PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
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(E-Mail Address) (Fax Number)

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

21st day of July, 2016

Notary Public

My Commission Expires September 30, 2017

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	11,858,833,965	0	11,858,833,965	11,615,786,707
2. Stocks:				
2.1 Preferred stocks	43,958,042	0	43,958,042	43,586,310
2.2 Common stocks	3,818,063,351	3,004,352	3,815,058,999	3,654,565,585
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	337,704,991	0	337,704,991	337,740,791
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(538,956,073)), cash equivalents ($.....19,450,000) and short-term investments ($.....905,782,039)	386,275,967	0	386,275,967	528,901,773
6. Contract loans (including $.....0 premium notes)	2,693,110	2,693,110	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,070,821,790	209,821,822	860,999,967	814,009,222
9. Receivables for securities	1,496,708	0	1,496,708	34,479
10. Securities lending reinvested collateral assets	62,655,057	0	62,655,057	56,722,698
11. Aggregate write-ins for invested assets	(1,415,100)	0	(1,415,100)	(1,415,100)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,581,087,880	215,519,284	17,365,568,596	17,049,932,464
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	124,127,378	0	124,127,378	128,114,781
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	433,348,345	39,548,015	393,800,330	323,564,217
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....27,028,776 earned but unbilled premiums)	1,116,329,421	6,293,980	1,110,035,441	1,000,301,503
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	17,660,211	1,568,250	16,091,961	18,632,915
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,571,802,251	0	1,571,802,251	1,412,437,734
16.2 Funds held by or deposited with reinsured companies	1,519,170	0	1,519,170	1,348,271
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	54,882,968	0	54,882,968	4,416,495
18.2 Net deferred tax asset	641,724,847	221,063,870	420,660,977	473,547,281
19. Guaranty funds receivable or on deposit	1,207,833	0	1,207,833	1,350,873
20. Electronic data processing equipment and software	65,527,561	0	65,527,561	68,950,400
21. Furniture and equipment, including health care delivery assets ($.....0)	178,043,498	178,043,498	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,110,367,569	740,422,599	369,944,969	335,236,828
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,897,628,931	1,402,459,496	21,495,169,435	20,817,833,762
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	22,897,628,931	1,402,459,496	21,495,169,435	20,817,833,762

DETAILS OF WRITE-INS

1101. Deferred gain/loss	(1,415,100)	0	(1,415,100)	(1,415,100)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(1,415,100)	0	(1,415,100)	(1,415,100)
2501. COLI supplemental benefits trust	132,423,930	0	132,423,930	132,855,599
2502. Suspense, undistributed payments	99,410,877	0	99,410,877	46,100,674
2503. Other assets	48,023,099	0	48,023,099	47,904,953
2598. Summary of remaining write-ins for Line 25 from overflow page	830,509,664	740,422,599	90,087,064	108,375,602
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,110,367,569	740,422,599	369,944,969	335,236,828

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....951,808,862)	6,778,853,440	6,752,243,538
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,231,002,548	1,117,167,764
3.	Loss adjustment expenses	1,558,821,305	1,556,633,166
4.	Commissions payable, contingent commissions and other similar charges	107,414,201	148,059,971
5.	Other expenses (excluding taxes, licenses and fees)	104,083,318	145,105,485
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	73,497,587	79,327,037
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....8,181,692,542 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)	2,305,307,599	2,203,577,313
10.	Advance premium	104,721,359	87,359,171
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,314,193	11,212,179
12.	Ceded reinsurance premiums payable (net of ceding commissions)	70,030,774	55,955,181
13.	Funds held by company under reinsurance treaties	116,838,649	118,570,417
14.	Amounts withheld or retained by company for account of others	1,122,886,027	1,093,827,890
15.	Remittances and items not allocated	257,415,090	188,580,406
16.	Provision for reinsurance (including $.....0 certified)	93,392,002	93,392,002
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	392,298,929	167,244,283
20.	Derivatives	0	0
21.	Payable for securities	162,861,352	18,710,682
22.	Payable for securities lending	62,655,057	56,722,698
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	83,864,735	79,554,365
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,638,258,163	13,973,243,548
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,638,258,163	13,973,243,548
29.	Aggregate write-ins for special surplus funds	15,935,381	16,882,203
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,596,030,269	2,582,762,389
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,856,911,271	6,844,590,214
38.	Totals (Page 2, Line 28, Col. 3)	21,495,169,435	20,817,833,762
	DETAILS OF WRITE-INS		
2501.	Escheat liability	97,939,941	94,903,999
2502.	Other liabilities tri-party/tax credit bonds	1,146,245	1,432,806
2503.	Undistributed salaries	327,225	(63,934)
2598.	Summary of remaining write-ins for Line 25 from overflow page	(15,548,676)	(16,718,506)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	83,864,735	79,554,365
2901.	Special surplus from retroactive reinsurance	15,935,381	16,882,203
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	15,935,381	16,882,203
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....919,784,826)	902,450,934	889,210,026	1,824,887,639
1.2 Assumed (written $.....10,732,930,899)	10,279,728,528	9,937,846,456	20,094,324,800
1.3 Ceded (written $.....9,110,339,196)	8,742,099,307	8,474,922,079	17,153,858,585
1.4 Net (written $.....2,542,376,529)	2,440,080,154	2,352,134,403	4,765,353,855
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,353,998,322):			
2.1 Direct	504,657,807	392,214,566	730,458,380
2.2 Assumed	5,251,226,006	4,981,654,260	9,744,845,291
2.3 Ceded	4,456,737,650	4,205,128,264	8,231,671,458
2.4 Net	1,299,146,163	1,168,740,562	2,243,632,213
3. Loss adjustment expenses incurred	268,027,565	255,100,601	555,681,916
4. Other underwriting expenses incurred	760,662,841	730,917,307	1,468,750,805
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,327,836,569	2,154,758,470	4,268,064,934
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	112,243,586	197,375,933	497,288,921
INVESTMENT INCOME			
9. Net investment income earned	242,029,732	267,597,319	888,242,424
10. Net realized capital gains (losses) less capital gains tax of $.....1,397,591	1,959,743	(362,946)	(329,267)
11. Net investment gain (loss) (Lines 9 + 10)	243,989,475	267,234,373	887,913,157
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,286,107 amount charged off $.....5,210,371)	(3,924,264)	(4,545,925)	(9,567,500)
13. Finance and service charges not included in premiums	8,690,611	8,705,044	17,411,642
14. Aggregate write-ins for miscellaneous income	39,965,632	7,647,588	17,974,158
15. Total other income (Lines 12 through 14)	44,731,978	11,806,706	25,818,300
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	400,965,038	476,417,012	1,411,020,378
17. Dividends to policyholders	4,239,962	3,863,710	8,007,842
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	396,725,076	472,553,302	1,403,012,536
19. Federal and foreign income taxes incurred	41,902,574	63,760,550	238,882,111
20. Net income (Line 18 minus Line 19) (to Line 22)	354,822,502	408,792,751	1,164,130,425
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,844,590,214	6,633,406,196	6,633,406,196
22. Net income (from Line 20)	354,822,502	408,792,751	1,164,130,425
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....2,227,156	175,687,665	182,015,778	7,383,916
25. Change in net unrealized foreign exchange capital gain (loss)	755,523	(713,175)	(1,437,536)
26. Change in net deferred income tax	(68,635,215)	(76,582,755)	(92,398,762)
27. Change in nonadmitted assets	30,690,582	46,891,518	211,852,087
28. Change in provision for reinsurance	0	0	(10,346,113)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(481,000,000)	(565,000,000)	(1,068,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	12,321,058	(4,595,883)	211,184,018
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,856,911,271	6,628,810,313	6,844,590,214
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	39,261,865	8,617,265	17,050,463
1402. Change in COLI cash values	1,261,824	1,184,896	3,284,290
1403. Other assets tri-party/tax credit bond income	162,344	151,770	380,666
1498. Summary of remaining write-ins for Line 14 from overflow page	(720,401)	(2,306,343)	(2,741,261)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	39,965,632	7,647,588	17,974,158
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

