539,843	419,669
10. Securities lending reinvested collateral assets.....	166,584,550	0	166,584,550	113,034,727
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,343,854,165	63,083,168	16,280,770,997	15,987,433,627
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	103,369,575	0	103,369,575	104,355,424
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	699,555,151	47,352,180	652,202,971	645,272,037
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....29,811,281 earned but unbilled premiums).....	1,166,481,713	5,686,903	1,160,794,810	1,063,079,407
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	17,620,361	1,669,254	15,951,107	19,832,974
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	56,425,308	0	56,425,308	72,017,484
16.2 Funds held by or deposited with reinsured companies.....	7,310,252	0	7,310,252	8,155,576
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	428,575,552	116,636,940	311,938,612	309,853,835
19. Guaranty funds receivable or on deposit.....	(95,216)	0	(95,216)	(21,086)
20. Electronic data processing equipment and software.....	150	0	150	263
21. Furniture and equipment, including health care delivery assets (\$.....0).....	10,584,854	10,584,854	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.....	85,052,611	3,345,694	81,706,918	87,617,094
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,918,734,476	248,358,992	18,670,375,483	18,297,596,634
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,918,734,476	248,358,992	18,670,375,483	18,297,596,634

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. COLI supplemental benefits trust.....	20,668,247	0	20,668,247	20,309,261
2502. Real estate operating fund.....	19,513,495	1,705,272	17,808,223	18,731,400
2503. Equities and deposits in pools and associations.....	14,964,396	0	14,964,396	17,172,692
2598. Summary of remaining write-ins for Line 25 from overflow page.....	29,906,473	1,640,422	28,266,051	31,403,741
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	85,052,611	3,345,694	81,706,918	87,617,094

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,414,730,940).....	7,478,167,501	7,422,324,562
2. Reinsurance payable on paid losses and loss adjustment expenses.....	268,913,516	288,297,531
3. Loss adjustment expenses.....	1,771,842,088	1,742,046,642
4. Commissions payable, contingent commissions and other similar charges.....	141,775,580	159,324,402
5. Other expenses (excluding taxes, licenses and fees).....	132,996,689	161,306,934
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	80,359,414	86,454,234
7.1 Current federal and foreign income taxes (including \$....(39,811,729) on realized capital gains (losses)).....	10,093,455	41,488,305
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....197,004,221 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).....	2,543,615,794	2,387,044,917
10. Advance premium.....	575	16,856
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,707,392	11,934,303
12. Ceded reinsurance premiums payable (net of ceding commissions).....	88,409,301	62,240,340
13. Funds held by company under reinsurance treaties.....	2,065,600	395,031
14. Amounts withheld or retained by company for account of others.....	28,252,674	28,602,229
15. Remittances and items not allocated.....	21,594,528	15,578,051
16. Provision for reinsurance (including \$....491,665 certified).....	12,508,723	12,508,723
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	80,424,046	94,478,176
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	29,371,520	47,668,602
20. Derivatives.....	0	0
21. Payable for securities.....	73,415,365	11,186,850
22. Payable for securities lending.....	166,584,550	113,034,727
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	49,855,343	48,392,739
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,992,953,656	12,734,324,153
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,992,953,656	12,734,324,153
29. Aggregate write-ins for special surplus funds.....	17,778,652	18,969,506
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,401,260,644	2,285,920,443
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,677,421,828	5,563,272,481
38. Totals (Page 2, Line 28, Col. 3).....	18,670,375,483	18,297,596,634

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	23,308,328	23,101,705
2503. Retroactive reinsurance reserve assumed.....	301,349	302,877
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(16,874,334)	(18,131,843)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	49,855,343	48,392,739
2901. Special surplus from retroactive reinsurance.....	16,778,652	17,969,506
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	17,778,652	18,969,506
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....340,493,054).....	359,223,040	505,176,153	639,720,409
1.2 Assumed..... (written \$.....4,110,963,191).....	3,950,516,263	3,807,282,790	5,102,970,002
1.3 Ceded..... (written \$.....289,275,406).....	304,373,887	440,788,840	556,458,383
1.4 Net..... (written \$.....4,162,180,840).....	4,005,365,416	3,871,670,104	5,186,232,028
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,189,123,311):			
2.1 Direct.....	140,705,456	143,127,996	164,857,905
2.2 Assumed.....	2,053,644,855	1,793,923,795	2,370,855,793
2.3 Ceded.....	79,115,711	96,077,326	95,017,670
2.4 Net.....	2,115,234,600	1,840,974,465	2,440,696,028
3. Loss adjustment expenses incurred.....	462,451,108	472,870,355	607,329,839
4. Other underwriting expenses incurred.....	1,250,177,975	1,206,979,572	1,597,733,756
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,827,863,684	3,520,824,392	4,645,759,623
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	177,501,732	350,845,713	540,472,404
INVESTMENT INCOME			
9. Net investment income earned.....	387,047,075	407,886,221	639,569,988
10. Net realized capital gains (losses) less capital gains tax of \$.....11,678,958.....	6,938,981	(5,938,614)	305,247,667
11. Net investment gain (loss) (Lines 9 + 10).....	393,986,056	401,947,607	944,817,655
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....2,005,183 amount charged off \$.....8,778,666).....	(6,773,482)	(7,579,230)	(10,183,698)
13. Finance and service charges not included in premiums.....	14,005,774	13,886,685	18,533,044
14. Aggregate write-ins for miscellaneous income.....	1,161,313	1,093,448	57,340
15. Total other income (Lines 12 through 14).....	8,393,605	7,400,902	8,406,687
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	579,881,392	760,194,222	1,493,696,746
17. Dividends to policyholders.....	7,061,446	6,033,822	8,523,590
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	572,819,946	754,160,400	1,485,173,156
19. Federal and foreign income taxes incurred.....	143,989,999	180,180,986	298,412,018
20. Net income (Line 18 minus Line 19) (to Line 22).....	428,829,947	573,979,414	1,186,761,138
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,563,272,481	5,994,070,231	5,994,070,231
22. Net income (from Line 20).....	428,829,947	573,979,414	1,186,761,138
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....10,624,415.....	183,196,602	124,468,083	(255,675,706)
25. Change in net unrealized foreign exchange capital gain (loss).....	14,111,196	(51,749,206)	(41,719,732)
26. Change in net deferred income tax.....	(16,462,713)	(29,270,168)	5,392,589
27. Change in nonadmitted assets.....	10,474,315	(29,726,733)	(79,291,713)
28. Change in provision for reinsurance.....	0	0	17,735,675
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(506,000,000)	(790,000,000)	(1,264,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	114,149,347	(202,298,610)	(430,797,751)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,677,421,828	5,791,771,621	5,563,272,481

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,139,650	1,812,597	716,449
1402. Change in COLI cash values.....	691,818	(107,192)	489,023
1403. Other assets tri-party/tax credit bond income.....	47,708	79,669	98,368
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(717,863)	(691,625)	(1,246,499)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,161,313	1,093,448	57,340
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	4,081,681,704	3,899,691,245	5,191,986,687
2. Net investment income.....	449,170,844	484,277,294	703,707,955
3. Miscellaneous income.....	8,393,605	7,400,902	8,406,687
4. Total (Lines 1 through 3).....	4,539,246,153	4,391,369,441	5,904,101,328
5. Benefit and loss related payments.....	2,062,338,176	1,841,554,477	2,481,735,330
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,733,510,417	1,802,869,912	2,314,843,905
8. Dividends paid to policyholders.....	6,288,358	5,302,595	8,118,488
9. Federal and foreign income taxes paid (recovered) net of \$.....761,250 tax on capital gains (losses).....	187,063,808	223,396,128	296,677,081
10. Total (Lines 5 through 9).....	3,989,200,758	3,873,123,112	5,101,374,805
11. Net cash from operations (Line 4 minus Line 10).....	550,045,395	518,246,329	802,726,523
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,202,812,765	2,069,670,643	2,459,930,304
12.2 Stocks.....	29,667,713	308,957,303	1,307,248,145
12.3 Mortgage loans.....	53,647,871	0	0
12.4 Real estate.....	4,125,233	51,372,673	69,098,240
12.5 Other invested assets.....	98,206,512	81,216,145	110,878,879
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(52,311)	(59,045)	(71,356)
12.7 Miscellaneous proceeds.....	62,228,515	37,299,452	14,342,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,450,636,297	2,548,457,170	3,961,426,728
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,971,395,701	1,924,084,102	2,592,060,849
13.2 Stocks.....	29,229,411	35,904,044	42,784,326
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	21,041,824	112,469,467	116,450,098
13.5 Other invested assets.....	83,661,554	74,829,560	106,677,096
13.6 Miscellaneous applications.....	58,669,997	353,506	37,172,545
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,163,998,486	2,147,640,679	2,895,144,914
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(713,362,189)	400,816,491	1,066,281,814
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	506,000,000	790,000,000	1,264,000,000
16.6 Other cash provided (applied).....	45,519,042	(2,482,045)	(40,381,038)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(460,480,958)	(792,482,045)	(1,304,381,038)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(623,797,752)	126,580,775	564,627,299
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,086,226,993	521,599,694	521,599,694
19.2 End of period (Line 18 plus Line 19.1).....	462,429,241	648,180,470	1,086,226,993
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	12,481,033	4,303,850	21,236,768
20.0002 Stock distributions from limited partnerships.....	7,895,071	278,479	278,479
20.0003 Interest payment received in securities.....	1,518,976	1,121,380	1,483,527
20.0004 Exchange of stock.....	727,320	9,247,587	23,021,690
20.0005 Bonds exchanged for stock.....	0	281,007	281,007

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 428,829,947	\$ 1,186,761,138
2. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
3. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 428,829,947</u>	<u>\$ 1,186,761,138</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,677,421,828	\$ 5,563,272,481
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 5,677,421,828</u>	<u>\$ 5,563,272,481</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

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

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

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

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

C. Impairment Loss:

Not applicable.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

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

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

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

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

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 231,815
	2. 12 Months or Longer	\$ 61,205
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 67,774,160
	2. 12 Months or Longer	\$ 12,121,068

- (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.

NOTES TO FINANCIAL STATEMENTS

I. Working Capital Finance Investments:

- (1) No significant change.
- (2) Not applicable.
- (3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through September 30, 2016, the Company paid dividends totaling \$506 million to its parent company, The Travelers Companies, Inc. as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 21, 2016	\$ 152	\$ 65	\$ 217
June 20, 2016	132	-	132
September 21, 2016	157	-	157

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 107,245,223	\$ -	\$ 107,245,223
Common stock				
Industrial and miscellaneous	395,927,702	-	2,157,284	398,084,986
Total securities at fair value	<u>\$ 395,927,702</u>	<u>\$ 107,245,223</u>	<u>\$ 2,157,284</u>	<u>\$ 505,330,209</u>

At September 30, 2016, the Company also holds Level 3 non-redeemable preferred stock measured and reported at its fair value of \$0.

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

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

<u>Description</u>	<u>Beginning Balance at 6/30/2016</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 9/30/2016</u>
Bonds	\$ -	\$ -	\$ -	\$ 690,896	\$ -	\$ -	\$ -	\$ -	\$ (690,896)	\$ -
Common stock	2,157,284	-	-	-	-	-	-	-	-	2,157,284
Total	<u>\$ 2,157,284</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 690,896</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (690,896)</u>	<u>\$ 2,157,284</u>

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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

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

- (5) Not applicable.

B. Not applicable.

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

(At September 30, 2016)	Aggregate	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description	Fair Value	Assets				
Short term bonds	\$ 435,786,271	\$ 435,786,177	\$ 80,251,869	\$ 355,534,402	\$ -	\$ -
Long term bonds	11,976,279,758	11,244,433,673	570,147,158	11,404,077,418	2,055,182	-
Preferred stock	1,937,200	1,195,000	1,937,200	-	-	-
Common stock	398,084,986	398,084,986	395,927,702	-	2,157,284	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through November 2, 2016.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2016 to September 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$60,544,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding asbestos and environmental), other liability – claims made, commercial auto liability, special property and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for asbestos and environmental reserves in the products liability – occurrence and other liability – occurrence lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement was driven primarily by better than expected loss experience in (i) the workers' compensation line for accident year 2015 as well as "Prior" accident years, (ii) the other liability – occurrence line for both primary and excess coverages for accident years 2011 through 2015 as well as accident years 2007 and prior, (iii) the other liability – claims made line for accident years 2011 and prior, (iv) the commercial auto liability line for accident years 2011 and prior, (v) the special property line driven by non-weather related losses primarily for accident year 2014, and (vi) the auto physical damage line for accident years 2011 through 2015. These improvements were partially offset by (i) unfavorable development in the commercial multiple peril line resulting from a refinement of IBNR from mono-line property coverages to commercial multiple peril for non-weather related losses, primarily impacting accident year 2015 and (ii) unfavorable development for asbestos and environmental reserves in the products liability – occurrence and other liability – occurrence lines for "Prior" accident years. Lastly, the improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

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

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No []
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 [X]
- 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 [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 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 [X]
- 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 [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 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 [X] 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 [X] No []

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. ("Travelers") adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 19,382,288
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	2,353,281,162	2,490,932,959
	0	0
	0	0
	50,105,990	46,631,328
\$	2,403,387,152	\$ 2,537,564,287
\$	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: \$ 166,584,550
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 166,584,550
- 16.3 Total payable for securities lending reported on the liability page: \$ 166,584,550

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

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	37,788,884	37,788,884	0	0	219,392	219,392
Total	XXX	XXX	0	0	37,788,884	37,788,884	0	0	219,392	219,392

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3190005.....	AMERICAN INT'L REINSURANCE COMPANY LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191289.....	FIDELIS INSURANCE BERMUDA LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1460006.....	VALIDUS REINSURANCE (SWITZERLAND) LTD.....	CHE.....	UNAUTHORIZED	.....0.....	.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	549,315	764,884	3,003,253	6,558,730	37,040,440	44,171,966
2. Alaska.....AK.....L.....	AK	L	114,907	593,231	309,877	518,510	5,730,029	6,529,117
3. Arizona.....AZ.....L.....	AZ	L	233,126	751,139	2,860,526	776,265	34,802,320	33,608,144
4. Arkansas.....AR.....L.....	AR	L	906,748	1,147,792	444,836	866,646	16,043,742	13,367,739
5. California.....CA.....L.....	CA	L	22,414,000	27,769,159	33,482,751	45,550,399	179,970,702	216,563,657
6. Colorado.....CO.....L.....	CO	L	8,383,408	11,047,223	4,958,881	2,874,113	51,937,285	59,829,049
7. Connecticut.....CT.....L.....	CT	L	483,257	1,039,215	2,204,164	1,067,274	31,908,969	37,093,759
8. Delaware.....DE.....L.....	DE	L	814,058	679,051	137,723	301,427	5,309,070	5,965,602
9. District of Columbia.....DC.....L.....	DC	L	379,611	480,078	335,376	800,769	11,167,390	10,344,012
10. Florida.....FL.....L.....	FL	L	14,143,270	17,171,255	5,541,752	12,426,552	72,161,466	78,866,818
11. Georgia.....GA.....L.....	GA	L	799,029	1,185,904	1,526,906	4,372,506	39,615,577	46,356,557
12. Hawaii.....HI.....L.....	HI	L	36,301	174,722	1,042,515	238,434	3,731,156	6,636,124
13. Idaho.....ID.....L.....	ID	L	42,769	138,745	8,376	80,928	2,086,146	2,479,970
14. Illinois.....IL.....L.....	IL	L	2,111,590	3,125,584	16,862,969	11,956,684	110,782,259	144,745,927
15. Indiana.....IN.....L.....	IN	L	393,658	1,300,064	10,647,102	830,461	18,531,792	22,948,316
16. Iowa.....IA.....L.....	IA	L	294,951	756,511	7,095,226	767,968	21,392,031	26,436,339
17. Kansas.....KS.....L.....	KS	L	6,785,266	9,278,017	4,403,474	1,641,014	25,592,327	33,986,980
18. Kentucky.....KY.....L.....	KY	L	1,030,861	1,795,069	1,872,823	581,915	13,762,496	19,211,341
19. Louisiana.....LA.....L.....	LA	L	11,023,105	14,490,654	9,475,256	10,168,738	56,183,945	59,211,130
20. Maine.....ME.....L.....	ME	L	26,940	63,031	22,573	661,614	2,361,469	2,924,271
21. Maryland.....MD.....L.....	MD	L	486,945	1,525,758	2,057,881	3,131,317	39,350,926	45,206,556
22. Massachusetts.....MA.....L.....	MA	L	456,128	1,293,762	22,991,167	2,782,867	56,465,911	96,264,464
23. Michigan.....MI.....L.....	MI	L	1,661,147	2,666,859	1,171,666	2,986,296	46,145,101	50,958,454
24. Minnesota.....MN.....L.....	MN	L	980,006	1,305,030	6,294,051	2,568,851	67,555,316	74,074,534
25. Mississippi.....MS.....L.....	MS	L	1,978,596	2,615,241	2,463,781	18,175,590	16,974,656	19,018,058
26. Missouri.....MO.....L.....	MO	L	567,674	693,293	3,282,403	5,933,345	32,921,855	41,561,981
27. Montana.....MT.....L.....	MT	L	2,732,773	4,270,848	1,737,262	3,163,901	6,794,728	8,487,892
28. Nebraska.....NE.....L.....	NE	L	262,964	377,838	558,605	2,705,701	16,536,389	17,292,993
29. Nevada.....NV.....L.....	NV	L	788,988	998,438	1,409,567	1,486,389	16,842,934	20,625,929
30. New Hampshire.....NH.....L.....	NH	L	662,585	753,784	525,367	181,231	9,897,690	11,009,962
31. New Jersey.....NJ.....L.....	NJ	L	882,740	1,853,737	3,630,537	30,004,643	50,276,899	76,595,176
32. New Mexico.....NM.....L.....	NM	L	13,304,270	19,915,525	5,614,207	12,866,173	44,522,700	45,840,536
33. New York.....NY.....L.....	NY	L	30,674,807	33,527,668	14,947,568	37,042,456	204,924,167	251,416,680
34. North Carolina.....NC.....L.....	NC	L	398,494	526,499	1,573,428	2,479,732	27,418,154	27,736,247
35. North Dakota.....ND.....L.....	ND	L	10,685,996	15,709,208	6,666,249	3,522,104	19,235,492	26,190,863
36. Ohio.....OH.....L.....	OH	L	3,972,001	7,520,202	4,258,434	7,615,673	32,986,330	44,520,317
37. Oklahoma.....OK.....L.....	OK	L	10,822,345	13,343,445	15,597,897	5,103,442	37,392,287	40,920,301
38. Oregon.....OR.....L.....	OR	L	384,248	632,770	810,292	738,413	8,167,504	10,217,256
39. Pennsylvania.....PA.....L.....	PA	L	8,320,973	13,509,809	13,327,950	7,961,282	91,398,959	104,638,843
40. Rhode Island.....RI.....L.....	RI	L	106,125	266,326	25,256,998	626,609	4,842,453	16,144,511
41. South Carolina.....SC.....L.....	SC	L	129,014	378,939	441,957	1,361,564	13,131,212	16,176,112
42. South Dakota.....SD.....L.....	SD	L	229,960	427,381	145,234	409,486	9,398,412	10,380,238
43. Tennessee.....TN.....L.....	TN	L	1,089,878	1,520,599	531,120	1,232,258	31,910,595	37,187,001
44. Texas.....TX.....L.....	TX	L	75,110,988	100,034,676	42,363,348	52,673,189	301,122,612	311,908,018
45. Utah.....UT.....L.....	UT	L	1,671,348	2,062,882	2,723,768	1,922,703	10,444,554	13,729,999
46. Vermont.....VT.....L.....	VT	L	54,249	161,366	913,849	666,859	3,384,266	4,383,863
47. Virginia.....VA.....L.....	VA	L	3,762,280	4,648,127	992,313	2,488,644	30,557,418	35,785,514
48. Washington.....WA.....L.....	WA	L	329,859	976,027	16,347,254	2,210,308	34,815,079	31,517,530
49. West Virginia.....WV.....L.....	WV	L	9,687,644	9,976,692	3,669,478	2,323,985	23,653,325	19,522,439
50. Wisconsin.....WI.....L.....	WI	L	467,925	1,097,055	2,565,335	17,921,630	62,150,371	68,434,874
51. Wyoming.....WY.....L.....	WY	L	8,153,732	11,957,527	4,800,653	3,997,454	21,002,233	23,041,594
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	1,480	1,450	0	0	7,632	8,157
54. Puerto Rico.....PR.....L.....	PR	L	65,495	90,157	130,732	126,000	1,507,620	1,335,163
55. US Virgin Islands.....VI.....L.....	VI	L	36,389	34,919	5,270	686,481	178,675	279,295
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....L.....	CAN	L	77,114,740	80,931,037	52,751,488	58,910,801	268,503,336	258,991,490
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	1,492,095	1,637,466	238,234	3,583,009	13,663,937	16,040,135
59. Totals.....(a).....54.....	(a).....54		340,493,054	432,993,667	369,031,698	404,631,330	2,396,192,336	2,748,719,790

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....	XXX	1,008,615	1,129,037	14,708	67,552	0	0
58002. SGP Singapore.....XXX.....	XXX	212,573	32,926	3,397	53,939	193,893	206,916
58003. CYM Cayman Islands.....XXX.....	XXX	157,868	98,435	0	0	0	647
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	113,039	377,067	220,129	3,461,518	13,470,044	15,832,572
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	1,492,095	1,637,466	238,234	3,583,009	13,663,937	16,040,135

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Aprilgrange Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... St. Paul Surety Europe Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital III	Delaware	52-2044075	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	

Notes:

* Denotes affiliated insurer

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

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

..... JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	..... Travelers Marine, LLC	Delaware	06-0566050
..... Travelers Participações em Seguros Brasil S.A. (95%)	Brazil				
..... Travelers Seguros Brasil S.A. *	Brazil	AA-2230022			
..... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
..... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
..... Travelers Casualty UK Investments LLC	Delaware	06-6033504			
..... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
..... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
..... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
..... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
..... Arch Street North LLC	Delaware	06-0566050			
..... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
..... Travelers Real Estate, LLC	Delaware	06-0566050			
..... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
..... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
..... Select Insurance Company (22233) *	Texas	75-6013697			
..... Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023			
..... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
..... Crystal Brook, LLC	Delaware	06-0566050			
..... Durham Holding, LLC	Delaware	06-0566050			
..... Sutton Holdco, LLC	Delaware	06-0566050			
..... Cadet Limited, LLC	Delaware	06-0566050			
..... Arrowhead Company, LLC	Delaware	06-0566050			
..... Eastern Asset, LLC	Delaware	06-0566050			
..... Jupiter Holdings, Inc.	Minnesota	41-1769846			
..... American Equity Insurance Company (43117) *	Arizona	86-0703220			
..... American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
..... Northland Insurance Company (24015) *	Connecticut	41-6009967			
..... Northfield Insurance Company (27987) *	Iowa	41-0983992			
..... Northland Casualty Company (24031) *	Connecticut	94-6051964			
..... Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
..... TPC U.K. Investments LLC	Delaware	06-0566050			
..... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
..... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
..... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
..... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
..... American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
..... Constitution State Services, LLC	Delaware	06-1501229			
..... Phoenix UK Investments LLC	Delaware	06-0303275			
..... The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569			
..... TravCo Insurance Company (28188) *	Connecticut	35-1838077			
..... TINDY Foreign, Inc	Delaware	20-4403403			
..... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
..... Travelers Distribution Alliance, Inc.	Delaware	62-1657094			
..... Travelers TLD, LLC	Delaware	06-0566050			
..... Tiercel, LLC	Delaware	06-0566050			
..... Redstart, LLC	Delaware	06-0566050			
..... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079			
..... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592			

Q11.1

Notes:

* Denotes affiliated insurer

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000...	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UDP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767...	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791...	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775...	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481...	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769...	41-1435765..				The Travelers Casualty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750...	41-1435766..				Travelers Constitution State Insurance Company...	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	51-0375653..				Northbrook Holdings, Inc.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463...	36-2999370..				Discover Property & Casualty Insurance Company.	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224...	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213...	52-1925132..				Discover Specialty Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887...	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879...	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.	WI.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386...	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100....
3548.....	The Travelers Companies, Inc.....	00000...	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101....
3548.....	The Travelers Companies, Inc.....	00000...	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	United States Fidelity and Guaranty Company...	O.....	.....83.950	The Travelers Companies, Inc.....	0101....
3548.....	The Travelers Companies, Inc.....	00000...	52-1852190..				BMR Sports Properties, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000...	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000...	52-2073764..				MMI Capital Trust I.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	41-0406690..				Promenade Partners, LLC.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	52-1953822..				USF&G Capital I.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1560270				The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	DS	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560270..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	AA-2330036				JMalucelli Travelers Seguros S.A.	COL	IA	J. Malucelli Latam, S.A.	O/B/M	51.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					Travelers Participações em Seguros Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B/M	95.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	AA-2230022				Travelers Seguros Brasil S.A.	BRA	IA	Travelers Participações em Seguros Brasil S.A.	O/B/M	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	19046	06-0876835				Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1120023				Travelers Casualty and Surety Company of Europe Limited	GBR	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	29,845,046	51,161,308	171.423	52.245
2. Allied lines.....	7,818,052	(2,348,310)	(30.037)	22.394
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	1,144,516	(1,233,335)	(107.760)	(54.169)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	7,147,421	5,089,556	71.208	(4.696)
9. Inland marine.....	21,056,640	7,211,592	34.249	17.955
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(65,876)	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	405,922	0.000	0.000
12. Earthquake.....	359,805	(626,829)	(174.213)	43.050
13. Group accident and health.....	0	22,500	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	1,711	254	14.837	(109.050)
16. Workers' compensation.....	(130,238)	(6,512,388)	5,000.373	(4,372.890)
17.1. Other liability-occurrence.....	159,908,445	39,988,730	25.007	25.207
17.2. Other liability-claims made.....	21,648,459	13,852,939	63.990	(20.915)
17.3. Excess workers' compensation.....	0	9,791	0.000	0.000
18.1. Products liability-occurrence.....	26,187,877	10,004,478	38.203	115.343
18.2. Products liability-claims made.....	360,282	2,407,732	668.292	19.259
19.1. 19.2 Private passenger auto liability.....	0	(4,805)	0.000	0.000
19.3. 19.4 Commercial auto liability.....	58,588,378	32,484,988	55.446	42.790
21. Auto physical damage.....	17,136,331	4,627,438	27.004	68.819
22. Aircraft (all perils).....	0	(41,296)	0.000	0.000
23. Fidelity.....	3,913,459	(9,728,739)	(248.597)	(22.224)
24. Surety.....	832,739	(4,457,820)	(535.320)	(1,396.281)
26. Burglary and theft.....	163,647	(1,078,651)	(659.133)	24.355
27. Boiler and machinery.....	1,305,649	(1,857,620)	(142.276)	41.189
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,934,819	1,393,899	72.043	55.287
35. Totals.....	359,223,040	140,705,456	39.169	28.332

DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	1,934,819	1,393,899	72.043	55.287
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,934,819	1,393,899	72.043	55.287

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	7,912,821	31,156,063	33,131,554
2. Allied lines.....	2,465,302	8,065,238	8,147,438
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	238,977	1,076,395	1,371,081
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,892,204	6,834,514	10,845,341
9. Inland marine.....	6,769,336	20,586,410	26,861,612
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.....	98,086	306,670	429,314
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	538	538	8,749
16. Workers' compensation.....	(216,714)	(130,238)	331,286
17.1. Other liability-occurrence.....	45,477,902	151,227,993	203,254,835
17.2. Other liability-claims made.....	3,367,056	17,100,252	19,337,426
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	5,804,677	24,188,075	35,206,519
18.2. Products liability-claims made.....	34,604	198,117	867,091
19.1. 19.2 Private passenger auto liability.....	0	0	0
19.3. 19.4 Commercial auto liability.....	15,420,344	58,451,606	66,936,090
21. Auto physical damage.....	3,936,864	16,261,802	20,197,900
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	576,850	2,597,056	3,424,000
24. Surety.....	550,734	972,552	907,295
26. Burglary and theft.....	40,196	127,043	168,302
27. Boiler and machinery.....	372,654	1,354,479	1,310,496
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.....	401	118,491	257,339
35. Totals.....	94,742,833	340,493,054	432,993,667

DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	401	118,491	257,339
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	401	118,491	257,339

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	2,761,513	3,207,495	5,969,008	593,842	172,108	765,950	2,402,783	35,779	2,732,602	5,171,165	235,112	(267,006)	(31,894)
2. 2014.....	503,950	762,683	1,266,633	236,253	15,027	251,281	411,941	23,166	569,991	1,005,098	144,245	(154,499)	(10,254)
3. Subtotals 2014 + Prior.....	3,265,463	3,970,178	7,235,641	830,095	187,135	1,017,230	2,814,725	58,945	3,302,593	6,176,263	379,357	(421,505)	(42,148)
4. 2015.....	650,589	1,278,141	1,928,730	448,566	81,485	530,051	479,509	57,864	842,910	1,380,283	277,486	(295,882)	(18,396)
5. Subtotals 2015 + Prior.....	3,916,052	5,248,319	9,164,371	1,278,662	268,620	1,547,282	3,294,233	116,809	4,145,503	7,556,546	656,843	(717,386)	(60,544)
6. 2016.....	XXX	XXX	XXX	XXX	944,765	944,765	XXX	553,658	1,139,806	1,693,464	XXX	XXX	XXX
7. Totals.....	3,916,052	5,248,319	9,164,371	1,278,662	1,213,386	2,492,047	3,294,233	670,467	5,285,309	9,250,010	656,843	(717,386)	(60,544)
8. Prior Year-End's Surplus As Regards Policyholders.....	5,563,272										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....16.773 %	2. ....(13.669)%	3. ....(0.661)%
													Col. 13, Line 7 Line 8
													4. ....(1.088)%

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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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

Bar Code:



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.....	15,196,732	1,640,422	13,556,310	18,194,841
2505. State surcharges receivable.....	11,843,473	0	11,843,473	11,225,988
2506. Other assets.....	2,030,623	0	2,030,623	1,590,188
2507. Assumed reinsurance receivable and payable.....	911,250	0	911,250	(68,701)
2508. Other assets tri-party/tax credit bonds.....	608,056	0	608,056	805,920
2509. Ceded deposit asset.....	193,973	0	193,973	166,326
2510. Suspense, undistributed payments.....	(877,633)	0	(877,633)	(510,821)
2597. Summary of remaining write-ins for Line 25.....	29,906,473	1,640,422	28,266,051	31,403,741

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	191,595	299,372
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	65	0
2507. Retroactive reinsurance reserve ceded.....	(17,066,969)	(18,432,190)
2597. Summary of remaining write-ins for Line 25.....	(16,874,334)	(18,131,843)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(73,760)	(239,723)	(273,712)
1405. Retroactive reinsurance gain/loss.....	(644,103)	(451,903)	(972,787)
1497. Summary of remaining write-ins for Line 14.....	(717,863)	(691,625)	(1,246,499)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. ISR Israel.....	XXX	110,854	8,948	0	0	0	0
58005. CHE Switzerland.....	XXX	16,213	213	839	0	0	0
58006. HKG Hong Kong, Special Adminis.....	XXX	12,107	1,912	0	5,820	0	0
58007. NLD Netherlands.....	XXX	4,973	14,193	0	0	0	0
58008. ARG Argentina.....	XXX	4,089	45,730	0	275,000	0	0
58009. MEX Mexico.....	XXX	3,670	5,885	0	(2,000)	0	5,320
58010. GBR United Kingdom.....	XXX	2,471	8,395	110,550	475,454	1,006,799	1,719,066
58011. AUS Australia.....	XXX	2,446	(17,866)	524	1,572,014	22,005	99,460
58012. CHN China.....	XXX	1,926	(1,864)	0	0	0	143,421
58013. DEU Germany.....	XXX	1,849	3,226	0	0	0	0
58014. CZE Czech Republic.....	XXX	539	0	0	0	0	0
58015. PAN Panama.....	XXX	420	337	0	0	0	0
58016. IRL Ireland.....	XXX	200	1,394	0	0	87,032	87,032
58017. ITA Italy.....	XXX	74	0	0	0	0	0
58018. FRA France.....	XXX	56	(530)	0	1,026	615,000	215,000
58019. CHL Chile.....	XXX	55	1,058	0	0	396,000	396,000
58020. JPN Japan.....	XXX	1	5,304	0	0	0	0
58021. VNM Viet Nam.....	XXX	1	0	0	0	0	0
58022. DNK Denmark.....	XXX	0	2,300	0	30,000	0	170,000
58023. ECU Ecuador.....	XXX	0	1,003	0	0	0	0
58024. BGR Bulgaria.....	XXX	0	761	0	0	0	0
58025. KOR Korea, Republic of.....	XXX	0	760	0	0	0	0
58026. RUS Russian Federation.....	XXX	0	405	0	0	0	0
58027. BRA Brazil.....	XXX	0	247	0	0	395,000	395,000
58028. MOZ Mozambique.....	XXX	0	224	0	0	0	0
58029. HUN Hungary.....	XXX	0	0	22,336	0	127,664	50,000
58030. BRB Barbados.....	XXX	0	0	0	0	52,255	52,255
58031. JAM Jamaica.....	XXX	0	0	0	0	38,641	43,641
58032. NER Niger.....	XXX	0	0	0	0	0	1
58033. TTO Trinidad and Tobago.....	XXX	0	(27)	0	3,923	0	0
58034. TCA Turks and Caicos Islands.....	XXX	0	(27)	0	0	0	0
58035. VEN Venezuela (Bolivarian Repu.....	XXX	0	(27)	0	0	0	0
58036. PER Peru.....	XXX	0	(53)	0	0	0	0
58037. DOM Dominican Republic.....	XXX	0	(60)	0	0	0	0
58038. COL Colombia.....	XXX	0	(120)	0	0	0	0
58039. TWN Taiwan, Republic of China.....	XXX	0	(567)	0	0	0	0
58040. AFG Afghanistan.....	XXX	(7,425)	(81)	0	29,630	52,500	57,500
58041. Other Alien Combined.....	XXX	(40,914)	294,164	85,880	1,070,651	10,677,147	12,398,876
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	113,039	377,067	220,129	3,461,518	13,470,044	15,832,572

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	781,169,801	764,278,518
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8,207,852	99,960,591
2.2 Additional investment made after acquisition.....	12,833,972	16,489,507
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	2,905,989	3,112,213
5. Deduct amounts received on disposals.....	4,125,233	69,098,240
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other-than-temporary impairment recognized.....	.0	1,620,870
8. Deduct current year's depreciation.....	23,579,978	31,951,918
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	777,412,403	781,169,801
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	777,412,403	781,169,801

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	41,900,000	41,900,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	11,747,871	.0
7. Deduct amounts received on disposals.....	53,647,871	.0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.0	.0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	41,900,000
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	.0	41,900,000
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	.0	41,900,000

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	844,428,476	877,496,524
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,983,701	4,120,982
2.2 Additional investment made after acquisition.....	78,677,853	102,556,114
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	4,111
5. Unrealized valuation increase (decrease).....	(25,018,734)	(13,778,927)
6. Total gain (loss) on disposals.....	(51,683)	103,197
7. Deduct amounts received on disposals.....	106,101,583	111,157,358
8. Deduct amortization of premium and depreciation.....	.0	16,761
9. Total foreign exchange change in book/adjusted carrying value.....	479,766	(2,480,121)
10. Deduct current year's other-than-temporary impairment recognized.....	91,500	12,419,286
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	797,306,295	844,428,476
12. Deduct total nonadmitted amounts.....	48,147,627	43,164,000
13. Statement value at end of current period (Line 11 minus Line 12).....	749,158,668	801,264,475

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,174,782,508	14,327,597,222
2. Cost of bonds and stocks acquired.....	2,023,247,512	2,681,146,645
3. Accrual of discount.....	5,227,571	8,051,043
4. Unrealized valuation increase (decrease).....	218,848,450	(300,775,985)
5. Total gain (loss) on disposals.....	18,414,260	377,823,371
6. Deduct consideration for bonds and stocks disposed of.....	1,245,688,831	3,811,717,913
7. Deduct amortization of premium.....	45,149,154	58,288,331
8. Total foreign exchange change in book/adjusted carrying value.....	(435,951)	(17,996,465)
9. Deduct current year's other-than-temporary impairment recognized.....	14,599,748	31,057,079
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,134,646,618	13,174,782,508
11. Deduct total nonadmitted amounts.....	14,935,541	11,299,762
12. Statement value at end of current period (Line 10 minus Line 11).....	14,119,711,077	13,163,482,747

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,498,322,501	1,435,383,548	1,289,952,400	(34,920,372)	9,655,587,907	9,498,322,501	9,608,833,276	9,720,825,700
2. NAIC 2 (a).....	1,413,950,210	51,453,064	37,625,518	38,808,428	1,414,487,442	1,413,950,210	1,466,586,185	1,392,955,186
3. NAIC 3 (a).....	353,480,641	61,259,883	15,745,699	7,413,896	322,245,593	353,480,641	406,408,721	290,098,033
4. NAIC 4 (a).....	190,634,417	22,003,103	26,082,138	(22,148,993)	150,331,235	190,634,417	164,406,389	119,932,962
5. NAIC 5 (a).....	20,314,633	4,087,500	2,138,238	6,576,951	24,543,988	20,314,633	28,840,845	14,486,306
6. NAIC 6 (a).....	9,289,992	0	141,574	(4,003,985)	13,229,779	9,289,992	5,144,434	4,829,156
7. Total Bonds.....	11,485,992,394	1,574,187,098	1,371,685,567	(8,274,074)	11,580,425,945	11,485,992,394	11,680,219,851	11,543,127,343
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15. Total Bonds and Preferred Stock.....	11,487,187,394	1,574,187,098	1,371,685,567	(8,274,074)	11,581,620,945	11,487,187,394	11,681,414,851	11,544,322,343

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
 NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	435,786,177	XXX.....	435,790,075	222,343	400

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,052,027,971	469,336,101
2. Cost of short-term investments acquired.....	2,547,039,269	4,776,341,368
3. Accrual of discount.....	2,009	27,414
4. Unrealized valuation increase (decrease).....	0	(1,410)
5. Total gain (loss) on disposals.....	37	2,462
6. Deduct consideration received on disposals.....	3,163,275,067	4,193,662,753
7. Deduct amortization of premium.....	8,040	15,211
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	435,786,177	1,052,027,971
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	435,786,177	1,052,027,971

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,098,324	21,098,703
2. Cost of cash equivalents acquired.....	33,728,878	388,638,539
3. Accrual of discount.....	70,967	344,820
4. Unrealized valuation increase (decrease).....	(8,699)	(39,756)
5. Total gain (loss) on disposals.....	228	(500)
6. Deduct consideration received on disposals.....	36,889,697	406,943,482
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	(0)	3,098,324
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	3,098,324

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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								
Other real estate prooperties:.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties:.....					.....0	.....0	.....0	.....0
21 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.....0	.....0	.....0	.....404,033
.....					.....0	.....0	.....0	.....0
36 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.....0	.....0	.....0	.....395,241
.....					.....0	.....0	.....0	.....0
10 warehouses and land located at.....					.....0	.....0	.....0	.....0
4601 South Pinemount.....	Houston.....	TX..	02/20/1997....	Various.....	.....0	.....0	.....0	.....357,928
.....					.....0	.....0	.....0	.....0
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at.....					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....341,201
.....					.....0	.....0	.....0	.....0
9 warehouses and land located at.....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA..	03/18/1994....	Various.....	.....0	.....0	.....0	.....43,842
.....					.....0	.....0	.....0	.....0
8 warehouses and land located at.....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	Various.....	.....0	.....0	.....0	.....122,275
.....					.....0	.....0	.....0	.....0
14 warehouses and land located at.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA..	12/20/1996....	Various.....	.....0	.....0	.....0	.....120,791
.....					.....0	.....0	.....0	.....0
12 warehouses and land located at.....					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA..	06/15/1998....	Various.....	.....0	.....0	.....0	.....58,271
.....					.....0	.....0	.....0	.....0
1520 Broadmoor Blvd.....	Buford.....	GA..	08/31/1998....	Various.....	.....0	.....0	.....0	.....46,928
.....					.....0	.....0	.....0	.....0
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL..	03/22/2004....	Various.....	.....0	.....0	.....0	.....130,875
.....					.....0	.....0	.....0	.....0
Commercial Office Properties:.....					.....0	.....0	.....0	.....0
buildings and land located at.....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Avenue and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	Various.....	.....0	.....0	.....0	.....2,768,655
.....					.....0	.....0	.....0	.....0
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	Various.....	.....0	.....0	.....0	.....56,392
.....					.....0	.....0	.....0	.....0
6061 South Willow Drive.....	Englewood.....	CO..	12/31/1990....	Various.....	.....0	.....0	.....0	.....711,296
.....					.....0	.....0	.....0	.....0
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA..	05/30/2013....	Various.....	.....0	.....0	.....0	.....(23,375)
.....					.....0	.....0	.....0	.....0
1901 West 14th Street.....	Tempe.....	AZ..	12/28/1995....	Various.....	.....0	.....0	.....0	.....71,620

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998....	Various.....	.....0	.....0	.....0	.....0
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998....	Various.....	.....0	.....0	.....0	.....329,768
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999....	Various.....	.....0	.....0	.....0	.....144,068
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007....	Various.....	.....0	.....0	.....0	.....50,349
10303 & 10333 East Dry Creek Road.....	Englewood.....	CO.....	10/10/2013....	Various.....	.....0	.....0	.....0	.....137,933
0199999. Totals.....					.....0	.....0	.....0	.....7,038,856
0399999. Totals.....					.....0	.....0	.....0	.....7,038,856

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.							
55 North Arizona Place.....	Chandler.....	AZ.....	12/18/2015	DT Chandler Property LLC.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(12,240)	.....0	.....(12,240)	.....(12,240)	.....0	.....0
0199999. Totals.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(12,240)	.....0	.....(12,240)	.....(12,240)	.....0	.....0
0399999. Totals.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(12,240)	.....0	.....(12,240)	.....(12,240)	.....0	.....0

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
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	.....22,878	.....0	.....1,033,276	.....9.010
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....769,316	.....0	.....4,667,106	.....4.770
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		12/29/2003.....	.....2	.....0	.....5,171	.....0	.....289,420	.....9.660
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0797,36605,989,802XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
QE03	Bacchus Capital, L.P.....	New York.....	NY..	Bacchus Capital.....		01/18/2008.....	.....3	.....0	.....139,567	.....0	.....32,428	.....12.730
	CapGen Financial Group LP.....	New York.....	NY..	CapGen Financial Group.....		03/27/2008.....	.....3	.....0	.....107,486	.....0	.....1,062,540	.....6.030
	Carlyle Europe Partners III, L.P.....	London.....	GBR.	The Carlyle Group.....		02/01/2007.....	.....3	.....0	.....5,111	.....0	.....1,850,464	.....0.250
	Carlyle Partners V, L.P.....	Washington.....	DC..	The Carlyle Group.....		05/30/2007.....	.....3	.....0	.....15,966	.....0	.....3,819,063	.....0.130
	Carlyle Partners VI, L.P.....	Washington.....	DC..	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....209,798	.....0	.....10,590,452	.....0.150
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....124,890	.....0	.....1,200,358	.....1.220
	Element Partners II, L.P.....	Radnor.....	PA..	Element Venture Partners.....		04/25/2008.....	.....1	.....0	.....202,277	.....0	.....1,518,104	.....2.480
	Eureka II, L.P.....	Philadelphia.....	PA..	Eureka Growth Capital.....		02/28/2007.....	.....3	.....0	.....160,752	.....0	.....1,804,849	.....8.050
	HCI Equity Partners III, L.P.....	Washington.....	DC..	HCI Equity Partners.....		02/22/2008.....	.....3	.....0	.....505,004	.....0	.....47,991	.....12.630
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA..	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....17,670	.....0	.....551,808	.....0.160
	JFL Equity Investors III, L.P.....	New York.....	NY..	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....1,150,004	.....0	.....2,355,546	.....5.760
	MTS Health Investors II, L.P.....	New York.....	NY..	MTS Partners.....		08/17/2007.....	.....3	.....0	.....10,981	.....0	.....1,008,347	.....9.430
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Neuberger Berman Investment Management.....		04/30/2008.....	.....3	.....0	.....142,328	.....0	.....2,302,284	.....0.970
	Split Rock Partners II, LP.....	Minneapolis.....	MN..	Split Rock Partners Management, LLC.....		05/01/2008.....	.....1	.....0	.....108,333	.....0	.....906,249	.....8.010
	Trident IV, L.P.....	Greenwich.....	CT..	Stone Point Capital LLC.....		04/12/2007.....	.....3	.....0	.....28,646	.....0	.....1,872,953	.....0.790
Trilantic Capital Partners IV L.P.....	New York.....	NY..	Lehman Brothers.....		05/09/2007.....	.....3	.....0	.....(22,453)	.....0	.....1,660,874	.....0.910	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								02,906,361032,584,309XXX.....
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	.....510,253	.....0	.....0	.....50.000
	777 Third LLC.....	New York.....	NY..	777 Third LLC.....		02/08/1995.....	.....0	.....0	.....477,027	.....0	.....0	.....49.500
	Madison Ave LLC.....	New York.....	NY..	Madison Ave LLC.....		02/08/1995.....	.....0	.....0	.....10,000	.....0	.....0	.....50.000
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....1,698,993	.....0	.....14,115,958	.....0.590
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA.	Orion European Real Estate.....		05/14/2009.....	.....0	.....0	.....350,808	.....0	.....8,616,062	.....1.560
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								03,047,081022,732,020XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Content Partners.....		04/10/2014.....	.....0	.....0	.....815,558	.....0	.....18,472,944	.....12.530
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....2,215,965	.....0	.....4,789,037	.....0.460
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX..	EnCap Investments.....		12/31/2009.....	.....0	.....0	.....(14,207)	.....0	.....0	.....1.220
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	EnCap Investments.....		07/31/2007.....	.....0	.....0	.....105,056	.....0	.....772,029	.....0.630
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	EnCap Investments.....		01/31/2011.....	.....0	.....0	.....239,174	.....0	.....1,372,222	.....0.280
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX..	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....1,309,127	.....0	.....18,364,357	.....0.370
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....2,766,400	.....0	.....7,451,358	.....1.010
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....3,623,387	.....0	.....13,401,987	.....0.620
	Energy Spectrum Partners V LP.....	Dallas.....	TX..	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....10,196	.....0	.....1,672,568	.....3.270
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Cowen Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....90,799	.....0	.....1,310,780	.....3.060
	JLL Partners Fund VI, L.P.....	New York.....	NY..	Joseph Littlejohn & Levy.....		06/02/2008.....	.....3	.....0	.....17,591	.....0	.....3,560,756	.....2.730
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....93,750	.....0	.....12,858,136	.....1.750
	Natural Gas Partners IX, L.P.....	Irving.....	TX..	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....37,392	.....0	.....269,641	.....0.520
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....82,939	.....0	.....3,029,119	.....0.800

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	SFC Energy Partners I-A, L.P.....	Denver.....	CO..	SFC Energy Partners.....		09/10/2007.....	.....0	.....0	.....19,277	.....0	.....175,090	.....4.890
	SFC Energy Partners II, L.P.....	Denver.....	CO..	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....1,460,787	.....0	.....6,884,469	.....3.350
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	The Energy & Minerals Group.....		12/03/2012.....	.....0	.....0	.....197,749	.....0	.....1,722,750	.....0.810
	TPF II, L.P.....	Omaha.....	NE..	Tenaska Inc.....		03/21/2008.....	.....0	.....0	.....1,395	.....0	.....2,653,883	.....1.160
	TPH Partners II, L.P.....	Houston.....	TX..	TPH Partners.....		12/18/2013.....	.....0	.....0	.....610,915	.....0	.....5,304,611	.....5.120
	White Deer Energy L.P. II.....	Houston.....	TX..	White Deer Management.....		02/15/2013.....	.....0	.....0	.....1,791,501	.....0	.....12,501,229	.....2.260
	White Deer Energy LP.....	Houston.....	TX..	White Deer Management.....		02/25/2010.....	.....0	.....0	.....(30,803)	.....0	.....2,920,494	.....3.420
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Yorktown Partners.....		10/05/2010.....	.....0	.....0	.....(20,440)	.....0	.....392	.....1.600
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....73,460	.....0	.....2,793	.....0.840
	Yorktown Energy Partners XI, L.P.....	New York.....	NY..	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....1,110,572	.....0	.....15,374,744	.....1.660
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....16,607,540	.....0	.....134,865,389	.....XXX.....
4499999. Subtotal - Unaffiliated.....									.....23,358,347	.....0	.....196,171,520	.....XXX.....
4699999. Totals.....									.....23,358,347	.....0	.....196,171,520	.....XXX.....

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Distribution.....	11/29/2012	07/27/2016	.....134,242	.....0	.....0	.....0	.....0	.....0	.....0	.....134,242	.....134,242	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Distribution.....	12/29/2003	07/27/2016	.....22,246	.....0	.....0	.....0	.....0	.....0	.....0	.....22,246	.....22,246	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							.....156,488	.....0	.....0	.....0	.....0	.....0	.....0	.....156,488	.....156,488	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CapGen Financial Group LP.....	New York.....	NY..	Distribution.....	03/27/2008	09/30/2016	.....3,024,190	.....0	.....0	.....0	.....0	.....0	.....0	.....3,024,190	.....3,024,190	.....0	.....0	.....0	.....0
	Carlyle Europe Partners II, L.P.....	London.....	GBR	Distribution.....	12/13/2004	08/31/2016	.....562,711	.....0	.....0	.....0	.....0	.....0	.....0	.....562,711	.....562,711	.....0	.....0	.....0	.....0
	Carlyle Europe Partners III, L.P.....	London.....	GBR	Distribution.....	02/01/2007	09/15/2016	.....1,156,239	.....0	.....0	.....0	.....0	.....0	.....0	.....1,156,239	.....1,156,239	.....0	.....0	.....0	.....0
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Distribution.....	12/31/2004	08/31/2016	.....1,542,602	.....0	.....0	.....0	.....0	.....0	.....0	.....1,542,602	.....1,542,602	.....0	.....0	.....0	.....0
	Carlyle Partners V, L.P.....	Washington.....	DC..	Distribution.....	05/30/2007	09/30/2016	.....1,874,268	.....0	.....0	.....0	.....0	.....0	.....0	.....1,874,268	.....1,874,268	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Distribution.....	12/21/2012	08/15/2016	.....556,250	.....0	.....0	.....0	.....0	.....0	.....0	.....556,250	.....556,250	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	Distribution.....	11/06/2012	09/30/2016	.....22,238	.....0	.....0	.....0	.....0	.....0	.....0	.....22,238	.....22,238	.....0	.....0	.....0	.....0
	HCI Equity Partners III, L.P.....	Washington.....	DC..	Distribution.....	02/22/2008	08/16/2016	.....(33,255)	.....0	.....0	.....0	.....0	.....0	.....0	.....(33,255)	.....(33,255)	.....0	.....0	.....0	.....0
	MTS Health Investors II, L.P.....	New York.....	NY..	Distribution.....	08/17/2007	09/13/2016	.....1,356,167	.....0	.....0	.....0	.....0	.....0	.....0	.....1,356,167	.....1,356,167	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Distribution.....	04/30/2008	09/20/2016	.....640,353	.....0	.....0	.....0	.....0	.....0	.....0	.....640,353	.....640,353	.....0	.....0	.....0	.....0
	Split Rock Partners II, LP.....	Minneapolis.....	MN..	Distribution.....	05/01/2008	08/08/2016	.....375,000	.....0	.....0	.....0	.....0	.....0	.....0	.....375,000	.....375,000	.....0	.....0	.....0	.....0
	Split Rock Partners, LP.....	Minneapolis.....	MN..	Distribution.....	04/28/2005	09/26/2016	.....5,174,678	.....0	.....0	.....0	.....0	.....0	.....0	.....5,174,678	.....5,174,678	.....0	.....0	.....0	.....0
	Trident IV, L.P.....	Greenwich.....	CT..	Distribution.....	04/12/2007	07/29/2016	.....539,380	.....0	.....0	.....0	.....0	.....0	.....0	.....539,380	.....539,380	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Distribution.....	05/09/2007	08/15/2016	.....(22,453)	.....0	.....0	.....0	.....0	.....0	.....0	.....(22,453)	.....(22,453)	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....	CA..	Distribution.....	05/29/2007	08/30/2016	.....47,469	.....0	.....0	.....0	.....0	.....0	.....0	.....47,469	.....47,469	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20		
		3	4					9	10	11	12	13	14								
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income		
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							16,815,837	0	0	0	0	0	0	16,815,837	16,815,837	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
	CT Opportunity Partners I, L.P.	New York	NY	Distribution	08/06/2008	08/08/2016	303,795	0	0	0	0	0	0	303,795	303,795	0	0	0	0	0	
	Lowe Hospitality Investment Partners, LLC	Los Angeles	CA	Distribution	04/22/2004	09/30/2016	73,293	0	0	0	0	0	0	73,293	73,293	0	0	0	0	0	
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	09/30/2016	432,170	0	0	0	0	0	0	432,170	432,170	0	0	0	0	0	
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Distribution	09/26/2007	09/30/2016	39,694	0	0	0	0	0	0	39,694	39,694	0	0	0	0	0	
	Secured Capital Japan Real Estate Partners Asia, LP	Los Angeles	CA	Distribution	03/30/2007	09/08/2016	1,949,208	0	0	0	0	0	0	1,949,208	1,949,208	0	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,798,161	0	0	0	0	0	0	2,798,161	2,798,161	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
QE03.2	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	08/25/2016	1,380,176	0	0	0	0	0	0	1,380,176	1,380,176	0	0	0	0	0	
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	08/05/2016	(14,207)	0	0	0	0	0	0	(14,207)	(14,207)	0	0	0	0	0	
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	09/15/2016	58,917	0	0	0	0	0	0	58,917	58,917	0	0	0	0	0	
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	Distribution	01/31/2011	09/21/2016	836,029	0	0	0	0	0	0	836,029	836,029	0	0	0	0	0	
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	09/29/2016	285,077	0	0	0	0	0	0	285,077	285,077	0	0	0	0	0	
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	09/30/2016	180,552	0	0	0	0	0	0	180,552	180,552	0	0	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	09/30/2016	2,829,103	0	0	0	0	0	0	2,829,103	2,829,103	0	0	0	0	0	
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	09/06/2016	185,019	0	0	0	0	0	0	185,019	185,019	0	0	0	0	0	
	Natural Gas Partners IX, L.P.	Irving	TX	Distribution	12/31/2009	09/19/2016	2,475,929	0	0	0	0	0	0	2,475,929	2,475,929	0	0	0	0	0	
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	12/31/2009	09/16/2016	2,718,239	0	0	0	0	0	0	2,718,239	2,718,239	0	0	0	0	0	
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	09/08/2016	1,635,302	0	0	0	0	0	0	1,635,302	1,635,302	0	0	0	0	0	
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	09/16/2016	440,470	0	0	0	0	0	0	440,470	440,470	0	0	0	0	0	
	SFC Energy Partners I-A, L.P.	Denver	CO	Distribution	09/10/2007	08/08/2016	10,630	0	0	0	0	0	0	10,630	10,630	0	0	0	0	0	
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	08/31/2016	181,206	0	0	0	0	0	0	181,206	181,206	0	0	0	0	0	
Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	09/26/2016	254,260	0	0	0	0	0	0	254,260	254,260	0	0	0	0	0		
White Deer Energy LP	Houston	TX	Distribution	02/25/2010	08/15/2016	(115,230)	0	0	0	0	0	0	(115,230)	(115,230)	0	0	0	0	0		
Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	08/22/2016	(20,440)	0	0	0	0	0	0	(20,440)	(20,440)	0	0	0	0	0		
Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	08/18/2016	14,925	0	0	0	0	0	0	14,925	14,925	0	0	0	0	0		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							13,335,958	0	0	0	0	0	13,335,958	13,335,958	0	0	0	0	0	
4499999	Subtotal - Unaffiliated							33,106,444	0	0	0	0	0	33,106,444	33,106,444	0	0	0	0	0	
4699999	Totals							33,106,444	0	0	0	0	0	33,106,444	33,106,444	0	0	0	0	0	