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	2,392,728,320	2,276,765,924	4,792,307,194
2.	Net investment income	280,074,773	304,644,240	959,313,360
3.	Miscellaneous income	44,731,978	11,806,706	25,818,300
4.	Total (Lines 1 through 3)	2,717,535,071	2,593,216,870	5,777,438,855
5.	Benefit and loss related payments	1,318,236,892	1,198,173,342	2,318,063,902
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,110,212,486	1,216,074,023	2,122,975,487
8.	Dividends paid to policyholders	3,137,949	2,980,108	7,627,252
9.	Federal and foreign income taxes paid (recovered) net of $.....813,524 tax on capital gains (losses)	93,766,638	174,682,015	290,617,457
10.	Total (Lines 5 through 9)	2,525,353,965	2,591,909,489	4,739,284,098
11.	Net cash from operations (Line 4 minus Line 10)	192,181,105	1,307,381	1,038,154,757
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,027,310,796	1,254,694,209	2,699,959,474
	12.2 Stocks	2,483,743	1,716,380	4,282,209
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	43,020,578	68,903,847	120,112,203
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	144,150,670	79,009,216	6,655,361
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,216,965,787	1,404,323,652	2,831,009,247
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,276,887,505	1,166,885,953	2,746,657,651
	13.2 Stocks	0	5,159,619	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	5,504,561	13,591,148	105,427,380
	13.5 Other invested assets	90,253,136	95,054,092	189,205,413
	13.6 Miscellaneous applications	7,394,588	2,115,520	8,108,813
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,380,039,790	1,282,806,331	3,049,399,258
14.	Net increase or (decrease) in contract loans and premium notes	(1,024,258)	3,735,460	4,973,799
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(162,049,746)	117,781,860	(223,363,810)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	481,000,000	565,000,000	1,068,000,000
	16.6 Other cash provided (applied)	308,242,835	152,347,642	95,885,813
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(172,757,165)	(412,652,358)	(972,114,187)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(142,625,806)	(293,563,117)	(157,323,239)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	528,901,773	686,225,012	686,225,012
	19.2 End of period (Line 18 plus Line 19.1)	386,275,967	392,661,895	528,901,773

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

20.0001	Exchange of bonds	16,806,564	1,006,180	17,904,277
20.0002	Interest payment received in securities	1,005,911	649,754	1,432,397
20.0003	Stock distribution from limited partnerships	507,516	3,212,032	4,600,730
20.0004	Tax credits from certified capital company (CAPCO)	11,140	0	41,355
20.0005	Bonds converted to stock	0	1,947,587	1,947,587
20.0006	Adjustment to balance of certified capital company (CAPCO)	0	0	763

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

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

Net Income	State of Domicile	June 30, 2016	December 31, 2015
1. The Travelers Indemnity Company state basis	CT	$ 354,822,502	$ 1,164,130,425
2. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
3. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		$ 354,822,502	$ 1,164,130,425
Surplus			
5. The Travelers Indemnity Company state basis	CT	$ 6,856,911,271	$ 6,844,590,214
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		$ 6,856,911,271	$ 6,844,590,214

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2016)			
Present value of cash flows is less than amortized cost	$ 352,647	$ 15,866	$ 392,986
(OTTI recognized in the quarter ending June 30, 2016)			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -
Annual Aggregate Total:		$ 15,866	

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

CUSIP	Amortized cost basis before other-than-temporary impairment	Present value of projected cash flows	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair Value	Impairment Quarter
76110WLL8	$ 352,647	$ 336,781	$ 15,866	$ 336,781	$ 392,986	Q1 - 2016
Total:			$ 15,866			

(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	$ 24,221
2. 12 Months or Longer	$ 1,235,118

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 22,395,664
2. 12 Months or Longer	$ 21,155,649

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2016, the Company paid dividends totaling $481 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in millions)	Ordinary	Extraordinary	Total
March 21, 2016	$ 241	$ -	$ 241
June 20, 2016	240	-	240

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

NOTES TO FINANCIAL STATEMENTS

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 131,910,956	$ 1,119,135	$ 133,030,091
Preferred stock				
Non-redeemable	7,328,982	18,092,089	-	25,421,071
Common stock				
Industrial and miscellaneous	6,314,205	-	-	6,314,205
Total securities at fair value	$ 13,643,187	$ 150,003,045	$ 1,119,135	$ 164,765,367

At June 30, 2016, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of $0.

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

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

Description	Beginning Balance at 3/31/2016	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2016
Bonds	$ 1,346,892	$ -	$ -	$ 319	$ 1,656	$ -	$ -	$ -	$ (229,732)	$ 1,119,135

(3) Not applicable.

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

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

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

(5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At June 30, 2016) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	$ 19,450,000	$ 19,450,000	$ -	$ 19,450,000	$ -	$ -
Short term bonds	905,783,741	905,782,039	166,194,312	739,589,429	-	-
Long term bonds	12,521,254,568	11,858,833,965	309,487,837	12,198,189,278	13,577,453	-
Preferred stock	47,366,036	43,958,042	12,610,982	34,755,054	-	-
Common stock	6,314,205	6,314,205	6,314,205	-	-	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 4, 2016.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2016 to June 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by $60,943,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding environmental reserves), other liability – claims made, special property, commercial auto liability and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for environmental reserves in the other liability – occurrence line. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement was driven primarily by better than expected loss experience in (i) the workers' compensation line for accident year 2015 as well as "Prior" accident years, (ii) the other liability – occurrence line for both primary and excess coverages for accident years 2011 and 2015, (iii) the other liability – claims made line for accident years 2007 through 2011, (iv) the special property line driven by non-weather related losses primarily for accident year 2014, (v) the commercial auto liability line for accident years 2010 and prior and (vi) the auto physical damage line for accident years 2014 and 2015. These improvements were partially offset by (i) unfavorable development in the commercial multiple peril line resulting from a refinement of IBNR from mono-line property coverages to commercial multiple peril for non-weather related losses, primarily impacting accident year 2015 and (ii) unfavorable development for environmental reserves in the other liability – occurrence line for "Prior" accident years. Lastly, the improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 $120.6 million decrease to the Company's direct asbestos reserves and a $106.2 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?
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.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,651,378,395	3,811,749,146
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	429,923,492	441,460,590
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,081,301,887	$ 4,253,209,736
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 62,655,057

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 62,655,057

16.3 Total payable for securities lending reported on the liability page: $ 62,655,057

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Fl, New York, NY 10013	

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	35,708,461	35,708,461	0	0	206,117	206,117
Total	XXX	XXX	0	0	35,708,461	35,708,461	0	0	206,117	206,117

5.1 Operating Percentages:

5.1 A&H loss percent	995.730%
5.2 A&H cost containment percent	23.030%
5.3 A&H expense percent excluding cost containment expenses	33.940%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000	AA-1384101	ACHMEA SCHADEVERZEKERINGEN NV	NLD	UNAUTHORIZED	0	
00000	AA-1120161	LLOYDS SYNDICATE 1980	GBR	AUTHORIZED	0	
00000	AA-1360184	SOCIETA REALE MUTUA DI ASSICURAZIONI	ITA	UNAUTHORIZED	0	
00000	AA-1280013	TOPDANMARK FORSIKRING A/S	DNK	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	12,505,642	12,288,826	11,465,020	14,165,517	49,617,852	48,336,281
2. Alaska AK	L	2,510,782	2,498,917	1,247,691	293,007	5,397,326	4,571,156
3. Arizona AZ	L	21,638,075	22,411,539	9,175,589	11,013,371	110,948,278	86,717,695
4. Arkansas AR	L	12,608,063	12,399,065	7,651,717	2,753,993	74,548,512	71,206,543
5. California CA	L	62,136	115,772	3,755,350	3,194,625	60,057,015	68,589,073
6. Colorado CO	L	24,275,211	24,141,297	22,562,370	16,978,330	94,545,670	89,652,979
7. Connecticut CT	L	13,877,222	13,837,086	16,550,465	16,590,062	124,570,188	138,584,906
8. Delaware DE	L	2,905,090	2,262,101	1,956,027	2,048,970	24,664,757	25,925,847
9. District of Columbia DC	L	7,330,297	6,269,584	2,095,074	2,964,096	38,332,042	42,165,309
10. Florida FL	L	22,933,339	22,065,132	11,592,989	18,838,655	190,657,787	193,847,841
11. Georgia GA	L	22,294,656	17,863,614	7,676,372	8,215,318	63,335,301	68,267,628
12. Hawaii HI	L	1,853,374	2,431,195	1,334,970	2,369,045	17,399,652	19,241,769
13. Idaho ID	L	2,692,336	2,516,388	1,381,660	1,866,180	11,017,950	10,881,466
14. Illinois IL	L	43,173,555	44,469,136	21,186,118	22,445,202	160,819,494	196,812,581
15. Indiana IN	L	25,095,361	20,791,116	3,885,981	4,214,436	46,804,072	46,857,254
16. Iowa IA	L	6,103,784	6,271,857	6,475,129	11,172,592	43,560,389	55,449,195
17. Kansas KS	L	14,181,725	14,901,835	4,706,163	3,530,978	64,269,043	68,444,492
18. Kentucky KY	L	9,003,708	9,144,004	4,272,361	3,061,138	73,056,249	76,029,238
19. Louisiana LA	L	14,204,655	14,101,221	5,311,287	11,058,588	69,502,433	76,726,550
20. Maine ME	L	1,832,414	1,522,694	781,176	819,502	14,380,624	15,410,664
21. Maryland MD	L	26,956,076	23,829,773	12,661,430	20,817,195	80,729,601	81,932,834
22. Massachusetts MA	L	52,723,146	50,576,692	19,443,174	27,771,159	265,477,370	273,536,755
23. Michigan MI	L	38,586,243	35,818,982	9,873,437	14,661,006	115,247,660	116,103,185
24. Minnesota MN	L	19,642,255	22,818,091	6,277,210	6,112,500	73,986,590	76,655,657
25. Mississippi MS	L	14,050,794	15,244,410	4,206,236	8,440,619	56,987,321	60,898,925
26. Missouri MO	L	17,357,734	16,949,086	5,105,550	12,748,816	66,988,977	80,049,293
27. Montana MT	L	2,547,755	3,279,438	3,099,664	1,609,945	7,781,720	9,397,385
28. Nebraska NE	L	7,946,832	8,525,780	5,103,869	8,341,925	64,674,337	75,671,952
29. Nevada NV	L	13,640,033	12,629,360	2,804,837	1,302,752	24,585,055	25,807,100
30. New Hampshire NH	L	6,245,651	5,580,490	1,890,447	2,364,995	38,280,238	38,909,085
31. New Jersey NJ	L	52,367,480	48,932,646	20,433,038	21,391,765	318,269,905	341,212,953
32. New Mexico NM	L	5,402,688	6,820,724	2,068,963	2,229,756	24,113,938	22,453,446
33. New York NY	L	119,508,744	116,953,686	36,589,850	45,192,942	494,549,186	507,688,761
34. North Carolina NC	L	24,110,521	22,835,066	12,381,299	8,048,746	92,398,182	98,183,666
35. North Dakota ND	L	2,616,678	2,842,697	228,348	300,847	3,797,201	2,574,108
36. Ohio OH	L	19,082,816	18,012,281	3,349,466	4,192,002	54,054,775	65,121,705
37. Oklahoma OK	L	15,572,858	14,429,245	4,623,454	7,739,102	34,895,987	40,196,262
38. Oregon OR	L	6,931,084	6,147,238	1,967,929	3,328,880	19,916,254	19,491,637
39. Pennsylvania PA	L	51,894,890	52,355,481	360,185,440	40,214,389	199,936,555	270,378,831
40. Rhode Island RI	L	3,837,952	2,957,494	2,961,977	967,443	13,946,549	14,186,865
41. South Carolina SC	L	9,861,686	8,918,536	2,904,264	2,461,275	38,621,966	34,855,821
42. South Dakota SD	L	2,846,657	4,256,831	1,120,277	2,900,230	17,124,869	19,456,195
43. Tennessee TN	L	24,484,380	22,358,574	7,116,883	14,359,909	162,468,489	160,542,773
44. Texas TX	L	56,376,266	54,295,342	25,093,696	16,996,525	337,096,435	345,993,367
45. Utah UT	L	4,486,620	5,103,677	997,838	1,169,856	12,200,349	11,284,040
46. Vermont VT	L	3,015,426	3,385,202	1,179,166	1,728,368	19,322,308	19,609,547
47. Virginia VA	L	18,737,501	19,603,382	7,620,848	7,753,630	110,870,084	120,699,194
48. Washington WA	L	12,508,129	13,656,623	5,517,850	6,132,692	29,489,999	38,013,726
49. West Virginia WV	L	4,141,489	4,365,075	3,931,472	2,736,389	29,006,545	52,779,095
50. Wisconsin WI	L	19,242,122	15,824,790	2,577,004	3,904,370	51,330,581	52,863,670
51. Wyoming WY	L	1,754,192	2,050,285	199,859	777,756	2,787,588	4,306,717
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	8,876	8,371	0	294	0	0
54. Puerto Rico PR	L	211,367	351,538	118,210	90,844	144,870	261,208
55. US Virgin Islands VI	L	0	271	0	48,495	220,001	38,600
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	6,460	685,210	733,921	(1,029,995)	2,376,000	3,706,475
59. Totals	(a) 54	919,784,826	894,704,745	719,430,416	455,401,028	4,201,162,119	4,488,579,302
DETAILS OF WRITE-INS							
58001. Other Alien Combined	XXX	6,460	23,370	12,315	(1,029,995)	645,286	681,807
58002. MEX Mexico	XXX	0	378,176	721,606	0	1,728,394	2,946,206
58003. AUS Australia	XXX	0	14,366	0	0	2,031	33,576
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	269,298	0	0	289	44,886
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	6,460	685,210	733,921	(1,029,995)	2,376,000	3,706,475