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
38375B	ZA	3		09/20/2016	PAR WRITE-UP			121,900	121,900	0	1
38375B	C9	1		09/20/2016	PAR WRITE-UP			74,289	74,289	0	1
38375B	G2	2		09/20/2016	PAR WRITE-UP			18,944	18,944	0	1
38375B	R5	3		09/20/2016	PAR WRITE-UP			38,202	38,202	0	1
38375U	JP	6		09/20/2016	PAR WRITE-UP			52,933	52,933	0	1
38376R	ML	7		09/20/2016	PAR WRITE-UP			156,357	156,357	0	1
36230S	DW	1		09/20/2016	PAR WRITE-UP			37,048	37,048	0	1
0599999. Total Bonds - U.S. Government								499,673	499,673	0	XXX
Bonds - All Other Government											
13509P	FC	2	C	07/26/2016	TD SECURITIES			3,033,510	3,000,000	4,418	1FE
13509P	FR	9	C	09/15/2016	VARIOUS			4,990,150	5,000,000	0	1FE
563469	TR	6	C	07/27/2016	CIBC WORLD MARKETS			5,630,000	5,000,000	32,699	1FE
G9T44M	FU	1	D	09/08/2016	GOLDMAN SACHS			2,105,981	2,062,120	3,642	1FE
1099999. Total Bonds - All Other Government								15,759,641	15,062,120	40,759	XXX
Bonds - U.S. States, Territories and Possessions											
041042	B6	8		09/19/2016	STEPHENS INC			569,090	500,000	0	1FE
83710R	RT	6		09/22/2016	PIPER JAFFRAY			3,377,768	3,375,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								3,946,858	3,875,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
015302	3F	7		07/26/2016	CITIGROUP GLOBAL MARKETS			4,119,884	3,995,000	0	1FE
052430	MS	1		08/04/2016	RAMIREZ & CO INC			6,181,679	5,425,000	0	1FE
052430	MT	9		08/04/2016	RAMIREZ & CO INC			5,486,565	4,835,000	0	1FE
052430	MU	6		08/04/2016	RAMIREZ & CO INC			2,260,120	2,000,000	0	1FE
052430	MV	4		08/04/2016	RAMIREZ & CO INC			2,250,780	2,000,000	0	1FE
090874	ME	5		08/17/2016	HILLTOP SECURITIES			1,516,794	1,205,000	0	1FE
118601	JT	1		09/15/2016	PNC CAPITAL MARKETS			1,646,969	1,530,000	0	1FE
131537	E3	2		07/19/2016	CITIGROUP GLOBAL MARKETS			2,475,951	2,395,000	0	1FE
266705	N6	5		08/17/2016	BAS-MERRILL LYNCH			1,062,240	1,000,000	0	1FE
345102	MS	3		09/28/2016	MORGAN STANLEY			1,710,930	1,500,000	0	1FE
395460	3W	6		09/22/2016	WELLS FARGO SECURITIES			1,049,940	1,000,000	0	1FE
401784	VM	2		09/23/2016	WELLS FARGO SECURITIES			13,410,000	13,410,000	7,002	1FE
454272	JP	1		08/23/2016	RBC CAPITAL MARKETS			1,787,906	1,680,000	0	1FE
47844P	HU	2		09/28/2016	BAS-MERRILL LYNCH			2,282,604	2,245,000	0	1FE
478740	TK	9		09/20/2016	GEORGE K BAUM & CO			5,008,140	4,500,000	0	1FE
495260	F3	0		08/09/2016	DA DAVIDSON			3,399,030	3,000,000	0	1FE
498062	PC	6		08/11/2016	DA DAVIDSON			2,719,361	2,315,000	0	1FE
52908E	H4	8		09/08/2016	PIPER JAFFRAY			1,289,914	1,255,000	0	1FE
542264	GT	7		08/01/2016	RBC CAPITAL MARKETS			4,559,720	4,000,000	0	1FE
545540	ER	3		09/19/2016	BARCLAYS CAPITAL INC			1,940,733	1,705,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
546585 QS 2	LOUISVILLE -JEFFERSON CO 3.250 2036 12.....		09/13/2016....	J P MORGAN CHASE SECURITIES INC.....		1,106,147	1,080,000	0	1FE.....
584002 UW 7	MECKLENBURG CO GENERAL O 3.000 2032 12.....		09/29/2016....	CITIGROUP GLOBAL MARKETS.....		15,693,900	15,000,000	0	1FE.....
60956P NW 8	MONMOUTH CO IMPT AUTH S2 4.000 2030 08.....		09/13/2016....	RAYMOND JAMES & ASSOC.....		1,223,916	1,055,000	0	1FE.....
625070 JN 8	MUKWONAGO SCHOOL DISTRIC 3.250 2033 04.....		08/02/2016....	ROBERT W BAIRD & CO.....		3,073,251	2,950,000	0	1FE.....
625070 JP 3	MUKWONAGO SCHOOL DISTRIC 3.250 2034 04.....		08/02/2016....	ROBERT W BAIRD & CO.....		1,583,362	1,525,000	0	1FE.....
625070 JQ 1	MUKWONAGO SCHOOL DISTRIC 3.250 2035 04.....		08/02/2016....	ROBERT W BAIRD & CO.....		3,259,589	3,150,000	0	1FE.....
674736 BW 2	OCEAN CO GENERAL OBLIGAT 3.000 2034 10.....		09/20/2016....	MESIROW FINANCIAL.....		2,076,901	2,035,000	0	1FE.....
690275 4X 7	OVERLAND PARK GENERAL OB 2.500 2029 09.....		08/15/2016....	J P MORGAN CHASE SECURITIES INC.....		3,063,860	2,945,000	0	1FE.....
742327 ES 4	PRINCETON CITY SCH DIST 5.000 2026 12.....		08/17/2016....	RBC CAPITAL MARKETS.....		628,595	500,000	0	1FE.....
742633 VF 4	PRIOR LAKE SAVAGE ISD #7 3.000 2030 02.....		07/11/2016....	MORGAN STANLEY.....		1,313,984	1,225,000	0	1FE.....
787758 WZ 0	SAINT CHARLES GEN OBLIG 5.000 2027 12.....		08/30/2016....	ROBERT W BAIRD & CO.....		523,951	410,000	0	1FE.....
791319 KM 7	SAINT LOUIS CO SD C-2 PA 3.000 2035 03.....		09/28/2016....	CITIGROUP GLOBAL MARKETS.....		4,581,818	4,475,000	0	1FE.....
795676 TF 2	SALT LAKE CO GEN OBLIG R 5.000 2028 12.....		09/08/2016....	WELLS FARGO SECURITIES.....		3,881,806	2,905,000	0	1FE.....
802498 QP 3	SANTA MONICA-MALIBU USD 4.000 2034 07.....		09/13/2016....	STIFEL NICOLAUS & CO INC.....		3,393,922	2,980,000	0	1FE.....
938234 SC 6	WASHINGTON CO GEN OBLIG 3.250 2034 06.....		07/07/2016....	CITIGROUP GLOBAL MARKETS.....		7,988,486	7,355,000	0	1FE.....
968657 HJ 8	WILL COUNTY GENERAL OBLI 5.000 2034 11.....		08/09/2016....	WELLS FARGO SECURITIES.....		1,213,970	1,000,000	0	1FE.....
2499999.	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					120,766,717	111,585,000	7,002	XXX
Bonds - U.S. Special Revenue and Special Assessment									
01354P GQ 1	ALBUQUERQUE GROSS RECEIP 4.000 2033 07.....		08/15/2016....	ROBERT W BAIRD & CO.....		1,504,136	1,315,000	0	1FE.....
160429 VR 4	CHARLESTON WTRWKS & SWR 5.000 2029 01.....		08/24/2016....	WELLS FARGO SECURITIES.....		5,237,360	4,000,000	0	1FE.....
18452G AH 2	CLEAN WATER SERVICES SR 5.000 2027 10.....		09/15/2016....	CITIGROUP GLOBAL MARKETS.....		984,383	750,000	0	1FE.....
382512 EC 1	GOODYEAR PUB IMPT CORP F 4.000 2030 07.....		09/29/2016....	J P MORGAN CHASE SECURITIES INC.....		2,040,822	1,800,000	0	1FE.....
395468 HS 3	GREENSBORO ENTERPRISE SY .880 2034 06.....		09/12/2016....	BAS-MERRILL LYNCH.....		5,900,000	5,900,000	1,594	1FE.....
414005 WN 4	HARRIS CO SR LIEN TOLL R 5.000 2033 08.....		09/12/2016....	RBC CAPITAL MARKETS.....		2,362,042	1,900,000	16,625	1FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNIV .850 2038 07.....		09/12/2016....	GOLDMAN SACHS & CO.....		6,729,000	6,729,000	1,261	1FE.....
45204E JP 4	ILLINOIS FIN AUTH REV CL 4.000 2032 07.....		08/30/2016....	BAS-MERRILL LYNCH.....		5,121,259	4,525,000	0	1FE.....
45204E KJ 6	ILLINOIS FIN AUTH REV CL 4.000 2032 01.....		08/30/2016....	BAS-MERRILL LYNCH.....		5,607,920	4,955,000	0	1FE.....
45506D YX 7	INDIANA FINANCE AUTH REV 5.000 2036 08.....		09/22/2016....	RBC CAPITAL MARKETS.....		10,997,019	8,935,000	0	1FE.....
485424 LG 8	KANSAS DEPT TRANS HWY S2 .750 2024 09.....		09/12/2016....	WELLS FARGO SECURITIES.....		19,000,000	19,000,000	3,644	1FE.....
534272 F8 7	LINCOLN ELECTRIC SYSTEM 3.000 2028 09.....		08/03/2016....	BAS-MERRILL LYNCH.....		1,422,564	1,300,000	0	1FE.....
534272 F9 5	LINCOLN ELECTRIC SYSTEM 5.000 2030 09.....		08/03/2016....	BAS-MERRILL LYNCH.....		1,925,910	1,500,000	0	1FE.....
534272 G2 9	LINCOLN ELECTRIC SYSTEM 3.000 2029 09.....		08/03/2016....	BAS-MERRILL LYNCH.....		1,078,530	1,000,000	0	1FE.....
534272 G3 7	LINCOLN ELECTRIC SYSTEM 3.000 2031 09.....		08/03/2016....	BAS-MERRILL LYNCH.....		266,000	250,000	0	1FE.....
534272 G8 6	LINCOLN ELECTRIC SYSTEM 5.000 2031 09.....		08/03/2016....	BAS-MERRILL LYNCH.....		1,035,577	810,000	0	1FE.....
586158 PE 1	MEMPHIS ELEC SYS REV S20 5.000 2030 12.....		08/16/2016....	RAYMOND JAMES & ASSOC.....		776,312	605,000	0	1FE.....
58616P AQ 1	MEMPHIS GAS SYS REV S201 4.000 2031 12.....		08/16/2016....	RAYMOND JAMES & ASSOC.....		705,031	605,000	0	1FE.....
64972F SF 4	NEW YORK CITY FIN AUTH W .860 2024 06.....		09/14/2016....	RBC CAPITAL MARKETS.....		40,240,000	40,240,000	3,848	1FE.....
64972F SJ 6	NEW YORK CITY FIN AUTH W .860 2023 06.....		09/12/2016....	RBC CAPITAL MARKETS.....		5,600,000	5,600,000	2,440	1FE.....
64970K MH 7	NEW YORK CITY WTR & SWR .810 2033 06.....		09/21/2016....	BAS-MERRILL LYNCH.....		29,900,000	29,900,000	7,156	1FE.....
64972F 4W 3	NEW YORK CITY WTR & SWR .760 2044 06.....		09/16/2016....	WELLS FARGO SECURITIES.....		32,700,000	32,700,000	509	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
657903 DK 3	NORTH CAROLINA EDU FACS .870 2021 12.....			09/16/2016....	BARCLAYS CAPITAL INC.....		21,485,000	21,485,000	7,979	1FE.....
662835 VZ 7	NORTH TEXAS WATER REGL W 5.000 2034 06.....			08/25/2016....	RAYMOND JAMES & ASSOC.....		2,302,043	1,845,000	0	1FE.....
662842 LN 1	NORTH TEXAS WATER UPPER 5.000 2027 06.....			08/25/2016....	CITIGROUP GLOBAL MARKETS.....		3,466,765	2,685,000	0	1FE.....
751100 FW 3	RALEIGH COMB ENTERPRISE .820 2035 03.....			09/14/2016....	BAS-MERRILL LYNCH.....		10,975,000	10,975,000	2,564	1FE.....
870000 KY 1	SWARTHMORE BORO AUTH SWA 5.000 2030 09.....			07/19/2016....	J P MORGAN CHASE SECURITIES INC.....		7,446,978	5,775,000	0	1FE.....
896575 FS 1	TRINITY RIVER AUTH RED O 5.000 2028 02.....			08/31/2016....	WELLS FARGO SECURITIES.....		2,069,826	1,650,000	0	1FE.....
896576 PS 8	TRINITY RIVER AUTH TEN M 4.000 2031 08.....			09/09/2016....	RBC CAPITAL MARKETS.....		1,132,920	1,000,000	0	1FE.....
896576 PX 7	TRINITY RIVER AUTH TEN M 4.000 2036 08.....			08/31/2016....	RBC CAPITAL MARKETS.....		1,115,330	1,000,000	0	1FE.....
914455 LR 9	UNIV OF MICHIGAN REV S20 .750 2042 04.....			09/14/2016....	CITIGROUP GLOBAL MARKETS.....		19,125,000	19,125,000	3,574	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							250,252,727	239,859,000	51,196	XXX

Bonds - Industrial and Miscellaneous

00507V AG 4	ACTIVISION BLIZZARD (144 2.300 2021 09.....			09/15/2016....	WELLS FARGO SECURITIES.....		1,001,020	1,000,000	.64	2FE.....
00507V AJ 8	ACTIVISION BLIZZARD (144 3.400 2026 09.....			09/14/2016....	BAS-MERRILL LYNCH.....		996,140	1,000,000	0	2FE.....
00846U AK 7	AGILENT TECHNOLOGIES INC 3.050 2026 09.....			09/15/2016....	BNP PARIBAS.....		996,240	1,000,000	0	2FE.....
012725 AC 1	ALBEMARLE CORP 4.150 2024 12.....			08/16/2016....	KEYBANC CAPITAL MARK.....		2,175,300	2,000,000	17,983	2FE.....
013817 AW 1	ALCOA INC 5.125 2024 10.....			09/23/2016....	CITIGROUP GLOBAL MARKETS.....		1,057,500	1,000,000	25,198	3FE.....
02079K AC 1	ALPHABET INC 1.998 2026 08.....			08/02/2016....	MORGAN STANLEY.....		979,190	1,000,000	0	1FE.....
03027X AM 2	AMERICAN TOWER CORP 3.125 2027 01.....			09/28/2016....	BAS-MERRILL LYNCH.....		999,330	1,000,000	0	2FE.....
03076C AH 9	AMERIPRISE FINANCIAL 2.875 2026 09.....			08/08/2016....	WELLS FARGO SECURITIES.....		998,930	1,000,000	0	1FE.....
031162 BN 9	AMGEN INC 3.625 2022 05.....			07/13/2016....	RBC CAPITAL MARKETS.....		1,082,790	1,000,000	6,344	2FE.....
031162 CJ 7	AMGEN INC 2.600 2026 08.....			08/10/2016....	GOLDMAN SACHS & CO.....		999,390	1,000,000	0	2FE.....
038522 AM 0	ARAMARK SERVICES INC (14 4.750 2026 06.....			06/28/2016....	WELLS FARGO SECURITIES.....		0	0	4,090	4FE.....
040555 CV 4	ARIZONA PUBLIC SERVICE C 2.550 2026 09.....			09/15/2016....	J P MORGAN CHASE SECURITIES INC.....		995,370	1,000,000	0	1FE.....
053332 AR 3	AUTOZONE INC 3.250 2025 04.....			08/25/2016....	CREDIT SUISSE FIRST BOSTON.....		1,045,110	1,000,000	12,188	2FE.....
05348E AY 5	AVALONBAY COMMUNITIES 2.900 2026 10.....			09/26/2016....	BAS-MERRILL LYNCH.....		1,993,780	2,000,000	0	2FE.....
06406F AE 3	BANK OF NEW YORK MELLON 2.450 2026 08.....			08/09/2016....	GOLDMAN SACHS & CO.....		996,130	1,000,000	0	1FE.....
071813 BQ 1	BAXTER INTERNATIONAL 2.600 2026 08.....			08/10/2016....	CITIGROUP GLOBAL MARKETS.....		2,997,120	3,000,000	0	2FE.....
081437 AH 8	BEMIS CO 4.500 2021 10.....			09/19/2016....	SUNTRUST.....		382,949	350,000	6,869	2FE.....
081437 AJ 4	BEMIS COMPANY INC 3.100 2026 09.....			09/08/2016....	VARIOUS.....		2,004,270	2,000,000	0	2FE.....
10112R AY 0	BOSTON PROPERTIES LP 2.750 2026 10.....			08/08/2016....	J P MORGAN CHASE SECURITIES INC.....		992,710	1,000,000	0	2FE.....
103304 BK 6	BOYD GAMING CORP 6.875 2023 05.....			08/04/2016....	BARCLAYS CAPITAL INC.....		2,150,000	2,000,000	32,083	4FE.....
111621 AM 0	BROCADE COMMUNICATIONS 4.625 2023 01.....			07/11/2016....	CANTOR FITZGERALD.....		977,500	1,000,000	22,997	3FE.....
127055 AK 7	CABOT CORP 3.400 2026 09.....			09/08/2016....	VARIOUS.....		2,004,630	2,000,000	0	2FE.....
12505F AD 3	CBS OUT AMER CAP 5.625 2024 02.....			09/23/2016....	DEUTSCHE BANC.....		1,043,750	1,000,000	20,781	3FE.....
15189X AQ 1	CENTERPOINT ENERGY HOUST 2.400 2026 09.....			08/08/2016....	DEUTSCHE BANC.....		998,840	1,000,000	0	1FE.....
17275R BL 5	CISCO SYSTEMS 2.500 2026 09.....			09/13/2016....	MORGAN STANLEY.....		999,120	1,000,000	0	1FE.....
191216 BZ 2	COCA-COLA CO 2.250 2026 09.....			09/12/2016....	J P MORGAN CHASE SECURITIES INC.....		988,350	1,000,000	.875	1FE.....
20030N BW 0	COMCAST CORP 2.350 2027 01.....			07/12/2016....	CITIGROUP GLOBAL MARKETS.....		998,800	1,000,000	0	1FE.....
21036P AL 2	CONSTELLATION BRANDS INC 4.250 2023 05.....			09/06/2016....	J P MORGAN CHASE SECURITIES INC.....		1,071,250	1,000,000	15,111	3FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
224044 CG 0	COX COMMUNICATIONS INC (3.350 2026 09.....		09/08/2016....	WELLS FARGO SECURITIES.....		998,310	1,000,000	0	2FE.....
22819K AA 8	CROWN AMERICAS (144A) 4.250 2026 09.....		09/08/2016....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	3FE.....
22822V AC 5	CROWN CASTLE INTL CORP 3.700 2026 06.....		08/31/2016....	SUNTRUST.....		1,052,410	1,000,000	12,333	2FE.....
22822V AD 3	CROWN CASTLE INTL CORP 2.250 2021 09.....		08/22/2016....	CITIGROUP GLOBAL MARKETS.....		999,720	1,000,000	0	2FE.....
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 7.125 2024 06.....		09/09/2016....	VARIOUS.....		6,523,750	6,000,000	88,469	3FE.....
26138E AS 8	DR PEPPER SNAPPLE GROUP 3.400 2025 11.....		09/20/2016....	J P MORGAN CHASE SECURITIES INC.....		1,063,570	1,000,000	12,089	2FE.....
26138E AU 3	DR PEPPER SNAPPLE GROUP 2.550 2026 09.....		09/09/2016....	MORGAN STANLEY.....		988,840	1,000,000	0	2FE.....
28470R AC 6	ELDORADO RESORTS INC 7.000 2023 08.....		09/20/2016....	CITIGROUP GLOBAL MARKETS.....		4,087,500	3,840,000	38,469	5FE.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05.....		09/21/2016....	CANTOR FITZGERALD.....		2,082,500	2,000,000	31,856	3FE.....
26907Y AA 2	ESH HOSPITALITY (144A) 5.250 2025 05.....		08/18/2016....	JEFFERIES & CO INC.....		1,002,500	1,000,000	16,333	4FE.....
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10.....	R.....	09/27/2016....	BARCLAYS CAPITAL INC.....		1,055,000	1,000,000	21,771	3FE.....
36962G 7K 4	GENERAL ELECTRIC COMPANY 3.450 2024 05.....		07/27/2016....	KEYBANC CAPITAL MARK.....		1,094,190	1,000,000	7,283	1FE.....
36162J AB 2	GEO GROUP INC 6.000 2026 04.....		07/06/2016....	WELLS FARGO SECURITIES.....		1,518,750	1,500,000	20,750	4FE.....
38145G AG 5	GOLDMAN SACHS GROUP 2.350 2021 11.....		09/22/2016....	GOLDMAN SACHS & CO.....		998,970	1,000,000	0	2FE.....
382550 BF 7	GOODYEAR TIRE & RUBBER 5.000 2026 05.....		09/28/2016....	CITIGROUP GLOBAL MARKETS.....		1,546,875	1,500,000	0	3FE.....
38869P AL 8	GRAPHIC PACKAGING INTL 4.875 2022 11.....		09/19/2016....	RBC CAPITAL MARKETS.....		157,500	150,000	2,580	3FE.....
38869P AM 6	GRAPHIC PACKAGING INTL 4.125 2024 08.....		09/20/2016....	VARIOUS.....		5,533,750	5,500,000	21,313	3FE.....
404119 BR 9	HCA INC 5.375 2025 02.....		08/02/2016....	BAS-MERRILL LYNCH.....		2,075,000	2,000,000	1,194	4FE.....
421924 BN 0	HEALTHSOUTH CORP 5.125 2023 03.....		07/27/2016....	JEFFERIES & CO INC.....		1,015,000	1,000,000	19,361	4FE.....
431475 AA 0	HILL-ROM HOLDINGS INC (1 5.750 2023 09.....		09/30/2016....	KEYBANC CAPITAL MARK.....		1,875,313	1,765,000	0	4FE.....
432833 AA 9	HILTON DOMESTIC OPERATIN 4.250 2024 09.....		08/15/2016....	BAS-MERRILL LYNCH.....		1,520,000	1,500,000	0	3FE.....
446150 AK 0	HUNTINGTON BANCSHARES 2.300 2022 01.....		08/04/2016....	GOLDMAN SACHS & CO.....		998,490	1,000,000	0	2FE.....
449934 AD 0	IMS HEALTH INC (144A) 5.000 2026 10.....		09/14/2016....	GOLDMAN SACHS & CO.....		250,000	250,000	0	3FE.....
460146 CP 6	INTERNATIONAL PAPER CO 3.000 2027 02.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		1,992,480	2,000,000	0	2FE.....
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875 2021 03.....		09/13/2016....	RBC CAPITAL MARKETS.....		1,881,900	1,800,000	294	4FE.....
46623E KG 3	JP MORGAN CHASE 2.295 2021 08.....		08/03/2016....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	1FE.....
46625H RV 4	JP MORGAN CHASE 2.950 2026 10.....		07/14/2016....	J P MORGAN CHASE SECURITIES INC.....		997,840	1,000,000	0	1FE.....
49338C AB 9	KEYSPAN GAS EAST CORP 2.742 2026 08.....	R.....	08/02/2016....	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	0	1FE.....
48250N AA 3	KFC HOLDINGS PIZZA HUT T 5.000 2024 06.....		09/23/2016....	GOLDMAN SACHS & CO.....		4,168,750	4,000,000	56,667	3FE.....
501044 DE 8	KROGER CO 2.650 2026 10.....		09/26/2016....	CITIGROUP GLOBAL MARKETS.....		996,760	1,000,000	0	2FE.....
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500 2026 09.....	R.....	09/21/2016....	CITIGROUP GLOBAL MARKETS.....		1,014,400	1,000,000	389	2FE.....
526057 BN 3	LENNAR CORP 4.750 2022 11.....		09/15/2016....	WELLS FARGO SECURITIES.....		1,029,375	1,000,000	16,493	3FE.....
501797 AJ 3	LIMITED BRANDS 5.625 2023 10.....		08/09/2016....	GOLDMAN SACHS & CO.....		2,225,000	2,000,000	36,563	3FE.....
577081 BA 9	MATTEL INC 2.350 2021 08.....		08/02/2016....	BAS-MERRILL LYNCH.....		998,820	1,000,000	0	2FE.....
59217G AQ 2	MET LIFE GLOBAL FUNDING 3.875 2022 04.....		08/03/2016....	MIZUHO INTERNATIONAL PLC.....		1,132,955	1,040,000	13,098	1FE.....
55303X AA 3	MGM GROWTH LP/MGP ESCROW 4.500 2026 09.....		08/10/2016....	VARIOUS.....		1,255,000	1,250,000	375	4FE.....
552953 CD 1	MGM RESORTS INTL 4.625 2026 09.....		08/16/2016....	BARCLAYS CAPITAL INC.....		5,000,000	5,000,000	0	3FE.....
61746B DQ 6	MORGAN STANLEY 3.875 2024 04.....		09/14/2016....	BNY MELLON CAPITAL MARKETS INC.....		1,060,380	1,000,000	15,069	1FE.....
61761J 3R 8	MORGAN STANLEY 3.125 2026 07.....		07/20/2016....	MORGAN STANLEY.....		993,200	1,000,000	0	1FE.....
55354G AD 2	MSCI INC (144A) 4.750 2026 08.....		09/14/2016....	VARIOUS.....		5,567,500	5,500,000	25,333	3FE.....

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64952W CH 4	NEW YORK LIFE GLOBAL FUN 2.350 2026 07.....		08/15/2016....	VARIOUS.....		1,504,065	1,500,000	1,175	1FE.....
62947Q AU 2	NXP BV/NXP FUNDING LLC (4.125 2021 06.....	R.....	07/28/2016....	BARCLAYS CAPITAL INC.....		203,750	200,000	1,558	3FE.....
62947Q AW 8	NXP BV/NXP FUNDING LLC (3.875 2022 09.....	R.....	08/08/2016....	BAS-MERRILL LYNCH.....		3,000,000	3,000,000	0	3FE.....
688225 AG 6	OSHKOSH CORP 5.375 2022 03.....		07/15/2016....	SUNTRUST.....		1,666,775	1,595,000	33,102	3FE.....
688239 AE 2	OSHKOSH CORP 5.375 2025 03.....		07/15/2016....	SUNTRUST.....		1,020,608	979,000	20,318	3FE.....
690742 AF 8	OWENS CORNING INC 3.400 2026 08.....		08/03/2016....	WELLS FARGO SECURITIES.....		995,870	1,000,000	0	2FE.....
74166M AA 4	PRIME SECURITY SERVICES 9.250 2023 05.....		09/21/2016....	VARIOUS.....		2,702,500	2,500,000	92,500	4FE.....
74456Q BR 6	PUBLIC SERVICE ELECTRIC 2.250 2026 09.....		09/14/2016....	WELLS FARGO SECURITIES.....		989,470	1,000,000	375	1FE.....
78388J AU 0	SBA COMMUNICATIONS CORP 4.875 2024 09.....		09/30/2016....	VARIOUS.....		5,522,140	5,500,000	16,250	4FE.....
83001A AB 8	SIX FLAGS ENTERTAINMENT 4.875 2024 07.....		06/28/2016....	WELLS FARGO SECURITIES.....		0	0	4,063	4FE.....
8426EP AA 6	SOUTHERN CO GAS CAPITAL 2.450 2023 10.....		09/08/2016....	J P MORGAN CHASE SECURITIES INC.....		999,220	1,000,000	0	2FE.....
845437 BP 6	SOUTHWESTERN ELECTRIC PO 2.750 2026 10.....		09/26/2016....	WELLS FARGO SECURITIES.....		998,960	1,000,000	0	2FE.....
847788 AT 3	SPEEDWAY MOTORSPORTS INC 5.125 2023 02.....		09/06/2016....	BAS-MERRILL LYNCH.....		2,072,500	2,000,000	10,819	3FE.....
879369 AE 6	TELEFLEX INC 4.875 2026 06.....		09/13/2016....	BARCLAYS CAPITAL INC.....		1,036,250	1,000,000	16,250	3FE.....
883556 BR 2	THERMO FISHER SCIENTIFIC 2.950 2026 09.....		09/14/2016....	J P MORGAN CHASE SECURITIES INC.....		987,870	1,000,000	0	2FE.....
872540 AQ 2	TJX COS INC 2.250 2026 09.....		09/07/2016....	DEUTSCHE BANC.....		1,985,080	2,000,000	0	1FE.....
893647 BA 4	TRANSDIGM INC (144A) 6.375 2026 06.....		09/16/2016....	CREDIT SUISSE FIRST BOSTON.....		1,005,000	1,000,000	18,063	4FE.....
904311 AA 5	UNDER ARMOUR INC 3.250 2026 06.....		07/12/2016....	J P MORGAN CHASE SECURITIES INC.....		1,021,780	1,000,000	2,889	2FE.....
91159H HN 3	US BANCORP 2.375 2026 07.....		07/19/2016....	U S BANCORP.....		992,680	1,000,000	0	1FE.....
92343E AH 5	VERISIGN INC 5.250 2025 04.....		09/14/2016....	CANTOR FITZGERALD.....		1,042,500	1,000,000	24,500	3FE.....
92343V BR 4	VERIZON COMMUNICATIONS I 5.150 2023 09.....		07/29/2016....	U S BANCORP.....		1,177,890	1,000,000	19,742	2FE.....
92343V DD 3	VERIZON COMMUNICATIONS I 2.625 2026 08.....		07/29/2016....	VARIOUS.....		1,996,390	2,000,000	146	2FE.....
92532W AA 1	VERSUM MATERIALS INC (14 5.500 2024 09.....		09/23/2016....	VARIOUS.....		4,347,500	4,250,000	0	3FE.....
928377 AA 8	VISTA OUTDOOR (144A) 5.875 2023 10.....		07/19/2016....	CITIGROUP GLOBAL MARKETS.....		1,052,500	1,000,000	18,115	3FE.....
929160 AR 0	VULCAN MATERIALS 7.500 2021 06.....		09/27/2016....	SUNTRUST.....		1,217,500	1,000,000	21,875	2FE.....
949746 SA 0	WELLS FARGO 2.100 2021 07.....		07/18/2016....	WELLS FARGO SECURITIES.....		999,060	1,000,000	0	1FE.....
960413 AH 5	WESTLAKE CHEMICAL (144A) 3.600 2026 08.....		08/03/2016....	GOLDMAN SACHS & CO.....		995,000	1,000,000	0	2FE.....
978097 AD 5	WOLVERINE WORLD (144A) 5.000 2026 09.....		08/17/2016....	J P MORGAN CHASE SECURITIES INC.....		3,007,500	3,000,000	0	3FE.....
07813Z BU 7	BELL CANADA 2.000 2021 10.....	C.....	08/09/2016....	BAS-MERRILL LYNCH.....		998,040	1,000,000	0	2FE.....
12801Z CL 0	CAISSE CENTRALE DESJARDI 1.748 2020 03.....	C.....	07/06/2016....	DESJARDINS SECURITIES.....		2,019,480	2,000,000	12,547	1FE.....
13596Z DN 2	CANADIAN IMPERIAL BANK 1.640 2021 07.....	C.....	07/08/2016....	CIBC WORLD MARKETS.....		8,004,560	8,000,000	90	1FE.....
775109 AR 2	ROGERS COMMUNICATIONS IN 4.700 2020 09.....	C.....	09/29/2016....	SCOTIA CAPITAL.....		1,111,270	1,000,000	0	2FE.....
780086 MV 3	ROYAL BANK OF CANADA 1.650 2021 07.....	C.....	07/12/2016....	RBC DOMINION GLOBAL MARKETS.....		1,999,420	2,000,000	0	1FE.....
00084D AM 2	ABN AMRO BANK NV (144A) 1.800 2019 09.....	F.....	09/13/2016....	MORGAN STANLEY.....		998,660	1,000,000	0	1FE.....
00913R AD 8	AIR LIQUIDE FINANCE (144 2.500 2026 09.....	F.....	09/22/2016....	HSBC.....		996,220	1,000,000	0	1FE.....
067316 AD 1	BACARDI LTD (144A) 2.750 2026 07.....	F.....	07/07/2016....	BNP PARIBAS.....		996,270	1,000,000	0	2FE.....
05530Q AK 6	BAT INTL FINANCE (144A) 3.950 2025 06.....	F.....	08/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,121,970	1,000,000	7,790	1FE.....
111013 AM 0	BRITISH SKY BROADCASTING 2.625 2019 09.....	F.....	07/14/2016....	JEFFERIES & CO INC.....		173,165	170,000	1,525	2FE.....
25156P AU 7	DEUTSCHE TELEKOM INT FIN 1.950 2021 09.....	F.....	09/13/2016....	RBC CAPITAL MARKETS.....		1,996,780	2,000,000	0	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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
25156P AV 5	DEUTSCHE TELEKOM INT FIN 2.485 2023 09.....	F.....	09/13/2016....	RBC CAPITAL MARKETS.....		999,940	1,000,000	0	2FE.....
449786 BJ 0	ING BANK NV (144A) 2.050 2021 08.....	F.....	08/08/2016....	MORGAN STANLEY.....		998,770	1,000,000	0	1FE.....
82620K AK 9	SIEMENS FINANCIERINGSMAT 2.000 2023 09.....	F.....	09/06/2016....	GOLDMAN SACHS & CO.....		994,360	1,000,000	0	1FE.....
82620K AL 7	SIEMENS FINANCIERINGSMAT 2.350 2026 10.....	F.....	09/06/2016....	GOLDMAN SACHS & CO.....		997,130	1,000,000	0	1FE.....
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150 2026 10.....	F.....	07/19/2016....	VARIOUS.....		3,013,570	3,000,000	175	2FE.....
961214 DC 4	WESTPAC BANKING CORP 2.700 2026 08.....	F.....	08/11/2016....	BAS-MERRILL LYNCH.....		998,610	1,000,000	0	1FE.....
90349D AB 8	UBSBB 2012-C3 A2 1.852 2049 08.....		09/12/2016....	BAS-MERRILL LYNCH.....		2,009,297	2,000,000	1,440	1FE.....
44890R AC 5	HART 2014-A A3 .790 2018 07.....		08/29/2016....	BMO CAPITAL MARKETS.....		526,619	526,825	185	1FE.....
831641 FG 5	SBIC 2016-10B 1 2.051 2026 09.....		09/14/2016....	CREDIT SUISSE FIRST BOSTON.....		8,000,000	8,000,000	0	1.....
3899999. Total Bonds - Industrial and Miscellaneous.....						192,172,296	188,165,825	948,154	XXX
8399997. Total Bonds - Part 3.....						583,397,912	559,046,618	1,047,111	XXX
8399999. Total Bonds.....						583,397,912	559,046,618	1,047,111	XXX

Common Stocks - Industrial and Miscellaneous

02665T 30 6	AMERICAN HOMES 4 RENT CLASS A.....		09/08/2016....	MERRILL LYNCH NORTH AMERICA CASH 161.....	33,000.000	718,535	XXX	0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		08/02/2016....	VARIOUS.....	700.000	130,214	XXX	0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		08/29/2016....	VARIOUS.....	7,300.000	1,042,083	XXX	0	L.....
11120U 10 5	BRIXMOR PROPERTY GROUP INC.....		08/11/2016....	JP MORGAN SECURITIES NORTH AMERICA CASH.....	44,300.000	1,224,247	XXX	0	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		09/19/2016....	VARIOUS.....	2,800.000	279,044	XXX	0	L.....
29444U 70 0	EQUINIX INC.....		08/10/2016....	VARIOUS.....	1,300.000	482,783	XXX	0	L.....
36467J 10 8	GAMING AND LEISURE PROPERTIES INC WI.....		07/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	1,900.000	66,494	XXX	0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		09/23/2016....	RAYMOND JAMES NORTH AMERICA CASH 725.....	5,700.000	164,257	XXX	0	L.....
40414L 10 9	HCP INC.....		09/27/2016....	VARIOUS.....	45,700.000	1,782,892	XXX	0	L.....
40609P 10 5	HALLADOR ENERGY CO.....		08/17/2016....	DIST FROM PARTNERSHIP.....	2,471.000	14,925	XXX	0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		08/09/2016....	VARIOUS.....	16,700.000	285,918	XXX	0	L.....
49427F 10 8	KILROY REALTY CORP.....		08/09/2016....	MERRILL LYNCH NORTH AMERICA ALGO 161.....	500.000	36,637	XXX	0	L.....
49446R 10 9	KIMCO REALTY CORP.....		08/09/2016....	MERRILL LYNCH NORTH AMERICA ALGO 161.....	3,600.000	111,825	XXX	0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		08/09/2016....	VARIOUS.....	4,900.000	197,964	XXX	0	L.....
53223X 10 7	LIFE STORAGE INC.....		08/02/2016....	VARIOUS.....	1,600.000	167,622	XXX	0	L.....
69924R 10 8	PARAMOUNT GROUP INC.....		08/02/2016....	DEUTSCHE BANK AG NORTH AMERICA ALGO 573.....	2,400.000	41,940	XXX	0	L.....
74340W 10 3	PROLOGIS INC.....		07/13/2016....	THE ROYAL BANK OF CANADA NORTH AMERICA A.....	1,700.000	86,087	XXX	0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		09/30/2016....	VARIOUS.....	3,446.000	766,676	XXX	0	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....		08/09/2016....	VARIOUS.....	1,700.000	92,303	XXX	0	L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES.....		08/02/2016....	DEUTSCHE BANK AG NORTH AMERICA ALGO 573.....	3,100.000	61,143	XXX	0	L.....
75281A 10 9	RANGE RESOURCES CORP.....		09/16/2016....	DIST FROM PARTNERSHIP.....	132,011.000	5,186,712	XXX	0	L.....
75700L 10 8	RED ROCK RESORTS INC.....		04/26/2016....	DIRECT WITH COMPANY.....	1,905.000	0	XXX	0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		09/23/2016....	WELLS FARGO NORTH AMERICA ALGO 250.....	652.000	139,404	XXX	0	L.....
866674 10 4	SUN COMMUNITIES INC.....		08/10/2016....	VARIOUS.....	4,300.000	329,779	XXX	0	L.....
92339V 10 0	VEREIT INC.....		08/05/2016....	VARIOUS.....	41,700.000	452,724	XXX	0	L.....
929042 10 9	VORNADO REALTY TRUST.....		08/30/2016....	VARIOUS.....	1,900.000	196,714	XXX	0	L.....
93964W 10 8	WASHINGTON PRIME GROUP.....		08/02/2016....	VARIOUS.....	30,200.000	378,212	XXX	0	L.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
948741 10 3	WEINGARTEN REALTY INVESTORS.....		07/20/2016....	VARIOUS.....	8,800,000	370,577	XXX	0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					14,807,710	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....					14,807,710	XXX	0	XXX
9799999	Total Common Stocks.....					14,807,710	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....					14,807,710	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					598,205,622	XXX	1,047,111	XXX

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

QE04.6

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613.....		09/05/2016	REDEEMED.....		63,637	63,637	63,637	63,637	0	0	0	0	0	63,637	0	0	0	1,724	12/05/2021	1
911759 CL 0	HOUSING URBAN DEVELOPM 7.080.....		08/01/2016	MATURED.....		10,000	10,000	11,312	10,000	0	0	0	0	0	10,000	0	0	0	708	08/01/2016	1
576863 BB 9	MATSON NAVIGATION CO 5.337.....		09/04/2016	REDEEMED.....		34,000	34,000	34,000	34,150	0	(150)	0	(150)	0	34,000	0	0	0	1,815	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273.....		07/29/2016	REDEEMED.....		38,000	38,000	38,000	38,188	0	(188)	0	(188)	0	38,000	0	0	0	2,004	07/29/2029	1
912828 QX 1	U S TREASURY NOTES 1.500.....		07/31/2016	MATURED.....		10,000,000	10,000,000	10,249,643	10,051,868	0	(51,868)	0	(51,868)	0	10,000,000	0	0	0	150,000	07/31/2016	1
36202F 2L 9	GNMA II PASS #00005279 3.500.....		09/20/2016	PAID ON PRINCIPAL.....		801,854	801,854	835,056	833,022	0	(31,168)	0	(31,168)	0	801,854	0	0	0	18,794	01/20/2042	1
36202C HM 8	GNMA II PASS #2036 8.000.....		09/20/2016	PAID ON PRINCIPAL.....		252	252	256	255	0	(4)	0	(4)	0	252	0	0	0	13	07/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500.....		09/20/2016	PAID ON PRINCIPAL.....		4,052	4,052	4,120	4,100	0	(48)	0	(48)	0	4,052	0	0	0	203	11/20/2025	1
36202C PS 6	GNMA II PASS #2233 7.500.....		09/20/2016	PAID ON PRINCIPAL.....		3,466	3,466	3,412	3,418	0	48	0	48	0	3,466	0	0	0	161	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500.....		09/20/2016	PAID ON PRINCIPAL.....		1,282	1,282	1,313	1,322	0	(40)	0	(40)	0	1,282	0	0	0	73	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500.....		09/20/2016	PAID ON PRINCIPAL.....		2,250	2,250	2,288	2,305	0	(55)	0	(55)	0	2,250	0	0	0	126	09/20/2026	1
36202D HK 0	GNMA II PASS #2934 7.500.....		09/20/2016	PAID ON PRINCIPAL.....		616	616	605	599	0	17	0	17	0	616	0	0	0	30	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		3,709	3,709	3,554	3,551	0	159	0	159	0	3,709	0	0	0	137	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		11,398	11,398	10,872	10,942	0	456	0	456	0	11,398	0	0	0	382	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		4,332	4,332	4,324	4,324	0	8	0	8	0	4,332	0	0	0	159	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		61,551	61,551	61,436	61,437	0	114	0	114	0	61,551	0	0	0	2,182	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		84,287	84,287	84,827	84,877	0	(590)	0	(590)	0	84,287	0	0	0	3,038	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500.....		09/20/2016	PAID ON PRINCIPAL.....		307,778	307,778	287,711	293,889	0	13,890	0	13,890	0	307,778	0	0	0	9,173	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500.....		09/20/2016	PAID ON PRINCIPAL.....		31,930	31,930	29,565	30,156	0	1,774	0	1,774	0	31,930	0	0	0	1,013	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000.....		09/20/2016	PAID ON PRINCIPAL.....		198,286	198,286	189,518	191,289	0	6,997	0	6,997	0	198,286	0	0	0	6,734	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500.....		09/20/2016	PAID ON PRINCIPAL.....		119,056	119,056	110,239	113,153	0	5,903	0	5,903	0	119,056	0	0	0	3,467	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000.....		09/20/2016	PAID ON PRINCIPAL.....		433,227	433,227	422,126	424,837	0	8,390	0	8,390	0	433,227	0	0	0	14,662	11/20/2035	1
36202E XT 1	GNMA II PASS #4290 5.500.....		09/20/2016	PAID ON PRINCIPAL.....		157,923	157,923	157,265	157,212	0	712	0	712	0	157,923	0	0	0	5,788	11/20/2038	1
36176S SV 3	GNMA PASS TH #0074832 3.500.....		09/15/2016	PAID ON PRINCIPAL.....		300,649	300,649	314,225	314,862	0	(14,213)	0	(14,213)	0	300,649	0	0	0	6,595	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500.....		09/15/2016	PAID ON PRINCIPAL.....		146,006	146,006	152,600	154,187	0	(8,180)	0	(8,180)	0	146,006	0	0	0	3,010	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500.....		09/15/2016	PAID ON PRINCIPAL.....		270,954	270,954	284,459	290,767	0	(19,813)	0	(19,813)	0	270,954	0	0	0	6,456	03/15/2042	1
36206Y CH 2	GNMA PASS TH #424972 4.000.....		09/15/2016	PAID ON PRINCIPAL.....		120,933	120,933	118,023	120,100	0	833	0	833	0	120,933	0	0	0	3,174	10/15/2018	1
36208F JZ 4	GNMA PASS TH #449480 7.500.....		09/15/2016	PAID ON PRINCIPAL.....		18,575	18,575	19,048	19,079	0	(504)	0	(504)	0	18,575	0	0	0	833	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000.....		09/15/2016	PAID ON PRINCIPAL.....		4,835	4,835	4,723	4,737	0	98	0	98	0	4,835	0	0	0	194	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000.....		09/15/2016	PAID ON PRINCIPAL.....		7,087	7,087	7,064	7,065	0	22	0	22	0	7,087	0	0	0	284	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000.....		09/15/2016	PAID ON PRINCIPAL.....		7,936	7,936	7,771	7,752	0	184	0	184	0	7,936	0	0	0	345	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000.....		09/15/2016	PAID ON PRINCIPAL.....		34,695	34,695	34,262	34,224	0	471	0	471	0	34,695	0	0	0	1,511	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000.....		09/15/2016	PAID ON PRINCIPAL.....		3,345	3,345	3,312	3,312	0	34	0	34	0	3,345	0	0	0	134	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000.....		09/15/2016	PAID ON PRINCIPAL.....		41,907	41,907	41,422	41,467	0	440	0	440	0	41,907	0	0	0	1,311	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000.....		09/15/2016	PAID ON PRINCIPAL.....		185,162	185,162	182,231	182,854	0	2,308	0	2,308	0	185,162	0	0	0	6,332	11/15/2035	1

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36213D Z4 3	GNMA PASS TH #551663 6.000		09/15/2016	PAID ON PRINCIPAL		3,564	3,564	3,553	3,553	0	11	0	11	0	3,564	0	0	0	143	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		09/15/2016	PAID ON PRINCIPAL		29,330	29,330	28,798	28,771	0	558	0	558	0	29,330	0	0	0	1,033	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		09/15/2016	PAID ON PRINCIPAL		36,832	36,832	35,963	35,906	0	926	0	926	0	36,832	0	0	0	1,298	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		09/15/2016	PAID ON PRINCIPAL		2,616	2,616	2,562	2,557	0	58	0	58	0	2,616	0	0	0	105	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		09/15/2016	PAID ON PRINCIPAL		911	911	883	874	0	36	0	36	0	911	0	0	0	36	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		09/15/2016	PAID ON PRINCIPAL		4,587	4,587	4,849	4,882	0	(295)	0	(295)	0	4,587	0	0	0	199	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		09/15/2016	PAID ON PRINCIPAL		4,268	4,268	4,511	4,564	0	(297)	0	(297)	0	4,268	0	0	0	185	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		09/15/2016	PAID ON PRINCIPAL		14,256	14,256	14,501	14,279	0	(23)	0	(23)	0	14,256	0	0	0	496	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		09/15/2016	PAID ON PRINCIPAL		35,059	35,059	35,558	35,101	0	(41)	0	(41)	0	35,059	0	0	0	1,173	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2016	PAID ON PRINCIPAL		59,215	59,215	62,194	61,579	0	(2,364)	0	(2,364)	0	59,215	0	0	0	2,139	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2016	PAID ON PRINCIPAL		40,642	40,642	40,331	40,400	0	242	0	242	0	40,642	0	0	0	1,489	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2016	PAID ON PRINCIPAL		1,668	1,668	1,638	1,633	0	35	0	35	0	1,668	0	0	0	61	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2016	PAID ON PRINCIPAL		4,664	4,664	4,618	4,612	0	52	0	52	0	4,664	0	0	0	187	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		09/15/2016	PAID ON PRINCIPAL		7,931	7,931	8,028	7,926	0	6	0	6	0	7,931	0	0	0	266	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2016	PAID ON PRINCIPAL		9,051	9,051	9,227	9,186	0	(135)	0	(135)	0	9,051	0	0	0	363	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2016	PAID ON PRINCIPAL		2,675	2,675	2,713	2,716	0	(41)	0	(41)	0	2,675	0	0	0	107	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		09/15/2016	PAID ON PRINCIPAL		5,041	5,041	5,113	5,052	0	(11)	0	(11)	0	5,041	0	0	0	168	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2016	PAID ON PRINCIPAL		9,173	9,173	9,351	9,435	0	(262)	0	(262)	0	9,173	0	0	0	396	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2016	PAID ON PRINCIPAL		24,497	24,497	24,470	24,474	0	22	0	22	0	24,497	0	0	0	934	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2016	PAID ON PRINCIPAL		13,755	13,755	13,377	13,360	0	395	0	395	0	13,755	0	0	0	550	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2016	PAID ON PRINCIPAL		16,793	16,793	16,855	16,855	0	(62)	0	(62)	0	16,793	0	0	0	610	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2016	PAID ON PRINCIPAL		661	661	651	653	0	8	0	8	0	661	0	0	0	26	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		09/15/2016	PAID ON PRINCIPAL		706	706	699	697	0	9	0	9	0	706	0	0	0	28	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		09/15/2016	PAID ON PRINCIPAL		7,168	7,168	7,090	7,100	0	68	0	68	0	7,168	0	0	0	277	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2016	PAID ON PRINCIPAL		78,694	78,694	77,243	77,375	0	1,319	0	1,319	0	78,694	0	0	0	3,146	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2016	PAID ON PRINCIPAL		924	924	903	901	0	23	0	23	0	924	0	0	0	37	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2016	PAID ON PRINCIPAL		2,624	2,624	2,590	2,589	0	34	0	34	0	2,624	0	0	0	105	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2016	PAID ON PRINCIPAL		16,666	16,666	16,434	16,431	0	234	0	234	0	16,666	0	0	0	603	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2016	PAID ON PRINCIPAL		10,052	10,052	10,002	9,998	0	54	0	54	0	10,052	0	0	0	398	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2016	PAID ON PRINCIPAL		1,213	1,213	1,177	1,165	0	49	0	49	0	1,213	0	0	0	49	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2016	PAID ON PRINCIPAL		6,076	6,076	5,986	5,986	0	90	0	90	0	6,076	0	0	0	244	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2016	PAID ON PRINCIPAL		2,167	2,167	2,138	2,134	0	33	0	33	0	2,167	0	0	0	87	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2016	PAID ON PRINCIPAL		64,861	64,861	63,996	63,999	0	862	0	862	0	64,861	0	0	0	2,321	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2016	PAID ON PRINCIPAL		7,039	7,039	7,012	7,011	0	28	0	28	0	7,039	0	0	0	282	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2016	PAID ON PRINCIPAL		4,128	4,128	4,074	4,060	0	68	0	68	0	4,128	0	0	0	165	01/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201A	XN 3		09/15/2016	PAID ON PRINCIPAL.....		5,528	5,528	5,635	5,678	0	(150)	0	(150)	0	5,528	0	0	0	221	10/15/2032	1
36201A	3T 3		09/15/2016	PAID ON PRINCIPAL.....		3,219	3,219	3,160	3,159	0	61	0	61	0	3,219	0	0	0	129	01/15/2032	1
36201B	RQ 1		09/15/2016	PAID ON PRINCIPAL.....		35,688	35,688	36,188	36,428	0	(740)	0	(740)	0	35,688	0	0	0	1,432	10/15/2032	1
36201B	RT 5		09/15/2016	PAID ON PRINCIPAL.....		3,105	3,105	3,165	3,192	0	(87)	0	(87)	0	3,105	0	0	0	124	10/15/2032	1
36201C	JW 5		09/15/2016	PAID ON PRINCIPAL.....		3,006	3,006	2,962	2,959	0	47	0	47	0	3,006	0	0	0	120	12/15/2031	1
36201C	KF 0		09/15/2016	PAID ON PRINCIPAL.....		2,047	2,047	2,017	2,014	0	33	0	33	0	2,047	0	0	0	82	12/15/2031	1
36201C	LA 0		09/15/2016	PAID ON PRINCIPAL.....		62,984	62,984	62,105	62,101	0	883	0	883	0	62,984	0	0	0	2,689	01/15/2032	1
36201C	LZ 5		09/15/2016	PAID ON PRINCIPAL.....		1,157	1,157	1,124	1,117	0	40	0	40	0	1,157	0	0	0	46	01/15/2032	1
36201C	YP 3		09/15/2016	PAID ON PRINCIPAL.....		7,486	7,486	7,260	7,246	0	240	0	240	0	7,486	0	0	0	300	02/15/2032	1
36201D	SR 4		09/15/2016	PAID ON PRINCIPAL.....		6,381	6,381	6,253	6,343	0	38	0	38	0	6,381	0	0	0	192	05/15/2018	1
36201E	M7 2		09/15/2016	PAID ON PRINCIPAL.....		14,596	14,596	14,379	14,395	0	201	0	201	0	14,596	0	0	0	546	02/15/2032	1
36201F	CW 5		09/15/2016	PAID ON PRINCIPAL.....		6,030	6,030	6,065	6,029	0	1	0	1	0	6,030	0	0	0	199	10/15/2017	1
36201F	XP 7		09/15/2016	PAID ON PRINCIPAL.....		2,203	2,203	2,179	2,178	0	25	0	25	0	2,203	0	0	0	88	01/15/2032	1
36201F	5T 0		09/15/2016	PAID ON PRINCIPAL.....		10,235	10,235	10,379	10,444	0	(209)	0	(209)	0	10,235	0	0	0	416	10/15/2032	1
36201F	5U 7		09/15/2016	PAID ON PRINCIPAL.....		98,698	98,698	100,080	100,306	0	(1,608)	0	(1,608)	0	98,698	0	0	0	3,505	10/15/2032	1
36201G	TK 1		09/15/2016	PAID ON PRINCIPAL.....		20,348	20,348	20,244	20,238	0	110	0	110	0	20,348	0	0	0	882	02/15/2032	1
36201H	2U 6		09/15/2016	PAID ON PRINCIPAL.....		55,202	55,202	56,271	56,709	0	(1,507)	0	(1,507)	0	55,202	0	0	0	2,474	10/15/2032	1
36201H	2W 2		09/15/2016	PAID ON PRINCIPAL.....		914	914	932	933	0	(19)	0	(19)	0	914	0	0	0	37	10/15/2032	1
36201M	FN 7		09/15/2016	PAID ON PRINCIPAL.....		60,374	60,374	59,957	59,943	0	432	0	432	0	60,374	0	0	0	2,137	05/15/2032	1
36201M	PT 3		09/15/2016	PAID ON PRINCIPAL.....		26,854	26,854	27,152	26,872	0	(18)	0	(18)	0	26,854	0	0	0	896	10/15/2017	1
36201M	6K 3		09/15/2016	PAID ON PRINCIPAL.....		14,321	14,321	14,525	14,333	0	(12)	0	(12)	0	14,321	0	0	0	477	12/15/2017	1
36201N	M4 9		09/15/2016	PAID ON PRINCIPAL.....		10,621	10,621	11,051	11,015	0	(394)	0	(394)	0	10,621	0	0	0	424	01/15/2033	1
36201P	5N 1		09/15/2016	PAID ON PRINCIPAL.....		65,205	65,205	66,367	65,343	0	(137)	0	(137)	0	65,205	0	0	0	2,163	12/15/2017	1
36201S	XE 4		09/15/2016	PAID ON PRINCIPAL.....		34,557	34,557	34,530	34,522	0	35	0	35	0	34,557	0	0	0	1,184	08/15/2033	1
36201V	AE 2		09/15/2016	PAID ON PRINCIPAL.....		285,845	285,845	270,676	276,050	0	9,795	0	9,795	0	285,845	0	0	0	8,146	09/15/2033	1
36201V	AF 9		09/15/2016	PAID ON PRINCIPAL.....		6,005	6,005	5,691	5,776	0	229	0	229	0	6,005	0	0	0	180	09/15/2033	1
36201V	A6 9		09/15/2016	PAID ON PRINCIPAL.....		55,655	55,655	54,315	55,296	0	358	0	358	0	55,655	0	0	0	1,518	10/15/2018	1
36201V	B4 3		09/15/2016	PAID ON PRINCIPAL.....		48,764	48,764	47,591	48,437	0	327	0	327	0	48,764	0	0	0	1,293	10/15/2018	1
36201V	VN 9		09/15/2016	PAID ON PRINCIPAL.....		6,653	6,653	6,705	6,681	0	(29)	0	(29)	0	6,653	0	0	0	200	07/15/2033	1
36200A	BA 6		09/15/2016	PAID ON PRINCIPAL.....		42,312	42,312	43,132	43,570	0	(1,258)	0	(1,258)	0	42,312	0	0	0	1,692	10/15/2032	1
36200A	HD 4		09/15/2016	PAID ON PRINCIPAL.....		3,887	3,887	3,954	3,895	0	(9)	0	(9)	0	3,887	0	0	0	127	12/15/2017	1
36200A	HG 7		09/15/2016	PAID ON PRINCIPAL.....		65,721	65,721	66,851	65,855	0	(134)	0	(134)	0	65,721	0	0	0	2,184	12/15/2017	1
36200A	RE 1		09/15/2016	PAID ON PRINCIPAL.....		9,430	9,430	9,592	9,448	0	(18)	0	(18)	0	9,430	0	0	0	315	12/15/2017	1
36200D	3B 7		09/15/2016	PAID ON PRINCIPAL.....		22,189	22,189	22,504	22,216	0	(27)	0	(27)	0	22,189	0	0	0	740	12/15/2017	1
36200E	BQ 3		09/15/2016	PAID ON PRINCIPAL.....		14,757	14,757	15,090	15,114	0	(357)	0	(357)	0	14,757	0	0	0	541	04/15/2033	1
36200E	B6 7		09/15/2016	PAID ON PRINCIPAL.....		103,866	103,866	105,657	104,933	0	(1,066)	0	(1,066)	0	103,866	0	0	0	3,800	05/15/2033	1