(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

Q11

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere, LLC (90.2%)	Minnesota	41-1926305
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G U.K. Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… … Travelers Asia Pte. Ltd.	Singapore	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… St. Paul Surety Europe Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Corporate Trustee Ltd.	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers London Limited	United Kingdom	
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… TCI Global Services, Inc.	Delaware	52-1965525
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Professional Risks Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Constitution Plaza, Inc.	Connecticut	06-0566030
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … Promenade Partners, LLC	Delaware	41-0406690	… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … 350 Market Street, LLC	Delaware	41-0406690	… … … TPC Investments Inc.	Connecticut	06-1534005
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … Travelers Brazil Holding, LLC	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (49.5%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
… … Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	… … … … … … … … … … J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
… … Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	… … … … … … … … … J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
… … Windamere II, LLC (98.9%)	Minnesota	41-1963936	… … … … … … … … … … J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

Q11.1

… … … … … … … … … J. Malucelli Latam S.A. (49.5%)	Brazil		
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	
… … … … … … … … … 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	
… … … … Travelers Marine, LLC	Delaware	06-0566050	

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548.....	The Travelers Companies, Inc.....	00000...	52-2044075..	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	41-0406690..	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	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.....	NIA.....	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.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000...	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.100	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....88.400	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....98.900	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1926305..	.....	.....	.....	Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....90.200	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566030..	.....	.....	.....	Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

SCHEDULE Y

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3548.....	The Travelers Companies, Inc.....	00000...	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19070...	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	.....50.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000...	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19062...	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36145...	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36161...	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38130...	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	61-1639956..	.....	.....	.....	Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	.....75.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000...	32-0447309..	.....	.....	.....	Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	.....90.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1534005..	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19038...	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41483...	06-1067463..	.....	.....	.....	Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	75-2676034..	.....	.....	.....	Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	31194...	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..	.....	.....	.....	Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....49.500	The Travelers Companies, Inc.....	0107.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	.....99.990	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	J. Malucelli Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....49.500	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000...	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	.....95.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A..	O/B/M.....	...100.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	19046...	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36170...	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36137...	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	29696...	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41564...	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25658...	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25615...	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10647...	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	42811...	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	22233...	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38385...	75-1679830..	.....	.....	.....	Commercial Guaranty Insurance Company.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	43117...	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10819...	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24015...	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	27987...	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24031...	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	71,876,491	15,365,749	21.4	50.3
2. Allied lines	88,439,270	58,456,345	66.1	31.9
3. Farmowners multiple peril	17,776,170	8,710,106	49.0	43.1
4. Homeowners multiple peril	16,374,941	6,611,151	40.4	67.5
5. Commercial multiple peril	135,236,530	86,413,271	63.9	51.7
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	1,903	(86,897)	(4,566.8)	(23,152.1)
9. Inland marine	6,778,400	18,525,135	273.3	(33.9)
10. Financial guaranty	9,854	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	5,003	0.0	0.0
11.2. Medical professional liability - claims-made	0	96,684	0.0	0.0
12. Earthquake	24,024,098	157,773	0.7	(4.6)
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	185,391	14,693	7.9	7.3
16. Workers' compensation	202,457,487	128,547,027	63.5	54.4
17.1 Other liability-occurrence	165,772,863	98,477,175	59.4	25.2
17.2 Other liability-claims made	9,348,541	9,911,899	106.0	20.6
17.3 Excess workers' compensation	0	1,180,686	0.0	(2,704.4)
18.1 Products liability-occurrence	7,190,023	(914,703)	(12.7)	18.4
18.2 Products liability-claims made	(213)	35,514	(16,674.8)	266.4
19.1, 19.2 Private passenger auto liability	5,730,067	4,221,760	73.7	11.9
19.3, 19.4 Commercial auto liability	108,737,195	52,523,228	48.3	65.1
21. Auto physical damage	32,637,325	16,172,325	49.6	61.3
22. Aircraft (all perils)	0	16,991	0.0	0.0
23. Fidelity	13,059	(8,938)	(68.4)	(537.9)
24. Surety	1,126,459	401,601	35.7	8.1
26. Burglary and theft	5,367	1,028	19.2	126.9
27. Boiler and machinery	8,729,712	(176,801)	(2.0)	3.2
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	902,450,934	504,657,807	55.9	44.1
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	40,186,808	71,172,312	67,503,506
2. Allied lines	49,085,553	88,164,075	78,234,902
3. Farmowners multiple peril	7,917,397	13,868,329	21,304,642
4. Homeowners multiple peril	8,134,040	14,347,709	15,853,753
5. Commercial multiple peril	59,984,655	132,059,319	136,200,269
6. Mortgage guaranty	0	0	0
8. Ocean marine	760	1,810	1,925
9. Inland marine	3,368,727	6,164,175	5,229,308
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	8,902,578	20,005,037	21,491,422
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	96,352,346	220,533,618	203,099,622
17.1 Other liability-occurrence	78,875,588	173,305,991	179,493,999
17.2 Other liability-claims made	2,320,122	7,833,387	6,994,545
17.3 Excess workers' compensation	0	0	(101,171)
18.1 Products liability-occurrence	3,934,645	8,491,636	6,910,181
18.2 Products liability-claims made	0	(290)	28,110
19.1 19.2 Private passenger auto liability	2,892,927	5,830,144	5,807,449
19.3 19.4 Commercial auto liability	51,424,933	115,472,215	106,576,946
21. Auto physical damage	15,228,447	34,108,319	32,636,175
22. Aircraft (all perils)	0	0	0
23. Fidelity	4,025	9,846	12,118
24. Surety	17,439	39,883	198,588
26. Burglary and theft	1,517	4,677	6,297
27. Boiler and machinery	3,754,442	8,372,634	7,222,160
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	432,386,949	919,784,826	894,704,745
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	2,469,952	2,931,811	5,401,763	358,515	141,614	500,129	2,246,407	23,620	2,580,419	4,850,446	134,970	(186,158)	(51,188)
2. 2014	455,591	696,127	1,151,717	154,970	8,346	163,316	399,225	14,075	567,707	981,008	98,605	(105,999)	(7,394)
3. Subtotals 2014 + Prior	2,925,543	3,627,938	6,553,481	513,486	149,960	663,446	2,645,633	37,695	3,148,127	5,831,454	233,575	(292,157)	(58,581)
4. 2015	579,528	1,175,868	1,755,396	316,619	59,933	376,552	472,152	41,818	862,513	1,376,482	209,243	(211,605)	(2,362)
5. Subtotals 2015 + Prior	3,505,071	4,803,806	8,308,877	830,105	209,893	1,039,997	3,117,784	79,512	4,010,639	7,207,936	442,818	(503,762)	(60,943)
6. 2016	XXX	XXX	XXX	XXX	498,378	498,378	XXX	304,576	825,163	1,129,739	XXX	XXX	XXX
7. Totals	3,505,071	4,803,806	8,308,877	830,105	708,271	1,538,376	3,117,784	384,089	4,835,802	8,337,675	442,818	(503,762)	(60,943)
8. Prior Year-End's Surplus As Regards Policyholders	6,844,590										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 12.6 %	2. (10.5)%	3. (0.7)%
													Col. 13, Line 7 Line 8
													4. (0.9)%