QE052

SCHEDULE D - PART 4

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2016	PAID ON PRINCIPAL		11,371	11,371	11,647	11,616	0	(246)	0	(246)	0	11,371	0	0	0	454	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2016	PAID ON PRINCIPAL		53,833	53,833	53,877	53,834	0	(1)	0	(1)	0	53,833	0	0	0	1,727	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		09/15/2016	PAID ON PRINCIPAL		32,101	32,101	33,960	32,743	0	(642)	0	(642)	0	32,101	0	0	0	961	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2016	PAID ON PRINCIPAL		74,448	74,448	75,018	74,777	0	(329)	0	(329)	0	74,448	0	0	0	2,458	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2016	PAID ON PRINCIPAL		53,231	53,231	49,123	50,317	0	2,914	0	2,914	0	53,231	0	0	0	1,652	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2016	PAID ON PRINCIPAL		48,885	48,885	49,091	49,005	0	(121)	0	(121)	0	48,885	0	0	0	1,417	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		09/15/2016	PAID ON PRINCIPAL		7,937	7,937	7,779	7,887	0	51	0	51	0	7,937	0	0	0	235	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		09/15/2016	PAID ON PRINCIPAL		51,167	51,167	49,904	50,803	0	364	0	364	0	51,167	0	0	0	1,378	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		09/15/2016	PAID ON PRINCIPAL		239,682	239,682	239,876	239,413	0	268	0	268	0	239,682	0	0	0	7,131	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2016	PAID ON PRINCIPAL		42,858	42,858	42,616	42,665	0	193	0	193	0	42,858	0	0	0	1,261	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2016	PAID ON PRINCIPAL		123,708	123,708	116,995	118,894	0	4,814	0	4,814	0	123,708	0	0	0	3,692	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2016	PAID ON PRINCIPAL		14,019	14,019	13,201	13,410	0	609	0	609	0	14,019	0	0	0	437	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2016	PAID ON PRINCIPAL		10,566	10,566	10,006	10,168	0	398	0	398	0	10,566	0	0	0	317	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2016	PAID ON PRINCIPAL		78,900	78,900	77,951	78,076	0	824	0	824	0	78,900	0	0	0	2,485	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		09/15/2016	PAID ON PRINCIPAL		77,678	77,678	78,042	77,664	0	13	0	13	0	77,678	0	0	0	2,309	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		09/15/2016	PAID ON PRINCIPAL		54,175	54,175	53,498	53,957	0	218	0	218	0	54,175	0	0	0	1,585	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		09/15/2016	PAID ON PRINCIPAL		1,105	1,105	1,111	1,109	0	(4)	0	(4)	0	1,105	0	0	0	33	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		09/15/2016	PAID ON PRINCIPAL		18,946	18,946	19,035	18,948	0	(2)	0	(2)	0	18,946	0	0	0	565	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		09/15/2016	PAID ON PRINCIPAL		83,141	83,141	82,674	82,918	0	223	0	223	0	83,141	0	0	0	2,502	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		09/15/2016	PAID ON PRINCIPAL		6,525	6,525	6,903	6,630	0	(105)	0	(105)	0	6,525	0	0	0	196	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		09/15/2016	PAID ON PRINCIPAL		7,177	7,177	7,592	7,279	0	(103)	0	(103)	0	7,177	0	0	0	215	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		09/15/2016	PAID ON PRINCIPAL		10,775	10,775	11,399	10,975	0	(200)	0	(200)	0	10,775	0	0	0	323	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2016	PAID ON PRINCIPAL		27,429	27,429	27,635	27,539	0	(110)	0	(110)	0	27,429	0	0	0	877	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2016	PAID ON PRINCIPAL		122,553	122,553	123,472	123,148	0	(595)	0	(595)	0	122,553	0	0	0	3,672	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		09/15/2016	PAID ON PRINCIPAL		21,195	21,195	20,930	21,107	0	89	0	89	0	21,195	0	0	0	636	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2016	PAID ON PRINCIPAL		14,245	14,245	14,327	14,292	0	(47)	0	(47)	0	14,245	0	0	0	397	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2016	PAID ON PRINCIPAL		175,745	175,745	162,427	166,372	0	9,373	0	9,373	0	175,745	0	0	0	4,987	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2016	PAID ON PRINCIPAL		24,228	24,228	22,941	23,342	0	885	0	885	0	24,228	0	0	0	777	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2016	PAID ON PRINCIPAL		43,821	43,821	40,979	41,618	0	2,203	0	2,203	0	43,821	0	0	0	1,317	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2016	PAID ON PRINCIPAL		3,980	3,980	3,763	3,824	0	156	0	156	0	3,980	0	0	0	120	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2016	PAID ON PRINCIPAL		4,605	4,605	4,259	4,365	0	240	0	240	0	4,605	0	0	0	138	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		09/15/2016	PAID ON PRINCIPAL		71,839	71,839	70,402	71,407	0	432	0	432	0	71,839	0	0	0	2,098	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2016	PAID ON PRINCIPAL		37,502	37,502	35,603	36,199	0	1,303	0	1,303	0	37,502	0	0	0	1,125	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2016	PAID ON PRINCIPAL		14,610	14,610	13,871	14,127	0	483	0	483	0	14,610	0	0	0	441	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2016	PAID ON PRINCIPAL		111,396	111,396	105,478	107,249	0	4,147	0	4,147	0	111,396	0	0	0	2,941	09/15/2033	1

SCHEDULE D - PART 4

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36290X 4B 3	GNMA PASS TH #621018 4.500		09/15/2016	PAID ON PRINCIPAL		71,613	71,613	72,150	71,652	0	(40)	0	(40)	0	71,613	0	0	0	2,167	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		09/15/2016	PAID ON PRINCIPAL		54,930	54,930	55,325	54,954	0	(24)	0	(24)	0	54,930	0	0	0	1,604	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2016	PAID ON PRINCIPAL		272,088	272,088	276,534	275,250	0	(3,162)	0	(3,162)	0	272,088	0	0	0	8,003	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2016	PAID ON PRINCIPAL		66,330	66,330	67,414	66,995	0	(665)	0	(665)	0	66,330	0	0	0	2,210	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2016	PAID ON PRINCIPAL		33,088	33,088	32,690	32,821	0	267	0	267	0	33,088	0	0	0	985	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2016	PAID ON PRINCIPAL		205,325	205,325	208,680	207,803	0	(2,478)	0	(2,478)	0	205,325	0	0	0	7,628	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2016	PAID ON PRINCIPAL		172,492	172,492	170,497	170,778	0	1,714	0	1,714	0	172,492	0	0	0	5,747	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2016	PAID ON PRINCIPAL		76,698	76,698	75,811	76,014	0	684	0	684	0	76,698	0	0	0	2,842	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2016	PAID ON PRINCIPAL		7,225	7,225	7,542	7,698	0	(473)	0	(473)	0	7,225	0	0	0	169	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2016	PAID ON PRINCIPAL		359,095	359,095	374,862	380,377	0	(21,281)	0	(21,281)	0	359,095	0	0	0	7,355	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2016	PAID ON PRINCIPAL		234,443	234,443	244,737	249,937	0	(15,494)	0	(15,494)	0	234,443	0	0	0	6,131	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2016	PAID ON PRINCIPAL		89,533	89,533	93,464	95,896	0	(6,363)	0	(6,363)	0	89,533	0	0	0	1,833	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2016	PAID ON PRINCIPAL		79,617	79,617	83,112	84,073	0	(4,456)	0	(4,456)	0	79,617	0	0	0	1,806	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2016	PAID ON PRINCIPAL		3,765	3,765	3,859	3,898	0	(133)	0	(133)	0	3,765	0	0	0	187	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2016	PAID ON PRINCIPAL		1,318	1,318	1,351	1,369	0	(51)	0	(51)	0	1,318	0	0	0	66	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2016	PAID ON PRINCIPAL		83,642	83,642	81,629	83,038	0	604	0	604	0	83,642	0	0	0	2,281	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2016	PAID ON PRINCIPAL		45,355	45,355	49,486	49,128	0	(3,772)	0	(3,772)	0	45,355	0	0	0	2,438	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2016	PAID ON PRINCIPAL		40,895	40,895	44,268	43,240	0	(2,345)	0	(2,345)	0	40,895	0	0	0	2,228	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2016	PAID ON PRINCIPAL		45,397	45,397	47,882	47,189	0	(1,792)	0	(1,792)	0	45,397	0	0	0	1,964	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2016	PAID ON PRINCIPAL		338,518	338,518	356,422	355,274	0	(16,756)	0	(16,756)	0	338,518	0	0	0	14,990	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2016	PAID ON PRINCIPAL		40,638	40,638	43,533	43,149	0	(2,511)	0	(2,511)	0	40,638	0	0	0	1,936	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2016	PAID ON PRINCIPAL		45,966	45,966	49,232	48,810	0	(2,844)	0	(2,844)	0	45,966	0	0	0	2,340	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2016	PAID ON PRINCIPAL		39,172	39,172	41,967	41,690	0	(2,517)	0	(2,517)	0	39,172	0	0	0	1,883	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2016	PAID ON PRINCIPAL		198,070	198,070	194,935	195,550	0	2,520	0	2,520	0	198,070	0	0	0	6,543	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		09/20/2016	PAID ON PRINCIPAL		260,700	260,700	267,238	264,052	0	(3,353)	0	(3,353)	0	260,700	0	0	0	3,234	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		09/20/2016	PAID ON PRINCIPAL		362,465	362,465	366,586	364,366	0	(1,900)	0	(1,900)	0	362,465	0	0	0	4,188	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		09/20/2016	PAID ON PRINCIPAL		2,768	2,768	2,767	2,766	0	2	0	2	0	2,768	0	0	0	35	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		09/20/2016	PAID ON PRINCIPAL		124,658	124,658	123,684	124,051	0	607	0	607	0	124,658	0	0	0	1,300	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		09/20/2016	PAID ON PRINCIPAL		563,720	563,720	566,319	566,213	0	(2,492)	0	(2,492)	0	563,720	0	0	0	10,181	05/20/2064	1
38376R ML 7	GNR 2015-H32 KA 2.700		09/20/2016	PAID ON PRINCIPAL		244,468	244,468	242,892	242,893	0	1,575	0	1,575	0	244,468	0	0	0	4,835	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.125		09/20/2016	PAID ON PRINCIPAL		944	944	946	936	0	8	0	8	0	944	0	0	0	13	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.000		09/20/2016	PAID ON PRINCIPAL		4,320	4,320	4,329	4,306	0	14	0	14	0	4,320	0	0	0	56	10/20/2026	1
36230S DW 1	G2 757317 4.317		09/20/2016	PAID ON PRINCIPAL		674,524	674,524	694,021	678,304	0	(3,781)	0	(3,781)	0	674,524	0	0	0	19,076	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		09/16/2016	PAID ON PRINCIPAL		87,085	87,085	86,023	86,276	0	808	0	808	0	87,085	0	0	0	1,596	09/16/2046	1
38378X P6 2	GNR 2014-166 PL 2.500		09/16/2016	PAID ON PRINCIPAL		1,096,601	1,096,601	1,096,943	1,096,796	0	(196)	0	(196)	0	1,096,601	0	0	0	19,525	05/16/2055	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		09/16/2016	PAID ON PRINCIPAL		58,043	58,043	58,276	58,266	0	(223)	0	(223)	0	58,043	0	0	0	96	09/16/2053	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		09/16/2016	PAID ON PRINCIPAL		1,242,042	1,242,042	1,271,541	1,269,563	0	(27,521)	0	(27,521)	0	1,242,042	0	0	0	26,741	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		09/16/2016	PAID ON PRINCIPAL		123,964	123,964	122,802	122,847	0	1,117	0	1,117	0	123,964	0	0	0	2,020	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		09/16/2016	PAID ON PRINCIPAL		3,365,035	3,365,035	3,385,803	3,384,686	0	(19,652)	0	(19,652)	0	3,365,035	0	0	0	66,356	03/16/2050	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2016	PAID ON PRINCIPAL		758,587	758,587	758,587	760,154	0	(1,567)	0	(1,567)	0	758,587	0	0	0	34,520	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2016	PAID ON PRINCIPAL		1,004,291	1,004,291	1,004,291	1,004,829	0	(538)	0	(538)	0	1,004,291	0	0	0	26,873	03/01/2032	1
83162C WK 5	SBAP 2014-20G 1 2.870		07/01/2016	PAID ON PRINCIPAL		221,565	221,565	223,738	223,701	0	(2,136)	0	(2,136)	0	221,565	0	0	0	6,470	07/01/2034	1
83162C XE 8	SBAP 2015-20H 1 2.820		08/01/2016	PAID ON PRINCIPAL		278,095	278,095	278,279	278,273	0	(177)	0	(177)	0	278,095	0	0	0	7,616	08/01/2035	1
83162C XG 3	SBAP 2015-20I 1 2.820		09/01/2016	PAID ON PRINCIPAL		452,226	452,226	452,226	452,215	0	11	0	11	0	452,226	0	0	0	12,232	09/01/2035	1
83162C XN 8	SBAP 2016-20A 1 2.780		07/01/2016	PAID ON PRINCIPAL		197,564	197,564	197,564	197,564	0	0	0	0	0	197,564	0	0	0	2,563	01/01/2036	1
831641 FB 6	SBIC 2014-10B 1 3.015		09/12/2016	PAID ON PRINCIPAL		659,197	659,197	659,197	659,094	0	103	0	103	0	659,197	0	0	0	19,929	09/10/2024	1
831641 FE 0	SBIC 2015-10B 1 2.829		09/12/2016	PAID ON PRINCIPAL		554,421	554,421	554,421	554,391	0	30	0	30	0	554,421	0	0	0	14,782	09/10/2025	1
1099999 Total Bonds - U.S. Government						31,978,191	31,978,191	32,342,283	32,168,317	0	(190,126)	0	(190,126)	0	31,978,191	0	0	0	737,062	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C	09/16/2016	MATURED		702,474	702,474	705,152	702,578	0	(104)	0	(104)	0	702,474	0	0	0	41,657	09/16/2016	1FE
669827 FR 3	NOVA SCOTIA (PROVINCE) 4.600	C	08/18/2016	MATURED		2,500,000	2,500,000	2,485,350	2,498,729	0	1,271	0	1,271	0	2,500,000	0	0	0	115,000	08/18/2016	1FE
803854 JM 1	SASKATCHEWAN (PROVINCE) 4.500	C	08/23/2016	MATURED		3,000,000	3,000,000	2,979,480	2,998,215	0	1,785	0	1,785	0	3,000,000	0	0	0	135,000	08/23/2016	1FE
891288 CV 2	TORONTO (CITY OF) 4.850	C	07/28/2016	MATURED		3,000,000	3,000,000	2,987,310	2,998,977	0	1,023	0	1,023	0	3,000,000	0	0	0	145,500	07/28/2016	1FE
459056 JS 7	INTERNATIONAL BANK REC 8.250	F	09/01/2016	MATURED		4,900,000	4,900,000	6,421,962	5,004,723	0	(104,723)	0	(104,723)	0	4,900,000	0	0	0	404,250	09/01/2016	1FE
G92450 YY 8	UK GILT TREASURY 4.000	D	09/07/2016	MATURED		1,999,200	1,999,200	2,372,388	2,263,398	0	(50,233)	0	(50,233)	81,335	2,294,500	(295,300)	0	(295,300)	79,968	09/07/2016	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C	09/15/2016	PAID ON PRINCIPAL		65,479	65,479	64,424	64,762	0	717	0	717	0	65,479	0	0	0	842	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800	C	09/15/2016	PAID ON PRINCIPAL		36,852	36,852	36,994	36,913	0	(61)	0	(61)	0	36,852	0	0	0	488	12/01/2018	1FE
1099999 Total Bonds - All Other Government						16,204,004	16,204,004	18,053,060	16,568,295	0	(150,325)	0	(150,325)	81,335	16,499,304	(295,300)	0	(295,300)	922,704	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192 ZZ 6	MARYLAND GENERAL OBLIG 5.000		08/01/2016	REDEEMED		20,000,000	20,000,000	21,209,000	20,084,798	0	(84,798)	0	(84,798)	0	20,000,000	0	0	0	1,000,000	08/01/2020	1FE
605579 N2 3	MISSISSIPPI GENERAL OB 5.500		09/01/2016	MATURED		5,000,000	5,000,000	5,427,600	5,167,001	0	(167,001)	0	(167,001)	0	5,000,000	0	0	0	275,000	09/01/2016	1FE
880541 FE 2	TENNESSEE GENERAL OBLI 5.000		09/01/2016	MATURED		8,125,000	8,125,000	8,986,575	8,183,888	0	(58,888)	0	(58,888)	0	8,125,000	0	0	0	406,250	09/01/2016	1FE
882721 EH 2	TEXAS GENERAL OBLIGATI 5.000		08/01/2016	REDEEMED		4,360,000	4,360,000	4,728,987	4,360,166	0	(166)	0	(166)	0	4,360,000	0	0	0	218,000	08/01/2020	1FE
882721 EJ 8	TEXAS GENERAL OBLIGATI 5.000		08/01/2016	REDEEMED		1,425,000	1,425,000	1,538,245	1,425,007	0	(7)	0	(7)	0	1,425,000	0	0	0	71,250	08/01/2021	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions						38,910,000	38,910,000	41,890,407	39,220,861	0	(310,861)	0	(310,861)	0	38,910,000	0	0	0	1,970,500	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
052430 AZ 8	AUSTIN ISD GENERAL OBL 4.700		08/01/2016	REDEEMED		8,000,000	8,000,000	8,117,040	8,011,104	0	(11,104)	0	(11,104)	0	8,000,000	0	0	0	376,000	08/01/2030	1FE
217489 WU 3	COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,400,000	1,400,000	1,442,406	1,439,754	0	(39,754)	0	(39,754)	0	1,400,000	0	0	0	78,196	08/15/2018	1FE
235308 KJ 1	DALLAS ISD GO S2006 (P 4.750		08/15/2016	REDEEMED		5,000,000	5,000,000	5,028,000	5,001,868	0	(1,868)	0	(1,868)	0	5,000,000	0	0	0	237,500	08/15/2025	1FE
249164 HH 0	DENVER CITY & CO GO JU 5.000		08/01/2016	REDEEMED		6,480,000	6,480,000	6,913,447	6,511,564	0	(31,564)	0	(31,564)	0	6,480,000	0	0	0	324,000	08/01/2022	1FE
282726 CR 7	EL CAMINO CCD GO S2006 4.750		08/01/2016	REDEEMED		7,395,000	7,395,000	7,647,391	7,412,863	0	(17,863)	0	(17,863)	0	7,395,000	0	0	0	351,263	08/01/2024	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
403760 FH 9	GWINNETT CO WATER & SE 4.500		08/01/2016	REDEEMED		140,000	140,000	141,142	140,075	0	(75)	0	(75)	0	140,000	0	0	0	6,300	08/01/2023	1FE
514014 HN 2	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		4,340,000	4,340,000	4,653,522	4,360,531	0	(20,531)	0	(20,531)	0	4,340,000	0	0	0	217,000	01/15/2021	1FE
514014 HP 7	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		4,540,000	4,540,000	4,852,806	4,560,514	0	(20,514)	0	(20,514)	0	4,540,000	0	0	0	227,000	01/15/2022	1FE
514014 HQ 5	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		4,750,000	4,750,000	5,069,343	4,770,959	0	(20,959)	0	(20,959)	0	4,750,000	0	0	0	237,500	01/15/2023	1FE
514014 HR 3	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		4,970,000	4,970,000	5,295,833	4,991,403	0	(21,403)	0	(21,403)	0	4,970,000	0	0	0	248,500	01/15/2024	1FE
514014 HS 1	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		5,195,000	5,195,000	5,531,065	5,217,096	0	(22,096)	0	(22,096)	0	5,195,000	0	0	0	259,750	01/15/2025	1FE
528828 Z7 4	LEWISVILLE ISD GO REF 5.000		08/15/2016	REDEEMED		1,965,000	1,965,000	2,062,425	1,972,300	0	(7,300)	0	(7,300)	0	1,965,000	0	0	0	98,250	08/15/2021	1
528828 Z9 0	LEWISVILLE ISD GO REF 5.000		08/15/2016	REDEEMED		1,590,000	1,590,000	1,660,994	1,595,325	0	(5,325)	0	(5,325)	0	1,590,000	0	0	0	79,500	08/15/2023	1
528828 2F 2	LEWISVILLE ISD GO REF 5.000		08/15/2016	REDEEMED		5,035,000	5,035,000	5,284,635	5,053,705	0	(18,705)	0	(18,705)	0	5,035,000	0	0	0	251,750	08/15/2021	1FE
528828 2H 8	LEWISVILLE ISD GO REF 5.000		08/15/2016	REDEEMED		4,020,000	4,020,000	4,199,493	4,033,463	0	(13,463)	0	(13,463)	0	4,020,000	0	0	0	201,000	08/15/2023	1FE
567288 PR 0	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		1,500,000	1,500,000	1,564,095	1,503,967	0	(3,967)	0	(3,967)	0	1,500,000	0	0	0	71,250	07/01/2020	1FE
567288 PS 8	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		2,000,000	2,000,000	2,080,600	2,004,994	0	(4,994)	0	(4,994)	0	2,000,000	0	0	0	95,000	07/01/2021	1FE
567288 PT 6	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		2,000,000	2,000,000	2,075,740	2,004,700	0	(4,700)	0	(4,700)	0	2,000,000	0	0	0	95,000	07/01/2022	1FE
567288 PU 3	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		4,000,000	4,000,000	4,145,000	4,009,007	0	(9,007)	0	(9,007)	0	4,000,000	0	0	0	190,000	07/01/2023	1FE
567288 PV 1	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		5,000,000	5,000,000	5,173,200	5,010,768	0	(10,768)	0	(10,768)	0	5,000,000	0	0	0	237,500	07/01/2024	1FE
567288 PW 9	MARICOPA CO USD #48 GO 4.750		07/01/2016	REDEEMED		5,000,000	5,000,000	5,165,150	5,010,277	0	(10,277)	0	(10,277)	0	5,000,000	0	0	0	237,500	07/01/2025	1FE
587843 HJ 5	MERCER CO IMPT AUTH CO 5.000		08/01/2016	MATURED		1,815,000	1,815,000	2,011,002	1,814,969	0	31	0	31	0	1,815,000	0	0	0	90,750	08/01/2016	1FE
590759 W8 5	MESQUITE ISD GO 2006 (5.000		08/15/2016	REDEEMED		1,090,000	1,090,000	1,154,561	1,094,848	0	(4,848)	0	(4,848)	0	1,090,000	0	0	0	54,500	08/15/2019	1FE
590759 X5 0	MESQUITE ISD GO 2006 (5.000		08/15/2016	REDEEMED		1,390,000	1,390,000	1,455,163	1,394,909	0	(4,909)	0	(4,909)	0	1,390,000	0	0	0	69,500	08/15/2024	1FE
590759 X6 8	MESQUITE ISD GO 2006 (5.000		08/15/2016	REDEEMED		1,460,000	1,460,000	1,526,065	1,464,978	0	(4,978)	0	(4,978)	0	1,460,000	0	0	0	73,000	08/15/2025	1FE
590759 X7 6	MESQUITE ISD GO 2006 (5.000		08/15/2016	REDEEMED		1,530,000	1,530,000	1,596,739	1,535,030	0	(5,030)	0	(5,030)	0	1,530,000	0	0	0	76,500	08/15/2026	1FE
623040 DR 0	MT SAN ANTONIO CCD GO 4.750		09/01/2016	REDEEMED		5,550,000	5,550,000	5,709,119	5,562,669	0	(12,669)	0	(12,669)	0	5,550,000	0	0	0	263,625	09/01/2026	1FE
623040 DS 8	MT SAN ANTONIO CCD GO 4.750		09/01/2016	REDEEMED		5,815,000	5,815,000	5,962,875	5,826,756	0	(11,756)	0	(11,756)	0	5,815,000	0	0	0	276,213	09/01/2027	1FE
639557 NA 1	NEBO SCH DIST SCH BLDG 4.750		07/01/2016	REDEEMED		14,950,000	14,950,000	15,448,433	14,980,730	0	(30,730)	0	(30,730)	0	14,950,000	0	0	0	710,125	07/01/2021	1FE
669878 CN 8	NOVATO USD GO S2006 (M 5.000		08/01/2016	REDEEMED		4,515,000	4,515,000	4,705,578	4,528,455	0	(13,455)	0	(13,455)	0	4,515,000	0	0	0	225,750	08/01/2025	1FE
669878 CP 3	NOVATO USD GO S2006 (M 5.000		08/01/2016	REDEEMED		4,960,000	4,960,000	5,161,277	4,974,214	0	(14,214)	0	(14,214)	0	4,960,000	0	0	0	248,000	08/01/2026	1FE
702185 DY 2	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		1,695,000	1,695,000	1,814,735	1,703,433	0	(8,433)	0	(8,433)	0	1,695,000	0	0	0	88,988	08/01/2021	1FE
702185 EA 3	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		1,880,000	1,880,000	2,006,524	1,888,922	0	(8,922)	0	(8,922)	0	1,880,000	0	0	0	98,700	08/01/2023	1FE
702185 EB 1	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		1,975,000	1,975,000	2,104,619	1,984,147	0	(9,147)	0	(9,147)	0	1,975,000	0	0	0	103,688	08/01/2024	1FE
702185 EC 9	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		935,000	935,000	994,812	939,223	0	(4,223)	0	(4,223)	0	935,000	0	0	0	49,088	08/01/2025	1FE
702185 EJ 4	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		525,000	525,000	562,086	527,612	0	(2,612)	0	(2,612)	0	525,000	0	0	0	27,563	08/01/2021	1FE
702185 EL 9	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		580,000	580,000	619,034	582,753	0	(2,753)	0	(2,753)	0	580,000	0	0	0	30,450	08/01/2023	1FE
702185 EM 7	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		615,000	615,000	655,362	617,848	0	(2,848)	0	(2,848)	0	615,000	0	0	0	32,288	08/01/2024	1FE
702185 EN 5	PASADENA CCD GO 2002 E 5.250		08/01/2016	REDEEMED		290,000	290,000	308,551	291,310	0	(1,310)	0	(1,310)	0	290,000	0	0	0	15,225	08/01/2025	1FE
738850 PF 7	POWAY USD ELEC 2002 DI 5.000		08/01/2016	REDEEMED		20,750,000	20,750,000	21,980,060	20,837,978	0	(87,978)	0	(87,978)	0	20,750,000	0	0	0	1,037,500	08/01/2027	1FE