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:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Equities and deposits in pools and associations	38,186,642	0	38,186,642	41,946,386
2505. Service contract receivable	13,920,476	0	13,920,476	24,428,676
2506. Amounts receivable under high deductible policies	13,753,048	1,373,904	12,379,144	17,364,616
2507. State surcharges receivable	11,055,925	0	11,055,925	10,546,717
2508. Due from unaffiliated companies	8,411,341	0	8,411,341	8,033,546
2509. Other assets tri-party/tax credit bonds	6,184,308	0	6,184,308	6,125,811
2510. Ceded deposit asset	0	0	0	1,250
2511. Other assets nonadmitted	719,751,951	719,751,951	0	0
2512. Miscellaneous ledger balances	19,296,745	19,296,745	0	0
2513. Performance guarantees receivable	(350)	0	(350)	0
2514. Other assets deferred gain/loss	(6,155)	0	(6,155)	(6,856)
2515. Assumed reinsurance receivable and payable	(44,268)	0	(44,268)	(64,544)
2597. Summary of remaining write-ins for Line 25	830,509,664	740,422,599	90,087,064	108,375,602

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed	283,563	284,551
2505. Other statutory provisions	143,937	143,937
2506. Federal excise tax-reinsurance contracts	1,057	1,153
2507. Retroactive reinsurance reserve ceded	(15,977,234)	(17,148,147)
2597. Summary of remaining write-ins for Line 25	(15,548,676)	(16,718,506)

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	(210,884)	(1,720,833)	(1,840,419)
1405. Retroactive reinsurance gain/loss	(509,517)	(585,509)	(900,841)
1497. Summary of remaining write-ins for Line 14	(720,401)	(2,306,343)	(2,741,261)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. SGP Singapore	XXX	0	15,674	0	0	289	7,394
58005. GBR United Kingdom	XXX	0	70,992	0	0	0	0
58006. BEL Belgium	XXX	0	40,707	0	0	0	0
58007. NLD Netherlands	XXX	0	39,335	0	0	0	0
58008. CHN China	XXX	0	22,182	0	0	0	37,492
58009. FRA France	XXX	0	18,331	0	0	0	0
58010. DEU Germany	XXX	0	13,357	0	0	0	0
58011. PRT Portugal	XXX	0	10,880	0	0	0	0
58012. MYS Malaysia	XXX	0	9,539	0	0	0	0
58013. HUN Hungary	XXX	0	8,022	0	0	0	0
58014. BRA Brazil	XXX	0	6,856	0	0	0	0
58015. ESP Spain	XXX	0	3,824	0	0	0	0
58016. CZE Czech Republic	XXX	0	2,219	0	0	0	0
58017. RUS Russian Federation	XXX	0	2,161	0	0	0	0
58018. ITA Italy	XXX	0	1,474	0	0	0	0
58019. VNM Viet Nam	XXX	0	1,013	0	0	0	0
58020. CHE Switzerland	XXX	0	638	0	0	0	0
58021. PAN Panama	XXX	0	625	0	0	0	0
58022. ROU Romania	XXX	0	578	0	0	0	0
58023. COL Colombia	XXX	0	227	0	0	0	0
58024. POL Poland	XXX	0	184	0	0	0	0
58025. THA Thailand	XXX	0	183	0	0	0	0
58026. ZAF South Africa	XXX	0	112	0	0	0	0
58027. HKG Hong Kong, Special Adminis	XXX	0	93	0	0	0	0
58028. CHL Chile	XXX	0	64	0	0	0	0
58029. IND India	XXX	0	14	0	0	0	0
58030. SWE Sweden	XXX	0	14	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	0	269,298	0	0	289	44,886

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	337,740,789	241,647,579
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,173,960	0
	2.2 Additional investment made after acquisition	3,330,601	105,427,380
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	5,540,360	9,334,170
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	337,704,990	337,740,789
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	337,704,990	337,740,789

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,029,176,403	985,431,718
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,316,164	1,080,621
	2.2 Additional investment made after acquisition	73,936,972	188,124,792
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	351,429	2,870,728
6.	Total gain (loss) on disposals	0	(1,532,940)
7.	Deduct amounts received on disposals	43,528,094	124,712,933
8.	Deduct amortization of premium and depreciation	1,929,811	3,249,809
9.	Total foreign exchange change in book/adjusted carrying value	747,138	(1,399,837)
10.	Deduct current year's other-than-temporary impairment recognized	4,248,411	17,435,938
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,070,821,790	1,029,176,403
12.	Deduct total nonadmitted amounts	209,821,822	215,167,181
13.	Statement value at end of current period (Line 11 minus Line 12)	860,999,967	814,009,222

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,318,309,650	15,309,823,434
2.	Cost of bonds and stocks acquired	1,295,207,496	2,772,543,404
3.	Accrual of discount	5,183,484	12,808,864
4.	Unrealized valuation increase (decrease)	177,562,691	(9,379,215)
5.	Total gain (loss) on disposals	10,815,181	27,459,612
6.	Deduct consideration for bonds and stocks disposed of	1,046,612,243	2,724,134,902
7.	Deduct amortization of premium	35,423,675	63,922,687
8.	Total foreign exchange change in book/adjusted carrying value	(1,532)	(1,135)
9.	Deduct current year's other-than-temporary impairment recognized	4,185,695	6,887,724
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,720,855,358	15,318,309,650
11.	Deduct total nonadmitted amounts	3,004,352	4,371,048
12.	Statement value at end of current period (Line 10 minus Line 11)	15,717,851,006	15,313,938,602

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,368,857,663	18,936,096,877	18,773,035,464	(33,575,470)	10,368,857,663	10,498,343,605		10,266,433,811
2. NAIC 2 (a)	1,734,732,806	105,521,715	57,050,233	19,662,392	1,734,732,806	1,802,866,681		1,787,615,368
3. NAIC 3 (a)	353,928,328	998,170	40,299,161	(8,003,480)	353,928,328	306,623,856		349,649,621
4. NAIC 4 (a)	162,116,314	0	17,381,861	19,108,617	162,116,314	163,843,070		128,315,897
5. NAIC 5 (a)	7,996,620	0	693,845	(260,714)	7,996,620	7,042,061		13,491,577
6. NAIC 6 (a)	5,900,342	0	350,706	(202,906)	5,900,342	5,346,730		13,150,562
7. Total Bonds	12,633,532,073	19,042,616,762	18,888,811,270	(3,271,561)	12,633,532,073	12,784,066,004	0	12,558,656,835
PREFERRED STOCK								
8. NAIC 1	1,216,922	0	0	(6,122)	1,216,922	1,210,800		1,209,478
9. NAIC 2	24,038,970	0	0	171,301	24,038,970	24,210,271		23,638,275
10. NAIC 3	18,536,971	0	0	0	18,536,971	18,536,971		18,536,971
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	201,586	0	0	(201,586)	201,586	0		201,586
14. Total Preferred Stock	43,994,449	0	0	(36,407)	43,994,449	43,958,042	0	43,586,310
15. Total Bonds and Preferred Stock	12,677,526,522	19,042,616,762	18,888,811,270	(3,307,968)	12,677,526,522	12,828,024,046	0	12,602,243,145

(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	905,782,039	XXX	905,786,456	57,428	600

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	942,870,129	1,057,534,516
2. Cost of short-term investments acquired	34,809,298,599	71,690,343,122
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	34,846,382,271	71,805,007,509
7. Deduct amortization of premium	4,417	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)	905,782,039	942,870,129
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	905,782,039	942,870,129