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
752147 FD 5	RANCHO SANTIAGO CCD GO 4.750		09/01/2016	REDEEMED		10,480,000	10,480,000	10,865,454	10,510,766	0	(30,766)	0	(30,766)	0	10,480,000	0	0	0	497,800	09/01/2024	1FE
799408 L8 0	SAN RAMON VALLEY USD G 5.000		08/01/2016	REDEEMED		5,000,000	5,000,000	5,211,750	5,014,900	0	(14,900)	0	(14,900)	0	5,000,000	0	0	0	250,000	08/01/2025	1FE
810453 S9 2	SCOTTSDALE GO PROJ OF 5.000		07/01/2016	REDEEMED		6,900,000	6,900,000	7,417,638	6,931,615	0	(31,615)	0	(31,615)	0	6,900,000	0	0	0	345,000	07/01/2023	1FE
869265 SX 7	SUSSEX CO GENERAL OBLI 4.000		09/01/2016	MATURED		2,700,000	2,700,000	2,722,086	2,701,644	0	(1,644)	0	(1,644)	0	2,700,000	0	0	0	108,000	09/01/2016	1FE
869265 SY 5	SUSSEX CO GENERAL OBLI 4.000		09/01/2016	REDEEMED		2,600,000	2,600,000	2,610,582	2,600,734	0	(734)	0	(734)	0	2,600,000	0	0	0	104,000	09/01/2017	1FE
879709 ZK 2	TEMPE GENERAL OBLIGATI 4.750		07/01/2016	REDEEMED		5,350,000	5,350,000	5,413,719	5,353,922	0	(3,922)	0	(3,922)	0	5,350,000	0	0	0	254,125	07/01/2023	1FE
879709 ZL 0	TEMPE GENERAL OBLIGATI 3.500		07/01/2016	REDEEMED		5,620,000	5,620,000	4,709,729	5,426,667	0	193,333	0	193,333	0	5,620,000	0	0	0	196,700	07/01/2024	1FE
879709 ZM 8	TEMPE GENERAL OBLIGATI 3.500		07/01/2016	REDEEMED		5,900,000	5,900,000	4,898,888	5,286,890	0	25,750	0	25,750	0	5,312,640	0	587,360	587,360	206,500	07/01/2025	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						201,190,000	201,190,000	207,729,767	200,994,156	0	(391,516)	0	(391,516)	0	200,602,640	0	587,360	587,360	9,653,333	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

040654 PY 5	ARIZONA TRANS BRD HWY 5.000		07/01/2016	REDEEMED		20,000,000	20,000,000	21,462,800	20,090,161	0	(90,161)	0	(90,161)	0	20,000,000	0	0	0	1,000,000	07/01/2026	1FE
107191 BN 7	BRENT UTIL BD WAT & SE 7.500		09/01/2016	MATURED		65,000	65,000	66,223	65,052	0	(52)	0	(52)	0	65,000	0	0	0	4,875	09/01/2016	1
67109P AA 1	COOK & DUPAGE COS (OAK 8.000		08/01/2016	REDEEMED		48,000	48,000	0	0	0	48,000	0	48,000	0	48,000	0	0	0	3,850	02/01/2023	5*
45506D GJ 8	INDIANA FIN AUTH REV F 5.000		08/01/2016	REDEEMED		635,000	635,000	666,159	637,147	0	(2,147)	0	(2,147)	0	635,000	0	0	0	31,750	02/01/2024	1
45506D GP 4	INDIANA FIN AUTH REV F 5.000		08/01/2016	REDEEMED		11,080,000	11,080,000	11,623,696	11,117,457	0	(37,457)	0	(37,457)	0	11,080,000	0	0	0	554,000	02/01/2024	1FE
534272 E8 8	LINCOLN ELEC SYS REV R 5.000		09/01/2016	REDEEMED		3,225,000	3,225,000	3,475,679	3,246,043	0	(21,043)	0	(21,043)	0	3,225,000	0	0	0	161,250	09/01/2019	1FE
534272 F2 0	LINCOLN ELEC SYS REV R 5.000		09/02/2016	REDEEMED		6,775,000	6,775,000	7,301,621	6,819,207	0	(44,207)	0	(44,207)	0	6,775,000	0	0	0	339,691	09/01/2019	1FE
684517 KE 4	ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		8,480,000	8,480,000	8,879,323	8,508,182	0	(28,182)	0	(28,182)	0	8,480,000	0	0	0	424,000	08/01/2023	1FE
684517 KF 1	ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		5,000,000	5,000,000	5,131,200	5,009,187	0	(9,187)	0	(9,187)	0	5,000,000	0	0	0	250,000	08/01/2024	1FE
977109 BW 6	WISCONSIN PETROLEUM IN 5.000		07/01/2016	MATURED		3,230,000	3,230,000	3,698,189	3,267,859	0	(37,859)	0	(37,859)	0	3,230,000	0	0	0	161,500	07/01/2016	1FE
31349G 5Z 8	FH (ARM) #755364 2.685		09/15/2016	PAID ON PRINCIPAL		3,498	3,498	3,526	3,488	0	10	0	10	0	3,498	0	0	0	58	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.842		09/15/2016	PAID ON PRINCIPAL		2,750	2,750	2,747	2,741	0	9	0	9	0	2,750	0	0	0	49	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.730		09/15/2016	PAID ON PRINCIPAL		615	615	617	613	0	2	0	2	0	615	0	0	0	11	02/01/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2016	PAID ON PRINCIPAL		1,581	1,581	1,476	1,524	0	57	0	57	0	1,581	0	0	0	69	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		152,673	152,673	153,412	153,539	0	(867)	0	(867)	0	152,673	0	0	0	3,517	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		22,969	22,969	23,087	22,968	0	1	0	1	0	22,969	0	0	0	756	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		8,484	8,484	8,489	8,474	0	10	0	10	0	8,484	0	0	0	280	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		09/15/2016	PAID ON PRINCIPAL		170,176	170,176	177,462	176,000	0	(5,824)	0	(5,824)	0	170,176	0	0	0	2,803	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2016	PAID ON PRINCIPAL		17,634	17,634	18,318	18,288	0	(655)	0	(655)	0	17,634	0	0	0	765	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		164,149	164,149	168,278	168,596	0	(4,447)	0	(4,447)	0	164,149	0	0	0	3,916	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		585,327	585,327	600,235	598,332	0	(13,004)	0	(13,004)	0	585,327	0	0	0	13,772	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		237,671	237,671	234,514	234,791	0	2,879	0	2,879	0	237,671	0	0	0	5,660	09/15/2043	1
3133T5 LL 5	FHR 1727 I CMO 6.500		09/15/2016	PAID ON PRINCIPAL		83,465	83,465	83,270	83,254	0	212	0	212	0	83,465	0	0	0	3,555	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		09/17/2016	PAID ON PRINCIPAL		4,491	4,491	4,659	4,477	0	14	0	14	0	4,491	0	0	0	214	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		09/15/2016	PAID ON PRINCIPAL		380,359	380,359	387,550	386,472	0	(6,113)	0	(6,113)	0	380,359	0	0	0	7,432	02/15/2040	1

QE057

SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137BD	GH 3 FHR 4388 TP 3.000		09/15/2016	PAID ON PRINCIPAL		1,919,598	1,919,598	1,969,087	1,972,429	0	(52,831)	0	(52,831)	0	1,919,598	0	0	0	38,465	09/15/2044	1
31385S	B4 9 FN (ARM) #550959 3.142		09/25/2016	PAID ON PRINCIPAL		6,359	6,359	6,460	6,358	0	1	0	1	0	6,359	0	0	0	129	08/01/2029	1
31379X	VF 9 FN (10/1 ARM #432714 2.514		09/25/2016	PAID ON PRINCIPAL		5,818	5,818	5,908	5,781	0	37	0	37	0	5,818	0	0	0	90	12/01/2027	1
31405T	ZC 9 FN (10/1 ARM #799139 2.288		09/25/2016	PAID ON PRINCIPAL		1,917	1,917	1,926	1,914	0	3	0	3	0	1,917	0	0	0	27	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 3.025		09/25/2016	PAID ON PRINCIPAL		3,648	3,648	3,664	3,634	0	14	0	14	0	3,648	0	0	0	63	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 2.603		09/25/2016	PAID ON PRINCIPAL		22,817	22,817	22,831	22,773	0	44	0	44	0	22,817	0	0	0	378	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 2.775		09/25/2016	PAID ON PRINCIPAL		3,918	3,918	3,886	3,908	0	10	0	10	0	3,918	0	0	0	67	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.537		09/25/2016	PAID ON PRINCIPAL		401	401	403	400	0	0	0	0	0	401	0	0	0	7	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.301		09/25/2016	PAID ON PRINCIPAL		2,977	2,977	2,991	2,973	0	4	0	4	0	2,977	0	0	0	46	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		09/25/2016	PAID ON PRINCIPAL		10,148	10,148	10,478	10,184	0	(36)	0	(36)	0	10,148	0	0	0	486	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		09/19/2016	PAID ON PRINCIPAL		7,011	7,011	7,298	7,242	0	(231)	0	(231)	0	7,011	0	0	0	344	01/19/2039	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		09/25/2016	PAID ON PRINCIPAL		23,449	23,449	23,332	23,352	0	97	0	97	0	23,449	0	0	0	386	07/01/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		09/25/2016	PAID ON PRINCIPAL		3,016	3,016	2,894	2,935	0	81	0	81	0	3,016	0	0	0	146	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		09/25/2016	PAID ON PRINCIPAL		8,605	8,605	8,603	8,598	0	8	0	8	0	8,605	0	0	0	312	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		09/25/2016	PAID ON PRINCIPAL		1,941	1,941	1,909	1,919	0	21	0	21	0	1,941	0	0	0	97	08/25/2024	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		09/25/2016	PAID ON PRINCIPAL		2,365	2,365	2,393	2,383	0	(18)	0	(18)	0	2,365	0	0	0	110	03/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		09/25/2016	PAID ON PRINCIPAL		6,313	6,313	6,436	6,323	0	(9)	0	(9)	0	6,313	0	0	0	232	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		09/25/2016	PAID ON PRINCIPAL		5,852	5,852	5,876	5,873	0	(20)	0	(20)	0	5,852	0	0	0	214	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		09/25/2016	PAID ON PRINCIPAL		382,210	382,210	365,309	368,444	0	13,766	0	13,766	0	382,210	0	0	0	12,805	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		09/25/2016	PAID ON PRINCIPAL		3,296	3,296	3,284	3,284	0	13	0	13	0	3,296	0	0	0	132	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		09/25/2016	PAID ON PRINCIPAL		2,473	2,473	2,537	2,558	0	(85)	0	(85)	0	2,473	0	0	0	99	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		09/25/2016	PAID ON PRINCIPAL		19,088	19,088	19,282	19,227	0	(139)	0	(139)	0	19,088	0	0	0	766	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		09/25/2016	PAID ON PRINCIPAL		192,329	192,329	200,267	202,401	0	(10,071)	0	(10,071)	0	192,329	0	0	0	6,300	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		09/25/2016	PAID ON PRINCIPAL		433	433	439	438	0	(5)	0	(5)	0	433	0	0	0	17	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		09/25/2016	PAID ON PRINCIPAL		2,832	2,832	2,816	2,816	0	16	0	16	0	2,832	0	0	0	102	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		09/25/2016	PAID ON PRINCIPAL		705	705	693	695	0	10	0	10	0	705	0	0	0	26	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		09/25/2016	PAID ON PRINCIPAL		4,353	4,353	4,375	4,374	0	(20)	0	(20)	0	4,353	0	0	0	182	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		09/25/2016	PAID ON PRINCIPAL		3,750	3,750	3,702	3,702	0	48	0	48	0	3,750	0	0	0	151	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		09/25/2016	PAID ON PRINCIPAL		2,081	2,081	2,036	2,032	0	49	0	49	0	2,081	0	0	0	74	06/25/2037	1
31392I	DF 2 FNR 2001-55 PC CMO 6.500		09/25/2016	PAID ON PRINCIPAL		21,604	21,604	21,806	21,790	0	(186)	0	(186)	0	21,604	0	0	0	841	10/25/2031	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		09/25/2016	PAID ON PRINCIPAL		385,174	385,174	384,572	384,544	0	630	0	630	0	385,174	0	0	0	7,684	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		09/25/2016	PAID ON PRINCIPAL		273,927	273,927	271,851	272,077	0	1,850	0	1,850	0	273,927	0	0	0	5,319	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		09/25/2016	PAID ON PRINCIPAL		293,263	293,263	281,533	282,128	0	11,135	0	11,135	0	293,263	0	0	0	3,419	02/25/2043	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		114,544	114,544	110,414	109,740	0	4,804	0	4,804	0	114,544	0	0	0	4,559	02/25/2042	1FE
3133TL	4S 4 FSPC T-17 A5 7.160		09/25/2016	PAID ON PRINCIPAL		30,927	30,927	30,923	30,781	0	147	0	147	0	30,927	0	0	0	1,508	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		09/25/2016	PAID ON PRINCIPAL		213,345	213,345	212,052	211,122	0	2,223	0	2,223	0	213,345	0	0	0	9,246	06/25/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/25/2016	PAID ON PRINCIPAL		29,705	29,705	29,663	29,607	0	98	0	98	0	29,705	0	0	0	1,310	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2016	PAID ON PRINCIPAL		15,981	15,981	16,915	16,781	0	(799)	0	(799)	0	15,981	0	0	0	687	03/25/2043	1
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						64,402,015	64,402,015	68,223,374	64,681,367	0	(279,352)	0	(279,352)	0	64,402,015	0	0	0	3,070,600	XXX	XXX
Bonds - Industrial and Miscellaneous																					
048312 AG 7	ACETF 2003-1 A3 5.050		07/20/2016	REDEEMED		269,686	269,686	269,677	269,686	0	1	0	1	0	269,686	0	0	0	10,214	10/20/2020	1FE
00101J AK 2	ADT CORP 6.250		09/21/2016	CANTOR FITZGERALD		1,636,875	1,500,000	1,585,000	1,567,601	0	(7,423)	0	(7,423)	0	1,560,178	0	76,697	76,697	101,302	10/15/2021	3FE
001192 AF 0	AGL CAPITAL CORP 6.375		07/15/2016	MATURED		5,000,000	5,000,000	4,992,800	4,999,324	0	676	0	676	0	5,000,000	0	0	0	318,750	07/15/2016	2FE
009158 AQ 9	AIR PRODUCTS & CHEMICA 2.000		08/02/2016	MATURED		1,000,000	1,000,000	994,710	999,344	0	656	0	656	0	1,000,000	0	0	0	20,000	08/02/2016	1FE
013817 AP 6	ALCOA INC 5.720		09/23/2016	GOLDMAN SACHS & CO		1,072,500	1,000,000	1,001,092	1,000,354	0	(78)	0	(78)	0	1,000,276	0	72,224	72,224	62,761	02/23/2019	3FE
025816 AU 3	AMERICAN EXPRESS 6.800		09/01/2016	REDEEMED		1,000,000	1,000,000	1,005,619	1,000,498	0	(498)	0	(498)	0	1,000,000	0	0	0	68,000	09/01/2066	2FE
025816 AW 9	AMERICAN EXPRESS 5.500		09/12/2016	MATURED		2,000,000	2,000,000	1,989,820	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	09/12/2016	1FE
0258M0 DC 0	AMERICAN EXPRESS CREDI 2.800		09/19/2016	MATURED		3,000,000	3,000,000	2,998,680	2,999,731	0	269	0	269	0	3,000,000	0	0	0	84,000	09/19/2016	1FE
02666Q J6 1	AMERICAN HONDA FINANCE 2.600	R	09/20/2016	MATURED		2,000,000	2,000,000	1,999,900	1,999,944	0	56	0	56	0	2,000,000	0	0	0	52,000	09/20/2016	1FE
038521 AM 2	ARAMARK CORP 5.750		06/28/2016	WELLS FARGO SECURITIES		0	0	0	0	0	(2)	0	(2)	0	(2)	0	2	2	8,862	03/15/2020	4FE
050095 AM 0	ATWOOD OCEANICS 6.500		07/25/2016	TENDERED		1,915,500	2,554,000	1,213,150	1,417,470	1,215,746	91,329	1,410,803	(103,729)	0	1,313,741	0	601,759	601,759	163,243	02/01/2020	5FE
060505 CL 6	BANK OF AMERICA CORP 5.750		08/15/2016	MATURED		1,000,000	1,000,000	1,057,067	1,025,660	0	(25,660)	0	(25,660)	0	1,000,000	0	0	0	57,500	08/15/2016	2FE
05530Q AB 6	BAT INTL FINANCE (144A 9.500	R	08/18/2016	REDEEMED		3,425,857	2,900,000	3,835,892	3,280,651	0	(79,711)	0	(79,711)	0	3,200,940	0	224,917	224,917	208,921	11/15/2018	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		07/15/2016	REDEEMED		435	435	435	435	0	(0)	0	(0)	0	435	0	0	0	20	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		08/26/2016	REDEEMED		46,454	46,454	46,454	46,453	0	1	0	1	0	46,454	0	0	0	3,043	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2016	REDEEMED		44,709	44,709	44,709	44,709	0	1	0	1	0	44,709	0	0	0	2,928	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2016	REDEEMED		13,694	13,694	13,694	13,694	0	0	0	0	0	13,694	0	0	0	897	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2016	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	921	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2016	REDEEMED		5,661	5,661	5,661	5,661	0	0	0	0	0	5,661	0	0	0	371	02/26/2021	1
110394 AE 3	BRISTOW GROUP INC 6.250		09/30/2016	BAS-MERRILL LYNCH		730,000	1,000,000	1,080,000	785,000	273,639	(11,153)	0	262,487	0	1,047,487	0	(317,487)	(317,487)	31,250	10/15/2022	4FE
127055 AG 6	CABOT CORP 5.000		09/27/2016	REDEEMED		2,001,016	2,000,000	1,986,440	1,998,156	0	1,790	0	1,790	0	1,999,946	0	1,070	1,070	98,889	10/01/2016	2FE
142339 AC 4	CARLISLE COMPANIES 6.125		08/15/2016	MATURED		2,000,000	2,000,000	1,985,000	1,998,600	0	1,400	0	1,400	0	2,000,000	0	0	0	122,500	08/15/2016	2FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		08/01/2016	REDEEMED		292,987	292,987	292,913	292,960	0	27	0	27	0	292,987	0	0	0	15,147	08/01/2019	1FE
165167 CQ 8	CHESAPEAKE ENERGY CORP 8.000		09/30/2016	SUNTRUST		1,013,750	1,000,000	1,000,000	490,000	510,000	0	0	510,000	0	1,000,000	0	13,750	13,750	38,213	12/15/2022	4FE
165167 CQ 8	CHESAPEAKE ENERGY CORP 8.000		09/01/2016	WRITTEN OFF		0	1,000	1,000	490	510	0	0	510	0	1,000	0	(1,000)	(1,000)	38	12/15/2022	4FE
19122T AD 1	COCA-COLA ENTERPRISES 2.000		08/19/2016	MATURED		1,000,000	1,000,000	998,910	999,846	0	154	0	154	0	1,000,000	0	0	0	20,000	08/19/2016	2FE
21036P AD 0	CONSTELLATION BRANDS I 7.250		08/30/2016	REDEEMED		2,425,437	2,425,000	2,411,794	2,423,459	0	1,518	0	1,518	0	2,424,977	0	459	459	175,324	09/01/2016	3FE
21036P AH 1	CONSTELLATION BRANDS I 6.000		09/06/2016	J P MORGAN CHASE SECURITI		1,160,000	1,000,000	1,100,000	1,097,084	0	(9,357)	0	(9,357)	0	1,087,727	0	72,273	72,273	51,333	05/01/2022	3FE
225434 CJ 6	CREDIT SUISSE USA INC 5.850	R	08/16/2016	MATURED		2,000,000	2,000,000	1,998,200	1,999,696	0	304	0	304	0	2,000,000	0	0	0	117,000	08/16/2016	1FE
12626P AG 8	CRH AMERICA INC 6.000	R	09/30/2016	MATURED		2,000,000	2,000,000	2,012,380	2,000,982	0	(982)	0	(982)	0	2,000,000	0	0	0	120,000	09/30/2016	2FE
126650 BE 9	CVS CAREMARK 6.125		08/15/2016	MATURED		2,000,000	2,000,000	1,992,320	1,999,202	0	798	0	798	0	2,000,000	0	0	0	122,500	08/15/2016	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)	
126650	BU 3 CVS CAREMARK 4.750	07/27/2016	REDEEMED		1,387,316	1,225,000	1,449,947	1,353,299	0	(17,914)	0	(17,914)	0	1,335,385	0	51,931	51,931	40,246	05/18/2020	2FE	
12665V	AA 0 CVS LEASE PASS THRU CE 4.163	09/10/2016	REDEEMED		15,078	15,078	15,078	15,078	0	0	0	0	0	15,078	0	0	0	419	08/10/2036	2FE	
126650	AW 0 CVS LEASE PASS THRU CE 5.298	09/10/2016	REDEEMED		37,041	37,041	37,447	37,442	0	(401)	0	(401)	0	37,041	0	0	0	1,309	01/11/2027	2FE	
126659	AA 9 CVS LEASE PASS THRU CE 8.353	09/10/2016	REDEEMED		28,839	28,839	28,919	28,915	0	(76)	0	(76)	0	28,839	0	0	0	1,607	07/10/2031	2FE	
235851	AH 5 DANAHER CORP 5.400	08/15/2016	REDEEMED		2,211,900	2,000,000	1,998,640	1,999,322	0	197	0	197	0	1,999,519	0	212,381	212,381	103,200	03/01/2019	1FE	
235851	AM 4 DANAHER CORP 3.900	08/15/2016	REDEEMED		4,504,080	4,000,000	4,066,210	4,051,317	0	(5,838)	0	(5,838)	0	4,045,479	0	458,601	458,601	100,533	06/23/2021	1FE	
26441Y	AM 9 DUKE REALTY LP 5.950	07/23/2016	REDEEMED		2,059,502	2,000,000	1,992,500	1,998,810	0	573	0	573	0	1,999,383	0	60,119	60,119	111,728	02/15/2017	2FE	
28932M	AA 3 ELM RD GENERATING STAT 5.209	08/11/2016	REDEEMED		101,725	101,725	101,725	101,725	0	0	0	0	0	101,725	0	0	0	5,299	02/11/2030	1FE	
35802X	AD 5 FRESENIUS MED (144A) 5.625	09/27/2016	BARCLAYS CAPITAL INC		1,087,500	1,000,000	1,090,000	1,072,866	0	(14,548)	0	(14,548)	0	1,058,317	0	29,183	29,183	65,625	07/31/2019	3FE	
361448	AK 9 GATX CORP 3.500	07/15/2016	MATURED		586,000	586,000	587,477	586,174	0	(174)	0	(174)	0	586,000	0	0	0	20,510	07/15/2016	2FE	
36162J	AA 4 GEO GROUP INC 5.875	07/06/2016	WELLS FARGO SECURITIES		1,526,250	1,500,000	1,500,000	1,466,250	33,750	0	0	33,750	0	1,500,000	0	26,250	26,250	65,115	10/15/2024	4FE	
382550	BE 0 GOODYEAR TIRE & RUBBER 5.125	09/28/2016	RBC CAPITAL MARKETS		1,563,750	1,500,000	1,530,625	1,530,625	0	(4,121)	0	(4,121)	0	1,526,504	0	37,246	37,246	40,573	11/15/2023	3FE	
421924	BK 6 HEALTHSOUTH CORP 5.750	07/27/2016	JEFFERIES & CO INC		1,042,500	1,000,000	1,059,653	961,250	85,344	(5,549)	0	79,795	0	1,041,045	0	1,455	1,455	43,125	11/01/2024	4FE	
427866	AP 3 HERSHEY COMPANY 5.450	09/01/2016	MATURED		1,000,000	1,000,000	996,870	999,653	0	347	0	347	0	1,000,000	0	0	0	54,500	09/01/2016	1FE	
464592	AQ 7 ISLE OF CAPRI CASINOS 5.875	09/20/2016	BAS-MERRILL LYNCH		1,046,250	1,000,000	1,045,500	1,045,500	0	(636)	0	(636)	0	1,044,864	0	1,386	1,386	1,306	03/15/2021	4FE	
46625H	JA 9 JP MORGAN CHASE 3.150	07/05/2016	MATURED		2,000,000	2,000,000	2,001,450	2,000,161	0	(161)	0	(161)	0	2,000,000	0	0	0	63,000	07/05/2016	1FE	
49228R	AE 3 KERN RIVER FUNDING (14 4.893	09/30/2016	REDEEMED		216,808	216,808	215,231	216,648	0	160	0	160	0	216,808	0	0	0	7,072	04/30/2018	1FE	
526057	BU 7 LENNAR CORP 4.500	09/15/2016	WELLS FARGO SECURITIES		1,042,500	1,000,000	1,002,500	1,002,059	0	(386)	0	(386)	0	1,001,673	0	40,827	40,827	38,125	11/15/2019	3FE	
59217G	BF 5 MET LIFE GLOBAL FUNDIN 2.300	08/03/2016	MIZUHO INTERNATIONAL PLC		1,022,240	1,000,000	1,005,940	1,005,841	0	(1,046)	0	(1,046)	0	1,004,794	0	17,446	17,446	19,039	04/10/2019	1FE	
61747Y	DW 2 MORGAN STANLEY 2.650	09/14/2016	BNY MELLON CAPITAL MARKET		1,021,800	1,000,000	999,120	999,261	0	115	0	115	0	999,376	0	22,424	22,424	30,328	01/27/2020	1FE	
638585	AU 3 NATIONS BANK CORP 7.800	09/15/2016	MATURED		141,000	141,000	174,320	143,150	0	(2,150)	0	(2,150)	0	141,000	0	0	0	10,998	09/15/2016	2FE	
723787	AE 7 PIONEER NATURAL RESOUR 5.875	07/15/2016	MATURED		400,000	400,000	446,824	409,508	0	(9,508)	0	(9,508)	0	400,000	0	0	0	23,500	07/15/2016	2FE	
72650R	AF 9 PLAINS ALL AMERICAN PI 5.875	08/15/2016	MATURED		2,000,000	2,000,000	1,986,900	1,998,913	0	1,087	0	1,087	0	2,000,000	0	0	0	117,500	08/15/2016	2FE	
693476	BM 4 PNC FUNDING CORP 2.700	08/22/2016	REDEEMED		1,000,000	1,000,000	998,790	999,794	0	163	0	163	0	999,957	0	43	43	24,975	09/19/2016	1FE	
69362B	AS 1 PSE&G POWER 5.320	09/15/2016	MATURED		82,000	82,000	82,000	82,000	0	0	0	0	0	82,000	0	0	0	4,362	09/15/2016	2FE	
744533	BH 2 PUBLIC SERVICE OKLAHOM 6.150	08/01/2016	MATURED		1,000,000	1,000,000	998,620	999,833	0	167	0	167	0	1,000,000	0	0	0	61,500	08/01/2016	2FE	
756109	AJ 3 REALTY INCOME CORP 5.950	09/15/2016	MATURED		2,000,000	2,000,000	1,994,800	1,999,311	0	689	0	689	0	2,000,000	0	0	0	119,000	09/15/2016	2FE	
76882A	AA 8 RIVERS PITTSBURG (144A 9.500	08/24/2016	REDEEMED		8,829,844	8,625,000	9,307,049	8,931,028	0	(101,185)	0	(101,185)	0	8,829,844	0	0	0	566,734	06/15/2019	4FE	
779382	AK 6 ROWAN COMPANIES 7.875	09/29/2016	BARCLAYS CAPITAL INC		1,057,500	1,000,000	1,020,910	1,009,223	0	(1,804)	0	(1,804)	0	1,007,419	0	50,081	50,081	78,750	08/01/2019	3FE	
78401F	AG 2 SBA TELECOM INC 5.750	09/15/2016	REDEEMED		6,172,500	6,000,000	6,152,500	6,151,481	0	(35,499)	0	(35,499)	0	6,115,982	0	56,518	56,518	279,643	07/15/2020	4FE	
85207U	AF 2 SPRINT CORP 7.875	09/22/2016	CREDIT SUISSE FIRST BOSTO		2,000,000	2,000,000	2,100,000	1,512,000	574,076	(6,453)	0	567,622	0	2,079,622	0	(79,622)	(79,622)	162,750	09/15/2023	4FE	
863667	AC 5 STRYKER CORP 2.000	09/30/2016	MATURED		1,000,000	1,000,000	998,140	999,699	0	302	0	302	0	1,000,000	0	0	0	20,000	09/30/2016	1FE	
89233P	SE 2 TOYOTA MOTOR CREDIT 2.000	09/15/2016	MATURED		1,000,000	1,000,000	994,810	999,221	0	779	0	779	0	1,000,000	0	0	0	20,000	09/15/2016	1FE	
893647	AR 8 TRANSIGM INC 5.500	06/28/2016	MORGAN STANLEY		0	0	0	0	0	(8)	0	(8)	0	(8)	0	8	8	39,111	10/15/2020	5FE	
893647	AT 4 TRANSIGM INC 7.500	09/14/2016	CITIGROUP GLOBAL MARKETS		1,061,250	1,000,000	1,048,750	1,048,750	0	(3,293)	0	(3,293)	0	1,045,457	0	15,793	15,793	50,833	07/15/2021	4FE	