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

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	0	0
2. Cost of cash equivalents acquired	19,450,000	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	0
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)	19,450,000	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	19,450,000	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11050 Norcross Data Center	Norcross	GA	03/31/2002	Various	0	0	0	1,372,194
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	311,362
90 Lamberton Rd	Windsor	CT	02/01/2016	Various	0	0	0	(44,971)
99 Lamberton Rd	Windsor	CT	01/01/2007	Various	0	0	0	83,519
0199999. Totals					0	0	0	1,722,103
0399999. Totals					0	0	0	1,722,103

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	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	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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	735,934	0	9,676,049	2.790
	American Securities Partners III, L.P.	New York	NY	American Securities Partners		08/22/2001	3	0	(421)	0	854,281	12.620
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	783,504	0	4,018,406	0.130
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc		01/16/2002	3	0	775	0	395,610	1.240
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	34,220	0	7,053,864	0.270
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Columbia Capital		07/05/2000	1	0	(8,799)	0	100,850	1.370
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	848,007	0	7,093,078	4.570
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	254,809	0	8,250,243	5.250
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	172,487	0	4,130,852	0.460
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	675,000	0	9,596,839	0.750
	The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY	The Riverside Company		02/28/2001	3	0	65,390	0	323,603	9.870
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	71,646	0	2,068,796	0.920
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	1,044,310	0	10,127,636	0.830
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	4,676,862	0	63,690,107	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	BREDS II GP L.L.C.		04/09/2013	0	0	1,014,181	0	13,322,492	0.750
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Real Estate Associates VIII L.P.		03/27/2015	0	0	1,328,125	0	15,795,987	0.160
	HighBrook Income Property Fund II, LP	Wilmington	DE	HighBrook Income Property Fund II GP, LLC		05/16/2014	0	0	555,210	0	6,118,996	3.240
	Miller Global VII, LLC	New York	NY	Miller Global		12/31/2013	0	0	125,366	0	3,570,351	6.010
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	400,681	0	4,707,978	4.240
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								0	3,423,563	0	43,515,803	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	American Securities Opportunities Fund, L.P.	New York	NY	American Securities Partners		12/31/2009	0	0	18,427	0	1,441,301	3.180
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012	0	0	2,771,458	0	7,635,963	3.080
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	1,177,941	0	9,621,048	5.130
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	JP Morgan Asset Management		06/09/2010	0	0	845,798	0	3,724,961	3.200
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	973,518	0	6,068,504	4.570
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Newport Global Advisors		01/08/2016	0	0	149,175	0	743,902	3.800
	Newport Global Opportunities Fund LP	Woodlands	TX	Newport Global Advisors		04/12/2006	0	0	(149,175)	0	0	4.210
	Secondary Opportunities Fund III, LP	London	GBR	DB Asset Management		10/20/2014	0	0	485,255	0	11,346,843	0.860
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	434,000	0	4,207,661	1.860
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	715,000	0	6,957,693	7.720
	Transportation Recovery Fund L.P.	New York	NY	W.L. Ross		08/23/2013	0	0	1,488,426	0	5,928,154	4.440
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia								0	8,909,822	0	57,676,030	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Travelers Indemnity UK Investments LLC	Hartford	CT	Travelers Indemnity Company		05/18/2000	0	0	15,000,000	0	0	100.000
299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliate								0	15,000,000	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital XV	Peabody	MA	Stratford Capital Group		12/19/2014	0	0	287,006	0	7,003,486	15.170
	Stratford Capital Fund XI, LP	Stratford Capital Group	MA	Stratford Capital Group		11/23/2013	0	0	387,389	0	514,769	19.500
	WNC Institutional Tax Credit Fund 38	WNC	CA	WNC		08/22/2013	0	0	398,776	0	792,533	4.980

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	1,073,171	0	8,310,788	XXX
4499999. Subtotal - Unaffiliated								0	18,083,419	0	173,192,727	XXX
4599999. Subtotal - Affiliated								0	15,000,000	0	0	XXX
4699999. Totals								0	33,083,419	0	173,192,727	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACI Capital America Fund, L.P.	New York	NY..	Distribution	11/12/1999	06/10/2016	116,359	0	0	0	0	0	0	116,359	116,359	0	0	0	0
	American Securities Partners III, L.P.	New York	NY..	Distribution	08/22/2001	05/16/2016	(421)	0	0	0	0	0	0	(421)	(421)	0	0	0	0
	Blackstone Communication Partners I, L.P.	New York	NY..	Distribution	08/29/2000	05/31/2016	116,034	0	0	0	0	0	0	116,034	116,034	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	05/13/2016	365,833	0	0	0	0	0	0	365,833	365,833	0	0	0	0
	Carmel Global Software Fund L.P.	New York	NY..	Distribution	05/05/2000	06/10/2016	486,302	0	0	0	0	0	0	486,302	486,302	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA..	Distribution	07/05/2000	06/30/2016	86,861	0	0	0	0	0	0	86,861	86,861	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY..	Distribution	01/18/2013	05/20/2016	(9,718)	0	0	0	0	0	0	(9,718)	(9,718)	0	0	0	0
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SWE	Distribution	07/06/2001	06/15/2016	12,979	0	0	0	0	0	0	12,979	12,979	0	0	0	0
	Financial Technology Ventures II (Q), L.P.	San Francisco	CA..	Distribution	09/12/2001	06/08/2016	112,118	0	0	0	0	0	0	112,118	112,118	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL....	Distribution	04/02/2001	04/25/2016	215,453	0	0	0	0	0	0	215,453	215,453	0	0	0	0
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA..	Distribution	05/09/2000	05/31/2016	23,543	0	0	0	0	0	0	23,543	23,543	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY..	Distribution	06/21/2013	04/28/2016	266,693	0	0	0	0	0	0	266,693	266,693	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY..	Distribution	03/01/2006	05/20/2016	2,218	0	0	0	0	0	0	2,218	2,218	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA..	Distribution	06/27/2001	06/29/2016	3,001	0	0	0	0	0	0	3,001	3,001	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI...	Distribution	11/27/2000	06/13/2016	8,924	0	0	0	0	0	0	8,924	8,924	0	0	0	0
	RRE Ventures III-A, L.P.	New York	NY..	Distribution	07/06/2001	06/03/2016	11,744	0	0	0	0	0	0	11,744	11,744	0	0	0	0
	The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY..	Distribution	02/28/2001	05/19/2016	65,390	0	0	0	0	0	0	65,390	65,390	0	0	0	0
	Trident VI, L.P.	Greenwich	CT..	Distribution	12/20/2013	06/20/2016	793,874	0	0	0	0	0	0	793,874	793,874	0	0	0	0
	Trivest Fund III, L.P.	Miami	FL...	Distribution	06/28/2000	06/21/2016	1,515,515	0	0	0	0	0	0	1,515,515	1,515,515	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY..	Distribution	08/07/2001	06/21/2016	456,496	0	0	0	0	0	0	456,496	456,496	0	0	0	0
	WaterView Partners, L.P.	New York	NY..	Distribution	12/31/1999	05/25/2016	6,897	0	0	0	0	0	0	6,897	6,897	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,656,095	0	0	0	0	0	0	4,656,095	4,656,095	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY..	Distribution	04/09/2013	05/31/2016	992,803	0	0	0	0	0	0	992,803	992,803	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
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	05/31/2016	1,005,697	0	0	0	0	0	0	1,005,697	1,005,697	0	0	0	0
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012	06/30/2016	31,213	0	0	0	0	0	0	31,213	31,213	0	0	0	0
	Prime Finance Partners II, L.P.	San Fransisco	CA	Distribution	07/06/2010	04/27/2016	384,737	0	0	0	0	0	0	384,737	384,737	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Distribution	10/17/2012	06/20/2016	1,355,285	0	0	0	0	0	0	1,355,285	1,355,285	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY	Distribution	04/08/2013	05/25/2016	899,794	0	0	0	0	0	0	899,794	899,794	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	06/15/2016	349,125	0	0	0	0	0	0	349,125	349,125	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010	06/07/2016	184,223	0	0	0	0	0	0	184,223	184,223	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,202,878	0	0	0	0	0	0	5,202,878	5,202,878	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Alchemy Copyrights, LLC	New York	NY	Distribution	01/17/2014	06/16/2016	824,594	0	0	0	0	0	0	824,594	824,594	0	0	0	0
	American Securities Opportunities Fund, L.P.	New York	NY	Distribution	12/31/2009	05/31/2016	229,539	0	0	0	0	0	0	229,539	229,539	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Distribution	06/21/2006	04/29/2016	455,742	0	0	0	0	0	0	455,742	455,742	0	0	0	0
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	06/22/2016	178,358	0	0	0	0	0	0	178,358	178,358	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	05/24/2016	51,464	0	0	0	0	0	0	51,464	51,464	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	05/20/2016	18,139	0	0	0	0	0	0	18,139	18,139	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	06/17/2016	183,377	0	0	0	0	0	0	183,377	183,377	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	06/17/2016	474,087	0	0	0	0	0	0	474,087	474,087	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Distribution	05/17/2013	06/23/2016	550,500	0	0	0	0	0	0	550,500	550,500	0	0	0	0
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Distribution	02/22/2006	05/09/2016	249,453	0	0	0	0	0	0	249,453	249,453	0	0	0	0
	Blackrock HPB Multi-Manager LLC	New York	NY	Liquidation	02/01/2009	06/09/2016	181,023	11,691	0	0	0	11,691	0	192,714	192,714	0	0	0	0
	PBR Investors LLC	Colorado Spring	CO	Liquidation	12/31/2009	06/02/2016	123,000	0	0	0	0	0	0	123,000	123,000	0	0	0	7,302
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,519,275	11,691	0	0	0	11,691	0	3,530,966	3,530,966	0	0	0	7,302
4499999. Subtotal - Unaffiliated							13,378,248	11,691	0	0	0	11,691	0	13,389,939	13,389,939	0	0	0	7,302
4699999. Totals							13,378,248	11,691	0	0	0	11,691	0	13,389,939	13,389,939	0	0	0	7,302

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2016	PAR WRITE-UP		67,415	67,415	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2016	PAR WRITE-UP		42,304	42,304	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		06/20/2016	PAR WRITE-UP		68,942	68,942	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		06/20/2016	PAR WRITE-UP		85,527	85,527	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2016	PAR WRITE-UP		39,567	39,567	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2036 11		06/20/2016	PAR WRITE-UP		129,025	129,025	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		06/20/2016	PAR WRITE-UP		68,344	68,344	0	1
36198V KR 7	GN AI8404 (PROJECT LOANS 3.310 2030 05		04/19/2016	CREDIT SUISSE FIRST BOSTON		11,836,535	11,226,115	21,676	1
38379U PD 2	GNR 2016-50 A (PROJECT L 2.300 2052 07		04/19/2016	CREDIT SUISSE FIRST BOSTON		5,014,063	5,000,000	8,944	1
38379U SP 2	GNR 2016-64 CA (PROJECT 2.300 2045 03		04/29/2016	AMHERST PIERPONT SEC		5,007,813	5,000,000	8,306	1
0599999. Total Bonds - U.S Government						22,359,534	21,727,239	38,926	XXX
Bonds - U.S. States, Territories and Possessions									
34153Q DA 1	FLORIDA STATE BD OF ED G 4.000 2031 06		04/21/2016	BAS-MERRILL LYNCH		12,360,494	10,870,000	0	1FE
34153Q EB 8	FLORIDA STATE BD OF ED G 4.000 2036 06		06/14/2016	J P MORGAN CHASE SECURITIES INC		11,013,201	9,685,000	0	1FE
93974D XY 9	WASHINGTON GENERAL OBLIG 5.000 2034 08		06/28/2016	BAS-MERRILL LYNCH		31,088,716	24,585,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						54,462,411	45,140,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041431 QL 4	ARLINGTON CO GENERAL OBL 5.000 2030 08		04/20/2016	BAS-MERRILL LYNCH		3,589,362	2,805,000	0	1FE
117583 C3 6	BRYAN ISD GENERAL OBLIG 3.500 2037 02		06/07/2016	MORGAN STANLEY		1,960,669	1,875,000	0	1FE
134159 WU 2	CAMPBELL UNION HIGH SCH 4.000 2036 08		06/28/2016	RBC CAPITAL MARKETS		2,438,907	2,110,000	0	1FE
147879 GM 6	CASS CO SD#R-2 RAYMORE P 2.500 2028 03		05/26/2016	CITIGROUP GLOBAL MARKETS		3,420,944	3,400,000	0	1FE
147879 GN 4	CASS CO SD#R-2 RAYMORE P 2.625 2029 03		05/26/2016	CITIGROUP GLOBAL MARKETS		3,511,730	3,485,000	0	1FE
147879 GP 9	CASS CO SD#R-2 RAYMORE P 2.750 2030 03		05/26/2016	CITIGROUP GLOBAL MARKETS		3,585,832	3,575,000	0	1FE
147879 GQ 7	CASS CO SD#R-2 RAYMORE P 2.875 2031 03		05/26/2016	CITIGROUP GLOBAL MARKETS		3,691,685	3,675,000	0	1FE
150528 VZ 7	CEDAR RAPIDS GO REF S201 2.000 2026 06		05/20/2016	MESIROW FINANCIAL		1,575,746	1,570,000	0	1FE
150528 WA 1	CEDAR RAPIDS GO REF S201 2.500 2027 06		05/10/2016	MESIROW FINANCIAL		1,606,761	1,550,000	0	1FE
161069 R2 7	CHARLOTTESVILLE GEN OBLI 3.000 2033 09		05/23/2016	J P MORGAN CHASE SECURITIES INC		376,841	360,000	0	1FE
166393 5W 4	CHESTERFIELD CO GENERAL 3.250 2036 01		06/14/2016	CITIGROUP GLOBAL MARKETS		2,214,478	2,095,000	0	1FE
179093 HE 2	CLACKAMAS CO SD #12-N CL 4.000 2032 06		04/27/2016	PIPER JAFFRAY		6,804,120	6,000,000	0	1FE
18347A JL 6	CLAY CO PUB SCH DIST #53 4.000 2032 03		05/10/2016	GEORGE K BAUM & CO		2,011,128	1,775,000	0	1FE
198037 BQ 5	COLUMBIA SCH DIST GO REF 3.500 2033 03		04/11/2016	PIPER JAFFRAY		2,757,136	2,595,000	0	1FE
248775 3B 2	DENTON CO LTD GO REF S20 4.000 2032 07		03/30/2016	CITIGROUP GLOBAL MARKETS		0	0	2,496	1FE
249174 UP 6	DENVER CITY & COUNTY SD 4.000 2031 12		04/26/2016	RBC CAPITAL MARKETS		8,755,314	7,770,000	0	1FE
26371G SR 2	DUBLIN CITY SCH DIST GO 5.000 2026 12		05/10/2016	FIFTH THIRD SECURITIES		653,530	500,000	0	1FE
280605 7V 2	EDINA GO REF S2016A 2.250 2026 02		06/07/2016	PIPER JAFFRAY		1,632,978	1,585,000	0	1FE
346766 TA 6	FORT BEND CO GENERAL OBL 5.000 2028 03		05/19/2016	VARIOUS		6,633,919	5,275,000	4,396	1FE
35569P AV 5	FREDERICK CO GENERAL OBL 3.250 2036 08		06/15/2016	CITIGROUP GLOBAL MARKETS		6,206,197	5,895,000	0	1FE
363651 NF 3	GALLATIN CO GEN OBLIG RE 4.000 2026 07		05/24/2016	DA DAVIDSON		1,919,888	1,600,000	0	1FE
366155 J3 4	GARLAND ISD GO REF S2016 4.000 2031 02		05/10/2016	PIPER JAFFRAY		1,291,040	1,135,000	0	1FE