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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	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)	
87305N AW 8	TTX PASS THRU CERT S20 5.503	07/02/2016	REDEEMED		1,018	1,018	1,018	1,018	0	0	0	0	0	1,018	0	0	0	56	01/02/2022	1	
90261X BY 7	UBS AG STAMFORD 5.875	07/15/2016	MATURED		2,000,000	2,000,000	2,002,860	2,000,148	0	(148)	0	(148)	0	2,000,000	0	0	0	117,500	07/15/2016	2FE	
90783S AA 0	UNION PACIFIC PASS THR 4.698	07/02/2016	REDEEMED		30,785	30,785	32,328	31,801	0	(1,016)	0	(1,016)	0	30,785	0	0	0	1,446	01/02/2024	1FE	
92343V BJ 2	VERIZON COMMUNICATIONS 2.450	07/29/2016	U S BANCORP		1,023,990	1,000,000	1,001,050	1,000,923	0	(77)	0	(77)	0	1,000,846	0	23,144	23,144	18,511	11/01/2022	2FE	
25468P CE 4	WALT DISNEY COMPANY 5.625	09/15/2016	MATURED		2,000,000	2,000,000	1,992,420	1,999,127	0	873	0	873	0	2,000,000	0	0	0	112,500	09/15/2016	1FE	
94106L AX 7	WASTE MANAGEMENT INC 2.600	09/01/2016	MATURED		1,000,000	1,000,000	999,910	999,968	0	32	0	32	0	1,000,000	0	0	0	26,000	09/01/2016	2FE	
966387 AH 5	WHITING PETROLEUM CORP 5.750	09/29/2016	BARCLAYS CAPITAL INC		930,000	1,000,000	665,000	735,000	277,776	1,476	347,272	(68,020)	0	666,980	0	263,020	263,020	57,500	03/15/2021	5FE	
978097 AC 7	WOLVERINE WORLD 6.125	09/15/2016	REDEEMED		1,552,220	1,500,000	1,603,125	1,563,750	3,171	(18,640)	0	(15,469)	0	1,548,281	0	3,939	3,939	84,219	10/15/2020	3FE	
988498 AH 4	YUM! BRANDS INC 3.750	09/22/2016	GOLDMAN SACHS & CO		1,022,500	1,000,000	996,150	908,220	89,354	286	0	89,640	0	997,860	0	24,640	24,640	33,958	11/01/2021	4FE	
988498 AJ 0	YUM! BRANDS INC 3.875	09/23/2016	GOLDMAN SACHS & CO		987,500	1,000,000	996,300	890,260	106,688	261	0	106,949	0	997,209	0	(9,709)	(9,709)	35,198	11/01/2023	4FE	
88579Y AD 3	3M COMPANY 1.375	09/29/2016	MATURED		1,000,000	1,000,000	991,560	998,696	0	1,304	0	1,304	0	1,000,000	0	0	0	13,750	09/29/2016	1FE	
063679 SP 0	BANK OF MONTREAL 2.960	08/02/2016	MATURED		1,000,000	1,000,000	1,022,240	1,002,838	0	(2,838)	0	(2,838)	0	1,000,000	0	0	0	29,600	08/02/2016	1FE	
136385 AH 4	CANADIAN NATURAL RESOU 6.000	08/15/2016	MATURED		2,000,000	2,000,000	1,995,700	1,999,486	0	514	0	514	0	2,000,000	0	0	0	120,000	08/15/2016	2FE	
47787Z AA 0	JOHN DEERE CANADA FUND 2.300	07/05/2016	MATURED		500,000	500,000	501,777	500,236	0	(236)	0	(236)	0	500,000	0	0	0	11,500	07/05/2016	1FE	
78008T LB 8	ROYAL BANK OF CANADA 2.300	07/20/2016	MATURED		1,000,000	1,000,000	999,390	999,923	0	77	0	77	0	1,000,000	0	0	0	23,000	07/20/2016	1FE	
89114Q AB 4	TORONTO DOMINION BANK 2.500	07/14/2016	MATURED		1,000,000	1,000,000	996,270	999,573	0	427	0	427	0	1,000,000	0	0	0	25,000	07/14/2016	1FE	
89114S QS 6	TORONTO DOMINION BANK 2.948	08/02/2016	MATURED		4,000,000	4,000,000	4,094,000	4,011,983	0	(11,983)	0	(11,983)	0	4,000,000	0	0	0	117,920	08/02/2016	1FE	
02364W BC 8	AMERICA MOVIL SA 2.375	09/08/2016	MATURED		1,000,000	1,000,000	991,880	998,802	0	1,198	0	1,198	0	1,000,000	0	0	0	23,750	09/08/2016	1FE	
03938L AU 8	ARCELORMITTAL 6.500	09/23/2016	TENDERED		555,625	500,000	496,785	407,500	90,541	261	0	90,802	0	498,302	0	57,323	57,323	34,486	03/01/2021	3FE	
049255 AG 7	ATLAS COPCO AB (144A) 5.600	09/02/2016	REDEEMED		3,106,391	3,000,000	2,998,650	2,999,566	0	22	0	22	0	2,999,587	0	106,803	106,803	130,667	05/22/2017	1FE	
411349 AA 1	HANSON PLC 6.125	08/15/2016	MATURED		3,000,000	3,000,000	2,973,960	2,997,611	0	2,389	0	2,389	0	3,000,000	0	0	0	183,750	08/15/2016	3FE	
L4804# AB 9	HOLCIM CAPITAL CORP LT 6.100	08/30/2016	MATURED		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	366,000	08/30/2016	2	
6325C0 CE 9	NATIONAL AUSTRALIA BAN 3.000	07/27/2016	MATURED		2,000,000	2,000,000	1,994,480	1,999,296	0	704	0	704	0	2,000,000	0	0	0	60,000	07/27/2016	1FE	
65558A AC 0	NORDEA EIENDOMSKREDDIT 2.125	09/22/2016	MATURED		1,000,000	1,000,000	998,920	999,821	0	179	0	179	0	1,000,000	0	0	0	21,250	09/22/2016	1FE	
87020L AC 0	SWEDBANK HYPOTEK AB (1 2.125	08/31/2016	MATURED		2,000,000	2,000,000	1,996,500	1,999,566	0	434	0	434	0	2,000,000	0	0	0	42,382	08/31/2016	1FE	
00841U AN 6	ABMT 2014-2 A13 3.500	09/25/2016	PAID ON PRINCIPAL		500,202	500,202	505,985	505,985	0	(5,784)	0	(5,784)	0	500,202	0	0	0	10,217	09/25/2044	1FE	
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	09/25/2016	PAID ON PRINCIPAL		132,270	132,270	133,531	133,506	0	(1,235)	0	(1,235)	0	132,270	0	0	0	3,111	07/25/2045	1FM	
00842B AE 7	ABMT 2015-5 A5 3.500	09/25/2016	PAID ON PRINCIPAL		411,508	411,508	418,709	416,728	1,613	(6,833)	0	(5,220)	0	411,508	0	0	0	9,678	07/25/2045	1FM	
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	09/25/2016	PAID ON PRINCIPAL		1,108,883	1,108,883	1,114,774	1,114,433	0	(5,550)	0	(5,550)	0	1,108,883	0	0	0	26,049	09/25/2045	1FM	
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	09/25/2016	PAID ON PRINCIPAL		369,627	369,627	375,634	375,147	0	(5,520)	0	(5,520)	0	369,627	0	0	0	8,683	09/25/2045	1FM	
00842C AC 9	ABMT 2015-7 A3 3.500	09/25/2016	PAID ON PRINCIPAL		327,079	327,079	330,657	330,623	0	(3,544)	0	(3,544)	0	327,079	0	0	0	7,764	10/25/2045	1FM	
00842T AE 8	ABMT 2016-1 A5 3.500	09/25/2016	PAID ON PRINCIPAL		470,222	470,222	476,394	476,394	0	(6,172)	0	(6,172)	0	470,222	0	0	0	9,860	12/25/2045	1FE	
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500	09/25/2016	PAID ON PRINCIPAL		917,216	917,216	928,108	928,108	0	(10,892)	0	(10,892)	0	917,216	0	0	0	13,705	03/25/2046	1FE	
004375 CS 8	ACCR 2005-1 A2C 1.225	09/26/2016	PAID ON PRINCIPAL		914,028	914,028	767,784	858,778	0	55,250	0	55,250	0	914,028	0	0	0	7,089	04/25/2035	1FM	
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.039	09/25/2016	PAID ON PRINCIPAL		121,247	121,247	81,842	64,342	0	56,905	0	56,905	0	121,247	0	0	0	2,447	10/25/2035	1FM	
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.039	09/25/2016	WRITTEN OFF		0	16,675	11,256	8,849	0	(140)	0	(140)	0	8,709	0	(8,709)	(8,709)	323	10/25/2035	1FM	

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12498N AB 9	CBASS 2006-CB2 AF2 5.01		09/25/2016	PAID ON PRINCIPAL		13,581	13,581	7,581	5,919	0	7,662	0	7,662	0	13,581	0	0	0	324	12/25/2036	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.50		09/25/2016	PAID ON PRINCIPAL		324,377	324,377	327,190	327,046	0	(2,669)	0	(2,669)	0	324,377	0	0	0	7,465	11/25/2044	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.50		09/25/2016	PAID ON PRINCIPAL		46,216	46,216	34,316	38,584	0	7,632	0	7,632	0	46,216	0	0	0	1,539	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.00		09/25/2016	PAID ON PRINCIPAL		8,571	8,571	8,164	5,416	0	3,155	0	3,155	0	8,571	0	0	0	273	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.172		09/28/2016	PAID ON PRINCIPAL		22,764	22,764	21,947	21,925	0	839	0	839	0	22,764	0	0	0	473	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.172		08/28/2016	WRITTEN OFF		0	2,803	2,702	2,700	0	22	0	22	0	2,721	0	(2,721)	(2,721)	58	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.172		09/28/2016	RECOVERY OF PAR WRITE-OFF		0	(2,861)	(2,758)	(2,755)	0	(10)	0	(10)	0	(2,765)	0	2,765	2,765	0	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.00		09/25/2016	PAID ON PRINCIPAL		128,105	128,105	127,662	126,709	0	1,396	0	1,396	0	128,105	0	0	0	4,640	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.50		09/25/2016	PAID ON PRINCIPAL		342,281	342,281	330,484	332,370	(0)	9,911	0	9,911	0	342,281	0	0	0	7,877	08/25/2043	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.00		09/25/2016	PAID ON PRINCIPAL		427,332	427,332	436,480	435,327	148	(8,143)	0	(7,995)	0	427,332	0	0	0	8,960	12/25/2044	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.50		09/25/2016	PAID ON PRINCIPAL		16,373	16,373	14,189	3,659	0	12,714	0	12,714	0	16,373	0	0	0	616	08/25/2035	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.50		09/25/2016	WRITTEN OFF		0	28	24	6	0	(1)	0	(1)	0	5	0	(5)	(5)	1	08/25/2035	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.50		07/25/2016	RECOVERY OF PAR WRITE-OFF		0	(9)	(8)	(2)	0	0	0	0	0	(2)	0	2	2	0	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.50		09/25/2016	PAID ON PRINCIPAL		78,112	78,112	69,910	43,743	0	34,369	0	34,369	0	78,112	0	0	0	2,786	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.50		09/25/2016	WRITTEN OFF		0	2,754	2,465	1,542	0	(105)	0	(105)	0	1,438	0	(1,438)	(1,438)	99	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.00		09/25/2016	PAID ON PRINCIPAL		158,659	158,659	122,991	110,867	0	47,792	0	47,792	0	158,659	0	0	0	5,937	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.00		08/25/2016	WRITTEN OFF		0	32,473	25,173	22,692	0	(3,216)	0	(3,216)	0	19,476	0	(19,476)	(19,476)	1,221	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.00		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(51)	(39)	(35)	0	5	0	5	0	(30)	0	30	30	0	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.50		09/25/2016	PAID ON PRINCIPAL		463,596	463,596	419,933	422,633	0	40,963	0	40,963	0	463,596	0	0	0	7,482	03/25/2043	1FE
33766W AH 7	FKMT 2014-1 A8 CMO 3.50		09/25/2016	PAID ON PRINCIPAL		202,273	202,273	204,043	203,914	0	(1,640)	0	(1,640)	0	202,273	0	0	0	4,792	11/25/2044	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.75		09/25/2016	PAID ON PRINCIPAL		33,555	33,555	33,285	33,391	0	164	0	164	0	33,555	0	0	0	1,059	01/25/2019	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO 8.25		09/26/2016	PAID ON PRINCIPAL		27,190	27,190	11,182	5,545	0	21,645	0	21,645	0	27,190	0	0	0	136	03/25/2037	1FM
36228F AE 6	GSMPs 1998-2 A CMO 7.75		09/19/2016	PAID ON PRINCIPAL		9,340	9,340	9,239	9,092	0	248	0	248	0	9,340	0	0	0	432	05/19/2027	1FM
36228F CL 8	GSMPs 1999-3 A CMO (14) 8.00		09/19/2016	PAID ON PRINCIPAL		2,286	2,286	2,126	2,126	0	161	0	161	0	2,286	0	0	0	114	08/19/2029	1FM
36228F EC 6	GSMPs 2001-2 A CMO 7.50		09/19/2016	PAID ON PRINCIPAL		12,079	12,079	12,495	12,317	0	(238)	0	(238)	0	12,079	0	0	0	613	06/19/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.367		09/25/2016	PAID ON PRINCIPAL		97,279	97,279	87,949	85,581	0	11,698	0	11,698	0	97,279	0	0	0	1,670	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.00		09/25/2016	PAID ON PRINCIPAL		1,187,432	1,187,432	983,360	987,010	0	200,422	0	200,422	0	1,187,432	0	0	0	47,397	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.00		09/25/2016	WRITTEN OFF		0	157,494	130,427	130,911	0	133	1,918	(1,785)	0	129,126	0	(129,126)	(129,126)	6,761	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.508		09/25/2016	PAID ON PRINCIPAL		377,564	377,564	344,220	331,431	0	46,134	0	46,134	0	377,564	0	0	0	6,499	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 .674		09/26/2016	PAID ON PRINCIPAL		103,400	103,400	84,271	100,034	0	3,366	0	3,366	0	103,400	0	0	0	392	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.00		09/25/2016	PAID ON PRINCIPAL		104,479	104,479	101,345	74,299	0	30,180	0	30,180	0	104,479	0	0	0	3,478	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 2.979		09/25/2016	PAID ON PRINCIPAL		135,763	135,763	119,811	109,312	0	26,451	0	26,451	0	135,763	0	0	0	2,429	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.50		09/25/2016	PAID ON PRINCIPAL		759,358	759,358	748,353	748,889	0	10,469	0	10,469	0	759,358	0	0	0	18,141	01/25/2044	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500		09/25/2016	PAID ON PRINCIPAL		192,661	192,661	193,745	193,693	0	(1,032)	0	(1,032)	0	192,661	0	0	0	3,334	10/25/2029	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		09/25/2016	PAID ON PRINCIPAL		172,177	172,177	150,255	137,647	0	34,530	0	34,530	0	172,177	0	0	0	6,525	06/25/2037	1FM

QE05.12

SCHEDULE D - PART 4

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

QE05.13

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	Foreig 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)
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		09/25/2016	WRITTEN OFF		0	75,748	66,104	60,557	0	(295)	0	(295)	0	60,262	0	(60,262)	(60,262)	2,686	06/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		106,300	106,300	106,479	105,925	0	375	0	375	0	106,300	0	0	0	3,800	06/25/2018	1FM
55265K	NM 7 MASTR 2002-8 1A4 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		2,415	2,415	2,439	2,408	0	7	0	7	0	2,415	0	0	0	87	12/25/2017	1FM
55265K	VB 2 MASTR 2003-4 2A4 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		145,573	145,573	143,257	144,853	0	720	0	720	0	145,573	0	0	0	4,856	05/25/2018	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		91,938	91,938	91,946	91,671	0	267	0	267	0	91,938	0	0	0	2,586	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 CMO 5.250		09/25/2016	PAID ON PRINCIPAL		230,635	230,635	223,716	182,065	0	48,571	0	48,571	0	230,635	0	0	0	7,696	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		32,042	32,042	32,793	33,339	0	(1,297)	0	(1,297)	0	32,042	0	0	0	1,220	02/25/2034	3FM
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		40,933	40,933	40,491	40,719	0	213	0	213	0	40,933	0	0	0	1,234	10/25/2018	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		09/25/2016	PAID ON PRINCIPAL		348,583	348,583	309,626	311,771	0	36,812	0	36,812	0	348,583	0	0	0	5,636	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		09/25/2016	PAID ON PRINCIPAL		377,323	377,323	334,941	338,894	0	38,429	0	38,429	0	377,323	0	0	0	5,936	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		09/25/2016	PAID ON PRINCIPAL		550,532	550,532	497,815	502,883	0	47,649	0	47,649	0	550,532	0	0	0	9,312	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		319,887	319,887	325,385	324,198	0	(4,310)	0	(4,310)	0	319,887	0	0	0	6,460	01/25/2045	1FM
94984E	AD 4 WFMS 2006-10 A4 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		190,568	190,568	183,803	175,100	0	15,468	0	15,468	0	190,568	0	0	0	7,496	08/25/2036	1FM
94983L	AY 3 WFMS 2006-2 2A5 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		419,573	419,573	355,370	332,420	0	87,152	0	87,152	0	419,573	0	0	0	15,455	03/25/2036	1FM
94983L	AY 3 WFMS 2006-2 2A5 CMO 5.500		09/25/2016	WRITTEN OFF		0	78,092	66,143	61,871	0	(2,117)	0	(2,117)	0	59,754	0	(59,754)	(59,754)	3,149	03/25/2036	1FM
94983L	AY 3 WFMS 2006-2 2A5 CMO 5.500		08/25/2016	RECOVERY OF PAR WRITE-OFF		0	(58)	(49)	(46)	0	2	0	2	0	(44)	0	44	44	0	03/25/2036	1FM
94985L	AH 8 WFMS 2007-13 A8 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		116,470	116,470	97,835	68,176	0	48,295	0	48,295	0	116,470	0	0	0	4,558	09/25/2037	1FM
94985L	AH 8 WFMS 2007-13 A8 CMO 6.000		09/25/2016	WRITTEN OFF		0	13,595	11,420	7,958	0	7	0	7	0	7,965	0	(7,965)	(7,965)	480	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		09/20/2016	PAID ON PRINCIPAL		257,845	257,845	262,277	257,160	4,990	(4,306)	0	685	0	257,845	0	0	0	5,867	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144 3.000		09/20/2016	PAID ON PRINCIPAL		422,625	422,625	430,418	428,707	0	(6,081)	0	(6,081)	0	422,625	0	0	0	8,462	01/20/2045	1FM
97655J	AE 2 WIN 2016-1 1A5 CMO 3.500		09/20/2016	PAID ON PRINCIPAL		294,783	294,783	299,021	299,021	0	(4,238)	0	(4,238)	0	294,783	0	0	0	5,843	01/20/2046	1FE
05604F	AA 3 BWAY 2013-1515 A1 (144 2.809		09/10/2016	PAID ON PRINCIPAL		331,792	331,792	330,999	330,774	0	1,018	0	1,018	0	331,792	0	0	0	6,196	03/10/2033	1FM
17319W	AA 7 CGCMT 2013-SMP A 2.110		09/12/2016	PAID ON PRINCIPAL		73,624	73,624	75,165	74,439	(0)	(816)	0	(816)	0	73,624	0	0	0	1,034	01/12/2030	1FM
12592F	AA 3 COMM 2014-277P A 3.731		06/28/2016	BAS-MERRILL LYNCH		0	0	0	0	0	31,030	0	31,030	0	31,030	0	(31,030)	(31,030)	183,574	08/10/2049	1FM
23305Y	BB 4 DBUBS 2011-LC3A A2 3.642		08/10/2016	PAID ON PRINCIPAL		476,895	476,895	481,655	476,737	0	158	0	158	0	476,895	0	0	0	10,456	08/10/2044	1FM
36191Y	AZ 1 GSMS 2011-GC5 A2 2.999		09/10/2016	PAID ON PRINCIPAL		285,522	285,522	288,369	285,629	0	(107)	0	(107)	0	285,522	0	0	0	5,574	08/10/2044	1FM
96221Q	AE 3 WFRBS 2013-C18 A5 4.162		06/28/2016	GOLDMAN SACHS & CO		0	0	0	0	0	17,302	0	17,302	0	17,302	0	(17,302)	(17,302)	104,050	12/15/2046	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837		09/12/2016	PAID ON PRINCIPAL		9,512	9,512	9,512	9,509	0	3	0	3	0	9,512	0	0	0	180	04/12/2023	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		09/15/2016	PAID ON PRINCIPAL		98,120	98,120	93,032	95,049	0	3,071	0	3,071	0	98,120	0	0	0	4,262	08/15/2030	1FE
126342	DZ 4 AMHPT 1996-1 B1 8.000		09/15/2016	PAID ON PRINCIPAL		270,222	270,222	279,644	270,275	0	(53)	0	(53)	0	270,222	0	0	0	14,404	03/15/2027	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		09/01/2016	PAID ON PRINCIPAL		109,526	109,526	109,519	109,523	0	2	0	2	0	109,526	0	0	0	4,991	05/01/2033	5AM
20846Q	JW 9 CNF 2002-2 A2 6.030		09/01/2016	PAID ON PRINCIPAL		42,079	42,079	42,171	42,087	0	(8)	0	(8)	0	42,079	0	0	0	1,706	03/01/2033	1FE
20846Q	JW 9 CNF 2002-2 A2 6.030		09/01/2016	RECOVERY OF PAR WRITE-OFF		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	03/01/2033	1FE
37934E	AD 4 GFT 1998-1 B 6.862		09/10/2016	RECOVERY BONDS WRITTEN-OFF		690,896	690,896	0	0	0	0	0	0	0	0	0	690,895	690,895	0	06/10/2020	6FE
393505	BC 5 GT 1993-2 B 8.000		09/15/2016	WRITTEN OFF		0	11,024	10,250	9,959	0	265	0	265	0	10,225	0	(10,225)	(10,225)	4,894	07/15/2018	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
393505 RJ 3	GT 1996-10 M1 7.240		09/15/2016	PAID ON PRINCIPAL		288,567	288,567	296,818	288,604	0	(38)	0	(38)	0	288,567	0	0	0	13,934	11/15/2028	4AM
393505 Y2 2	GT 1999-3 M1 6.960		09/01/2016	WRITTEN OFF		0	79,793	26,464	0	0	0	0	0	0	0	0	0	0	3,793	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2016	PAID ON PRINCIPAL		54,074	54,074	45,230	30,566	0	23,508	0	23,508	0	54,074	0	0	0	2,701	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2016	PAID ON PRINCIPAL		77,275	77,275	77,240	48,104	0	29,171	0	29,171	0	77,275	0	0	0	4,024	03/01/2030	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2016	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	(0)	(0)	0	03/01/2030	6FE
44890R AC 5	HART 2014-A A3 .790		09/15/2016	PAID ON PRINCIPAL		2,569,946	2,569,946	2,569,137	2,569,261	0	686	0	686	0	2,569,946	0	0	0	13,128	07/15/2018	1FE
674135 DQ 8	OAK 1998-B M2 7.025		09/01/2016	WRITTEN OFF		0	5,219	325	0	0	0	0	0	0	0	0	0	0	170	05/15/2023	6FE
674135 DQ 8	OAK 1998-B M2 7.025		09/15/2016	RECOVERY OF PAR WRITE-OFF		0	(9,975)	(621)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2016	PAID ON PRINCIPAL		81,125	81,125	74,202	66,731	0	14,394	0	14,394	0	81,125	0	0	0	2,924	11/15/2032	4AM
831641 FG 5	SBIC 2016-10B 1 2.051		09/14/2016	STIFEL NICOLAUS & CO INC		8,020,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	20,000	20,000	0	09/10/2026	1
893647 AR 8	TRANSIGM INC 5.500		06/28/2016	PRIOR QUARTER ADJUSTMENT		(1,250)	0	0	0	0	0	0	0	0	0	0	(1,250)	(1,250)	0	10/15/2020	5FE
3899999 Total Bonds - Industrial and Miscellaneous						159,168,856	157,647,011	157,298,414	154,324,205	3,267,347	756,932	1,759,993	2,264,286	0	156,588,491	0	2,580,365	2,580,365	7,005,445	XXX	XXX
8399997 Total Bonds - Part 4						511,853,066	510,331,221	525,537,304	507,957,201	3,267,347	(565,247)	1,759,993	942,106	81,335	508,980,642	(295,300)	3,167,724	2,872,424	23,359,644	XXX	XXX
8399999 Total Bonds						511,853,066	510,331,221	525,537,304	507,957,201	3,267,347	(565,247)	1,759,993	942,106	81,335	508,980,642	(295,300)	3,167,724	2,872,424	23,359,644	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03674X 10 6	ANTERO RESOURCES CORP		08/30/2016	VARIOUS	5,429,000	143,240	XXX	153,641	0	0	12,595	(12,595)	0	141,045	0	2,195	2,195	0	XXX	L	
09625U 10 9	BLUEKNIGHT ENERGY PARTNERS		09/20/2016	RBC CAPITAL MARKETS	3,019,000	17,653	XXX	0	16,967	(16,967)	0	(16,967)	0	0	0	17,653	17,653	1,313	XXX	L	
229663 10 9	CUBESMART		07/15/2016	EVERCORE ISI NA ALGO 226	3,300,000	101,332	XXX	28,149	101,046	(72,897)	0	(72,897)	0	28,149	0	73,183	73,183	2,079	XXX	L	
233153 20 4	DCT INDUSTRIAL TRUST		08/02/2016	DEUTSCHE BANK AG NA ALGO	1,400,000	69,832	XXX	39,928	52,318	(12,390)	0	(12,390)	0	39,928	0	29,904	29,904	1,218	XXX	L	
264411 50 5	DUKE REALTY CORPORATION		09/08/2016	VARIOUS	15,200,000	431,398	XXX	210,678	319,504	(108,826)	0	(108,826)	0	210,678	0	220,720	220,720	6,030	XXX	L	
29444U 70 0	EQUINIX INC		09/08/2016	ROBERT W BAIRD & CO. NA ALGO	200,000	74,695	XXX	49,719	60,480	(10,761)	0	(10,761)	0	49,719	0	24,976	24,976	1,050	XXX	L	
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		09/22/2016	VARIOUS	20,100,000	1,342,324	XXX	927,245	1,639,959	(712,714)	0	(712,714)	0	927,245	0	415,079	415,079	192,156	XXX	L	
297178 10 5	ESSEX PROPERTY TRUST INC		09/19/2016	VARIOUS	1,400,000	312,195	XXX	243,600	335,174	(91,574)	0	(91,574)	0	243,600	0	68,595	68,595	6,496	XXX	L	
370023 10 3	GENERAL GROWTH PROPERTIES INC		08/10/2016	VARIOUS	12,000,000	370,447	XXX	141,054	326,520	(185,466)	0	(185,466)	0	141,054	0	229,393	229,393	6,840	XXX	L	
40609P 10 5	HALLADOR ENERGY CO		09/14/2016	VARIOUS	4,942,000	28,155	XXX	26,934	0	0	593	(593)	0	26,341	0	1,815	1,815	0	XXX	L	
421946 10 4	HEALTHCARE REALTY TRUST INC		08/11/2016	VARIOUS	2,200,000	78,548	XXX	46,882	62,304	(15,422)	0	(15,422)	0	46,882	0	31,666	31,666	1,320	XXX	L	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		09/22/2016	VARIOUS	2,300,000	77,190	XXX	45,264	62,031	(16,767)	0	(16,767)	0	45,264	0	31,926	31,926	2,036	XXX	L	
431284 10 8	HIGHWOODS PROPERTIES INC		09/19/2016	VARIOUS	2,500,000	131,146	XXX	81,550	109,000	(27,450)	0	(27,450)	0	81,550	0	49,596	49,596	2,805	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC		08/02/2016	DEUTSCHE BANK AG NA ALGO	12,400,000	218,739	XXX	189,807	190,216	(409)	0	(409)	0	189,807	0	28,932	28,932	7,671	XXX	L	
46581@ 10 8	IVANS INC STUB		07/18/2016	DIRECT WITH COMPANY	0.000	81,885	XXX	0	0	0	0	0	0	0	0	81,885	81,885	0	XXX	U	
49427F 10 8	KILROY REALTY CORP		07/13/2016	THE ROYAL BANK OF CANADA NA	1,900,000	134,854	XXX	59,470	120,232	(60,762)	0	(60,762)	0	59,470	0	75,384	75,384	2,043	XXX	L	
49446R 10 9	KIMCO REALTY CORP		08/11/2016	VARIOUS	16,800,000	530,828	XXX	252,504	444,528	(192,024)	0	(192,024)	0	252,504	0	278,324	278,324	12,852	XXX	L	
531172 10 4	LIBERTY PROPERTY TRUST		09/08/2016	STIFEL NICOLAUS & COMPANY NA	1,900,000	79,130	XXX	64,386	0	0	0	0	0	64,386	0	14,744	14,744	903	XXX	L	
53223X 10 7	LIFE STORAGE INC		09/30/2016	UBS SECURITIES NA ALGO 642	2,700,000	244,843	XXX	270,000	0	0	0	0	0	270,000	0	(25,157)	(25,157)	2,565	XXX	L	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		09/22/2016	VARIOUS	2,000,000	51,788	XXX	44,051	0	0	0	0	0	44,051	0	7,737	7,737	526	XXX	L	

QE05.14

SCHEDULE D - PART 4

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

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiting	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59560V 10 9	MID-CON ENERGY PARTNERS LP.....		08/30/2016	CITIGROUP GLOBAL MKTS.....	5,222,000	12,736	XXX	5,953	5,953	0	0	0	0	0	5,953	0	6,783	6,783	0	XXX	L.....
62913F 50 8	NII HOLDINGS INC CL B.....		09/08/2016	VARIOUS.....	17,292,000	53,279	XXX	87,325	87,325	0	0	32,336	(32,336)	0	54,989	0	(1,710)	(1,710)	0	XXX	L.....
69924R 10 8	PARAMOUNT GROUP INC.....		09/22/2016	MERRILL LYNCH NA ALGO 161.....	1,300,000	22,327	XXX	20,722	22,412	(1,690)	0	0	(1,690)	0	20,722	0	1,605	1,605	371	XXX	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		08/09/2016	VARIOUS.....	6,500,000	198,610	XXX	173,811	173,811	0	0	3,186	(3,186)	0	170,625	0	27,985	27,985	6,955	XXX	L.....
709102 10 7	PENNSYLVANIA REAL ESTATE.....		09/22/2016	VARIOUS.....	4,400,000	109,130	XXX	87,252	96,228	(8,976)	0	0	(8,976)	0	87,252	0	21,878	21,878	2,520	XXX	L.....
74340W 10 3	PROLOGIS INC.....		08/02/2016	DEUTSCHE BANK AG NA ALGO.....	2,000,000	108,488	XXX	48,500	85,840	(37,340)	0	0	(37,340)	0	48,500	0	59,988	59,988	1,680	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		08/08/2016	VARIOUS.....	3,600,000	868,405	XXX	345,316	891,720	(546,404)	0	0	(546,404)	0	345,316	0	523,089	523,089	12,600	XXX	L.....
758849 10 3	REGENCY CENTERS CORP.....		08/02/2016	DEUTSCHE BANK AG NA ALGO.....	300,000	25,263	XXX	13,890	20,436	(6,546)	0	0	(6,546)	0	13,890	0	11,373	11,373	300	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....		08/11/2016	VARIOUS.....	3,400,000	397,154	XXX	188,691	384,132	(195,441)	0	0	(195,441)	0	188,691	0	208,463	208,463	7,344	XXX	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		08/18/2016	VARIOUS.....	36,100,000	785,587	XXX	657,862	0	0	0	0	0	0	657,862	0	127,725	127,725	14,079	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		09/22/2016	VARIOUS.....	2,900,000	638,095	XXX	133,355	563,876	(430,521)	0	0	(430,521)	0	133,355	0	504,740	504,740	10,270	XXX	L.....
84860W 10 2	SPIRIT REALTY CAPITAL INC.....		09/22/2016	VARIOUS.....	51,000,000	669,293	XXX	466,140	511,020	(44,880)	0	0	(44,880)	0	466,140	0	203,153	203,153	26,775	XXX	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		09/22/2016	MERRILL LYNCH NA ALGO 161.....	4,700,000	60,364	XXX	53,789	56,934	(3,145)	0	0	(3,145)	0	53,789	0	6,575	6,575	31,618	XXX	L.....
902653 10 4	UDR INC.....		08/11/2016	THE ROYAL BANK OF CANADA NA.....	300,000	11,010	XXX	4,634	11,271	(6,637)	0	0	(6,637)	0	4,634	0	6,375	6,375	260	XXX	L.....
92276F 10 0	VENTAS INC.....		09/22/2016	MERRILL LYNCH NA ALGO 161.....	900,000	63,890	XXX	62,109	0	0	0	0	0	0	62,109	0	1,781	1,781	657	XXX	L.....
95040Q 10 4	WELLTOWER INC.....		08/11/2016	THE ROYAL BANK OF CANADA NA.....	2,500,000	194,599	XXX	117,000	170,075	(53,075)	0	0	(53,075)	0	117,000	0	77,599	77,599	6,450	XXX	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					8,738,450	XXX	5,341,211	6,921,312	(2,859,083)	0	48,710	(2,907,793)	0	5,292,501	0	3,445,950	3,445,950	371,780	XXX	XXX
9799997	Total Common Stocks - Part 4.....					8,738,450	XXX	5,341,211	6,921,312	(2,859,083)	0	48,710	(2,907,793)	0	5,292,501	0	3,445,950	3,445,950	371,780	XXX	XXX
9799999	Total Common Stocks.....					8,738,450	XXX	5,341,211	6,921,312	(2,859,083)	0	48,710	(2,907,793)	0	5,292,501	0	3,445,950	3,445,950	371,780	XXX	XXX
9899999	Total Preferred and Common Stocks.....					8,738,450	XXX	5,341,211	6,921,312	(2,859,083)	0	48,710	(2,907,793)	0	5,292,501	0	3,445,950	3,445,950	371,780	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					520,591,516	XXX	530,878,515	514,878,513	408,264	(565,247)	1,808,703	(1,965,687)	81,335	514,273,143	(295,300)	6,613,674	6,318,374	23,731,424	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	55,390,919	55,390,919	10/03/2016...
	REPO - HSBC A TREASURY.....		1.....	38,512,703	38,512,703	10/03/2016...
	REPO - ROYAL A TREASURY.....		1.....	21,352,648	21,352,648	10/03/2016...
	REPO - TD A TREASURY.....		1.....	51,328,280	51,328,280	10/03/2016...
0199999	U.S. Government - Issuer Obligations.....			166,584,550	166,584,550	XXX
0599999	Total - U.S. Government.....			166,584,550	166,584,550	XXX
6199999	Total - Issuer Obligations.....			166,584,550	166,584,550	XXX
6599999	Subtotal - Bonds.....			166,584,550	166,584,550	XXX
9999999	Totals.....			166,584,550	166,584,550	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....53,549,823 Book/Adjusted Carrying Value \$.....53,549,823
- Average balance for the year: Fair Value \$.....152,751,549 Book/Adjusted Carrying Value \$.....152,751,549
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....166,584,550 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....657,406	.....601,976	.....580,219	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....384,627	.....102,620	.....160,206	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....198,115	.....269,305	.....284,074	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....243,492	.....497,336	.....279,022	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....344,248	.....220,278	.....510,013	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....380,837	.....700,360	.....1,234,870	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....3,648,777	.....3,851,701	.....4,842,084	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....4,019,097	.....2,941,732	.....3,189,850	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....119,190	.....109,015	.....96,826	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....98,419	.....5,389	.....595,780	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....497,575	.....122,265	.....127,274	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....253,527	.....656,595	.....977,582	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....1,306,003	.....2,222,868	.....1,187,712	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....13,798,831	.....16,092,839	.....12,567,552	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....25,960,144	.....28,404,279	.....26,643,064	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....25,960,144	.....28,404,279	.....26,643,064	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....25,960,144	.....28,404,279	.....26,643,064	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	.....3.950	11/10/2009.....	.....0	.....0	.....11,607
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....11,607
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....11,607
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....0	.....0	.....11,607
8399999. Subtotals - Bonds.....					.....0	.....0	.....11,607
8699999. Total - Cash Equivalents.....					.....0	.....0	.....11,607

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(19,373)	0	0	34,040
2. Alaska.....AK	0	0	0	0	(68)	0	0	258
3. Arizona.....AZ	0	0	0	0	(40,265)	0	0	83,628
4. Arkansas.....AR	0	0	0	0	(30,947)	0	0	71,597
5. California.....CA	0	0	0	0	(16,413)	0	0	61,985
6. Colorado.....CO	0	0	0	0	(17,308)	0	0	42,873
7. Connecticut.....CT	0	0	0	0	(12,283)	7,423,515	0	29,393
8. Delaware.....DE	0	0	0	0	(5,531)	0	0	12,016
9. District of Columbia.....DC	0	0	0	0	2,603,076	2,850,000	1	55,033
10. Florida.....FL	0	0	0	0	(36,519)	0	0	94,213
11. Georgia.....GA	0	0	0	0	(162,342)	0	0	109,863
12. Hawaii.....HI	0	0	0	0	(1,142)	0	0	4,020
13. Idaho.....ID	0	0	0	0	(260)	0	0	246
14. Illinois.....IL	0	0	1,250,000	1	(76,528)	6,900,000	2	129,930
15. Indiana.....IN	0	0	0	0	(36,661)	0	0	(7,197)
16. Iowa.....IA	0	0	0	0	(37,689)	0	0	88,333
17. Kansas.....KS	0	0	0	0	(18,463)	0	0	33,351
18. Kentucky.....KY	0	0	0	0	(21,577)	0	0	29,630
19. Louisiana.....LA	0	0	0	1	(158,238)	0	0	83,994
20. Maine.....ME	0	0	0	0	(4,549)	0	0	16,649
21. Maryland.....MD	0	0	0	0	(1,387)	0	0	7,203
22. Massachusetts.....MA	0	0	0	0	295	0	0	41,291
23. Michigan.....MI	0	0	0	0	(15,040)	0	0	20,802
24. Minnesota.....MN	0	0	0	0	(25,898)	0	0	72,414
25. Mississippi.....MS	0	0	0	0	(23,900)	0	0	77,493
26. Missouri.....MO	0	0	0	0	(29,800)	0	0	41,140
27. Montana.....MT	0	0	0	0	(5,852)	0	0	24,357
28. Nebraska.....NE	0	0	0	0	(12,549)	0	0	30,834
29. Nevada.....NV	0	0	0	0	(1,623)	0	0	10,831
30. New Hampshire.....NH	0	0	0	0	(1,696)	0	0	4,915
31. New Jersey.....NJ	0	0	0	1	(58,717)	0	0	21,276
32. New Mexico.....NM	0	0	0	0	(3,631)	0	0	(757)
33. New York.....NY	0	0	952,874	1	939,242	62,944	0	14,528
34. North Carolina.....NC	0	0	0	0	(46,005)	0	0	93,640
35. North Dakota.....ND	0	0	0	0	(9,992)	0	0	20,983
36. Ohio.....OH	0	0	85,250	1	33,440	0	0	59,214
37. Oklahoma.....OK	0	0	0	0	(3,072)	0	0	2,995
38. Oregon.....OR	0	0	0	1	(2,035)	0	0	3,475
39. Pennsylvania.....PA	0	0	0	0	(11,048)	50,000	1	37,610
40. Rhode Island.....RI	0	0	0	0	(1,373)	0	0	2,397
41. South Carolina.....SC	0	0	0	0	(11,862)	0	0	26,109
42. South Dakota.....SD	0	0	0	0	(10,895)	0	0	20,753
43. Tennessee.....TN	0	0	0	(1)	(37,857)	0	1	63,699
44. Texas.....TX	0	0	0	0	(13,124)	0	0	120,026
45. Utah.....UT	0	0	0	0	(1,458)	0	0	29,401
46. Vermont.....VT	0	0	0	0	(272)	0	0	841
47. Virginia.....VA	0	0	0	0	(58,548)	0	0	153,360
48. Washington.....WA	0	0	0	0	(5,608)	0	0	16,763
49. West Virginia.....WV	0	0	0	0	(80,168)	0	0	187,107
50. Wisconsin.....WI	0	0	0	0	35,803	250,000	1	118,964
51. Wyoming.....WY	0	0	93,347	1	92,354	0	0	2,154
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(2,448)	0	0	3,884
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	82	0	0	171
59. Totals.....	0	0	2,381,471	6	2,532,277	17,536,459	6	2,331,446

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	97	0	0	110
58002. Other Alien Combined.....	0	0	0	0	(15)	0	0	55
58003. AUS Australia.....	0	0	0	0	-	0	0	6
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	82	0	0	171



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(28,815)	0	0	50,629
2. Alaska.....AK	0	0	0	0	(214)	0	0	808
3. Arizona.....AZ	0	0	0	0	(27,660)	0	0	57,448
4. Arkansas.....AR	0	0	0	0	(21,349)	0	0	49,392
5. California.....CA	0	0	0	0	(47,879)	0	0	180,816
6. Colorado.....CO	0	0	0	0	(33,702)	0	0	83,481
7. Connecticut.....CT	0	0	0	0	(63,824)	0	0	152,727
8. Delaware.....DE	0	0	0	0	(27,834)	0	0	60,471
9. District of Columbia.....DC	0	0	0	0	2,604	1,000,000	1	46,599
10. Florida.....FL	0	0	0	0	(93,432)	0	0	241,039
11. Georgia.....GA	0	0	0	1	(13,357)	0	0	225,809
12. Hawaii.....HI	0	0	0	0	(643)	0	0	2,263
13. Idaho.....ID	0	0	0	0	(4)	0	0	4
14. Illinois.....IL	0	0	0	0	(91,831)	50,000	2	240,799
15. Indiana.....IN	0	0	0	0	(20,391)	0	0	(4,003)
16. Iowa.....IA	0	0	0	0	(11,217)	0	0	26,290
17. Kansas.....KS	0	0	0	0	(27,730)	0	0	50,091
18. Kentucky.....KY	0	0	0	0	(16,317)	0	0	22,406
19. Louisiana.....LA	0	0	0	0	(37,664)	0	0	54,321
20. Maine.....ME	0	0	0	0	(6,377)	0	0	23,338
21. Maryland.....MD	0	0	0	0	(6,659)	0	0	34,585
22. Massachusetts.....MA	0	0	0	0	103	0	0	14,459
23. Michigan.....MI	0	0	0	0	(21,834)	0	0	30,198
24. Minnesota.....MN	0	0	0	0	(22,224)	0	0	62,141
25. Mississippi.....MS	0	0	0	0	(4,126)	0	0	13,379
26. Missouri.....MO	0	0	0	0	(8,527)	0	0	11,773
27. Montana.....MT	0	0	0	0	(5,839)	0	0	24,301
28. Nebraska.....NE	0	0	0	0	(14,029)	0	0	34,472
29. Nevada.....NV	0	0	0	0	(1,694)	0	0	11,302
30. New Hampshire.....NH	0	0	0	0	(5,314)	0	0	15,398
31. New Jersey.....NJ	0	0	0	0	(12,186)	0	0	29,745
32. New Mexico.....NM	0	0	0	0	(49,373)	0	0	(10,289)
33. New York.....NY	0	0	0	0	(22,052)	0	0	49,458
34. North Carolina.....NC	0	0	0	0	(91,859)	0	0	186,971
35. North Dakota.....ND	0	0	0	0	(7,613)	0	0	15,987
36. Ohio.....OH	0	0	0	0	(44,829)	0	0	51,236
37. Oklahoma.....OK	0	0	0	0	(17,737)	0	0	17,294
38. Oregon.....OR	0	0	0	0	(13,144)	0	0	22,448
39. Pennsylvania.....PA	0	0	0	1	(234,862)	0	0	118,685
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(25,636)	0	0	56,423
42. South Dakota.....SD	0	0	0	0	(8,381)	0	0	15,964
43. Tennessee.....TN	0	0	0	0	(95,291)	0	0	160,336
44. Texas.....TX	0	0	0	0	(13,452)	0	0	123,026
45. Utah.....UT	0	0	0	0	(639)	0	0	12,889
46. Vermont.....VT	0	0	0	0	(1,409)	0	0	4,351
47. Virginia.....VA	0	0	0	0	(14,551)	0	0	38,116
48. Washington.....WA	0	0	0	0	(25,049)	0	0	74,882
49. West Virginia.....WV	0	0	0	0	(27,798)	0	0	64,878
50. Wisconsin.....WI	0	0	0	0	12,284	0	0	49,630
51. Wyoming.....WY	0	0	0	0	(1,269)	0	0	2,752
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	(9,922)	0	0	15,744
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	(1,362,545)	1,050,000	3	3,014,040

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(1,910)	0	0	3,356
2. Alaska.....AK	0	0	0	0	(191)	0	0	720
3. Arizona.....AZ	0	0	0	0	(1,801)	0	0	3,740
4. Arkansas.....AR	0	0	0	0	(5,168)	0	0	11,957
5. California.....CA	0	0	0	0	(4,847)	0	0	18,306
6. Colorado.....CO	0	0	0	0	(6,140)	0	0	15,208
7. Connecticut.....CT	0	0	0	0	(1,525)	0	0	3,650
8. Delaware.....DE	0	0	0	0	(831)	0	0	1,806
9. District of Columbia.....DC	0	0	0	0	41	0	0	738
10. Florida.....FL	0	0	0	0	(14,386)	0	0	37,114
11. Georgia.....GA	0	0	0	0	(24,542)	0	0	7,515
12. Hawaii.....HI	0	0	0	0	(250)	0	0	879
13. Idaho.....ID	0	0	0	0	(1,599)	0	0	1,512
14. Illinois.....IL	0	0	0	0	(3,208)	0	0	5,446
15. Indiana.....IN	0	0	0	0	(4,122)	0	0	(809)
16. Iowa.....IA	0	0	0	0	(4,262)	0	0	9,990
17. Kansas.....KS	0	0	0	0	(16,451)	0	0	29,717
18. Kentucky.....KY	0	0	0	0	(4,503)	0	0	6,183
19. Louisiana.....LA	0	0	0	0	(6,858)	0	0	9,891
20. Maine.....ME	0	0	0	0	(827)	0	0	3,027
21. Maryland.....MD	0	0	0	0	(1,433)	0	0	7,441
22. Massachusetts.....MA	0	0	0	0	52	0	0	7,230
23. Michigan.....MI	0	0	0	0	(3,420)	0	0	4,731
24. Minnesota.....MN	0	0	0	0	(3,734)	0	0	10,441
25. Mississippi.....MS	0	0	0	0	(762)	0	0	2,470
26. Missouri.....MO	0	0	0	0	(3,151)	0	0	4,351
27. Montana.....MT	0	0	0	0	(915)	0	0	3,808
28. Nebraska.....NE	0	0	0	0	(2,749)	0	0	6,756
29. Nevada.....NV	0	0	0	0	(251)	0	0	1,674
30. New Hampshire.....NH	0	0	0	0	(381)	0	0	1,105
31. New Jersey.....NJ	0	0	0	0	(4,416)	0	0	10,778
32. New Mexico.....NM	0	0	0	0	(3,807)	0	0	(793)
33. New York.....NY	0	0	0	0	(397,539)	2,168,750	5	36,533
34. North Carolina.....NC	0	0	0	0	(5,902)	0	0	12,013
35. North Dakota.....ND	0	0	0	0	(366)	0	0	769
36. Ohio.....OH	0	0	0	0	(4,254)	0	0	4,862
37. Oklahoma.....OK	0	0	0	0	(8,026)	0	0	7,826
38. Oregon.....OR	0	0	0	0	(617)	0	0	1,054
39. Pennsylvania.....PA	0	0	0	0	(3,491)	50,000	1	11,886
40. Rhode Island.....RI	0	0	0	0	(246)	0	0	430
41. South Carolina.....SC	0	0	0	0	(1,194)	0	0	2,628
42. South Dakota.....SD	0	0	0	0	(1,699)	0	0	3,236
43. Tennessee.....TN	0	0	0	0	(3,455)	0	0	5,813
44. Texas.....TX	0	0	0	0	(3,708)	0	0	33,907
45. Utah.....UT	0	0	0	0	(82)	0	0	1,651
46. Vermont.....VT	0	0	0	0	(259)	0	0	800
47. Virginia.....VA	0	0	0	0	(6,163)	0	0	16,143
48. Washington.....WA	0	0	0	0	(1,310)	0	0	3,915
49. West Virginia.....WV	0	0	0	0	(1,334)	0	0	3,114
50. Wisconsin.....WI	0	0	0	0	(4,301)	0	0	5,948
51. Wyoming.....WY	0	0	0	0	(421)	0	0	913
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	(26)	0	0	41
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	(572,741)	2,218,750	6	592,479

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(4,475)	0	0	7,863
2. Alaska.....AK	0	0	0	0	(33)	0	0	124
3. Arizona.....AZ	0	0	0	0	(2,305)	0	0	4,787
4. Arkansas.....AR	0	0	0	0	(4,061)	0	0	9,394
5. California.....CA	0	0	0	0	(15,903)	0	0	60,058
6. Colorado.....CO	0	0	0	0	(8,164)	0	0	20,223
7. Connecticut.....CT	0	0	0	0	(2,649)	235,000	1	6,340
8. Delaware.....DE	0	0	0	0	(1,952)	0	0	4,241
9. District of Columbia.....DC	0	0	0	0	171	0	0	3,057
10. Florida.....FL	0	0	0	0	(13,754)	0	0	35,483
11. Georgia.....GA	0	0	0	0	(15,767)	0	0	14,672
12. Hawaii.....HI	0	0	0	0	(46)	0	0	161
13. Idaho.....ID	0	0	0	0	(2,470)	0	0	2,335
14. Illinois.....IL	0	0	0	0	(7,561)	0	0	12,837
15. Indiana.....IN	0	0	0	0	(11,136)	0	0	(2,186)
16. Iowa.....IA	0	0	0	0	(2,916)	0	0	6,835
17. Kansas.....KS	0	0	0	0	(9,196)	0	0	16,610
18. Kentucky.....KY	0	0	0	0	(2,184)	0	0	3,000
19. Louisiana.....LA	0	0	0	0	(6,096)	0	0	8,792
20. Maine.....ME	0	0	0	0	(1,587)	0	0	5,810
21. Maryland.....MD	0	0	0	0	(1,983)	0	0	10,298
22. Massachusetts.....MA	0	0	0	0	82	0	0	11,553
23. Michigan.....MI	0	0	0	0	(6,560)	0	0	9,072
24. Minnesota.....MN	0	0	0	0	(8,372)	0	0	23,408
25. Mississippi.....MS	0	0	0	0	(2,952)	0	0	9,571
26. Missouri.....MO	0	0	0	0	(4,866)	0	0	6,718
27. Montana.....MT	0	0	0	0	(848)	0	0	3,527
28. Nebraska.....NE	0	0	0	0	(5,922)	0	0	14,551
29. Nevada.....NV	0	0	0	0	(353)	0	0	2,355
30. New Hampshire.....NH	0	0	0	0	(389)	0	0	1,127
31. New Jersey.....NJ	0	0	0	0	(3,355)	500,000	1	8,189
32. New Mexico.....NM	0	0	0	0	(1,757)	0	0	(366)
33. New York.....NY	0	0	0	0	(2,810)	0	0	6,302
34. North Carolina.....NC	0	0	0	0	(7,567)	0	0	15,401
35. North Dakota.....ND	0	0	0	0	(329)	0	0	692
36. Ohio.....OH	0	0	0	0	(8,181)	0	0	9,350
37. Oklahoma.....OK	0	0	0	0	(4,195)	0	0	4,090
38. Oregon.....OR	0	0	0	0	(884)	0	0	1,510
39. Pennsylvania.....PA	0	0	0	0	(2,710)	0	0	9,225
40. Rhode Island.....RI	0	0	0	0	(684)	0	0	1,195
41. South Carolina.....SC	0	0	0	0	(1,115)	0	0	2,453
42. South Dakota.....SD	0	0	0	0	(1,676)	0	0	3,193
43. Tennessee.....TN	0	0	0	0	(7,341)	0	0	12,352
44. Texas.....TX	0	0	0	0	(2,526)	0	0	23,105
45. Utah.....UT	0	0	0	0	(95)	0	0	1,926
46. Vermont.....VT	0	0	0	0	(237)	0	0	733
47. Virginia.....VA	0	0	0	0	(6,334)	0	0	16,592
48. Washington.....WA	0	0	0	0	(1,612)	0	0	4,818
49. West Virginia.....WV	0	0	0	0	(1,890)	0	0	4,412
50. Wisconsin.....WI	0	0	0	0	(56,495)	0	0	11,339
51. Wyoming.....WY	0	0	0	0	(282)	0	0	611
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	(625)	500,000	2	992
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	(256,945)	1,235,000	4	586,970

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2016

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....2,722,254	.....3,732,240	.....5,270

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