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

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37970P HP 0	GLOUCESTER CO IMPT AUTH 4.000 2038 04		06/28/2016	CITIGROUP GLOBAL MARKETS		4,954,163	4,375,000	0	1FE
425507 DL 1	HENNEPIN CO GENERAL OBLI 5.000 2032 12		06/23/2016	BAS-MERRILL LYNCH		6,254,638	4,870,000	0	1FE
425507 DP 2	HENNEPIN CO GENERAL OBLI 5.000 2035 12		06/23/2016	BAS-MERRILL LYNCH		6,809,580	5,365,000	0	1FE
444197 LM 7	HUDSON SCHOOL DISTRICT G 4.000 2035 03		05/24/2016	ROBERT W BAIRD & CO		6,383,598	5,715,000	0	1FE
479340 UC 3	JOHNSTON CO GEN OBLIG S2 3.000 2029 02		04/26/2016	BAS-MERRILL LYNCH		1,865,395	1,750,000	0	1FE
498098 RC 8	KITSAP CO SD#401 CENTRAL 4.000 2030 12		04/21/2016	PIPER JAFFRAY		4,268,663	3,750,000	0	1FE
498531 HK 1	KLEIN ISD GENERAL OBLIG 4.000 2032 08		04/14/2016	RAYMOND JAMES & ASSOC		5,586,050	5,000,000	4,444	1FE
505786 HT 3	LADUE SCH DIST GENERAL O 3.000 2034 03		05/24/2016	CITIGROUP GLOBAL MARKETS		5,231,121	5,100,000	0	1FE
512445 N2 9	LAKEVILLE GENERAL OBLIGA 3.000 2033 02		06/20/2016	PIPER JAFFRAY		1,457,249	1,410,000	0	1FE
515300 RN 3	LANE CO SD #4J-EUGENE GO 3.000 2029 06		06/02/2016	MORGAN STANLEY		4,222,690	4,010,000	0	1FE
528828 8C 3	LEWISVILLE ISD GO REF S2 5.000 2028 08		04/21/2016	RAYMOND JAMES & ASSOC		24,841,451	19,965,000	11,092	1FE
587059 GX 8	MENOMONEE FALLS SCH DIST 3.500 2035 04		06/13/2016	CITIGROUP GLOBAL MARKETS		3,045,666	2,885,000	0	1FE
590760 MM 3	MESQUITE ISD GO REF S201 5.000 2033 08		06/29/2016	OPPENHEIMER AND CO		2,940,056	2,325,000	0	1FE
591852 B6 4	MET COUNCIL MPS-ST PAUL 3.250 2031 03		05/25/2016	CITIGROUP GLOBAL MARKETS		5,303,050	5,000,000	0	1FE
591852 B9 8	MET COUNCIL MPS-ST PAUL 3.375 2034 03		05/25/2016	CITIGROUP GLOBAL MARKETS		5,285,900	5,000,000	0	1FE
605792 QY 9	MISSOULA CO GENERAL OBLI 4.000 2033 07		05/10/2016	BAS-MERRILL LYNCH		624,272	550,000	0	1FE
605792 RA 0	MISSOULA CO GENERAL OBLI 4.000 2035 07		06/20/2016	PIPER JAFFRAY		457,088	400,000	1,244	1FE
615683 KW 8	MOORE CO GEN OBLIG REF S 5.000 2027 06		05/31/2016	J P MORGAN CHASE SECURITIES INC		5,702,419	4,420,000	0	1FE
62451F HU 7	MOUNTAIN VIEW-WHISMAN SD 3.500 2036 09		04/27/2016	RBC CAPITAL MARKETS		4,727,322	4,505,000	0	1FE
62451F HV 5	MOUNTAIN VIEW-WHISMAN SD 3.500 2037 09		04/27/2016	RBC CAPITAL MARKETS		5,746,565	5,500,000	0	1FE
627627 QZ 8	MUSKEGO NORWAY SD GO S20 3.250 2036 04		05/25/2016	MESIROW FINANCIAL		3,501,058	3,415,000	0	1FE
630412 WY 6	NAPERVILLE GENERAL OBLIG 3.500 2029 12		06/08/2016	MORGAN STANLEY		1,223,961	1,135,000	0	1FE
630412 XB 5	NAPERVILLE GENERAL OBLIG 3.500 2032 12		06/08/2016	MORGAN STANLEY		1,035,116	970,000	0	1FE
661334 EU 2	NORTH ORANGE CO CCD GO S 4.000 2036 08		06/02/2016	MORGAN STANLEY		2,898,650	2,590,000	0	1FE
66285T FZ 1	NORTH THURSTON PUBLIC SC 4.000 2033 12		06/22/2016	PIPER JAFFRAY		1,140,260	1,000,000	0	1FE
668844 MF 7	NORWALK GENERAL OBLIGATI 2.500 2029 07		06/30/2016	BAS-MERRILL LYNCH		1,605,231	1,570,000	0	1FE
677765 FN 4	OHLONE CCD GO REF S2016 4.000 2037 08		06/28/2016	PIPER JAFFRAY		5,849,722	5,095,000	0	1FE
677765 FP 9	OHLONE CCD GO REF S2016 4.000 2038 08		06/28/2016	PIPER JAFFRAY		6,344,685	5,540,000	0	1FE
678519 VF 3	OKLAHOMA CITY GEN OBLIG 2.750 2028 03		03/29/2016	PIPER JAFFRAY		0	0	23,687	1FE
678519 VK 2	OKLAHOMA CITY GEN OBLIG 3.250 2032 03		03/29/2016	PIPER JAFFRAY		0	0	27,993	1FE
679384 JN 8	OLATHE GENERAL OBLIGATIO 2.500 2027 10		06/21/2016	RAYMOND JAMES & ASSOC		1,587,069	1,515,000	0	1FE
680616 G2 9	OLENTANGY LOCAL SD GO S2 5.000 2037 12		06/09/2016	FIFTH THIRD SECURITIES		1,399,058	1,135,000	0	1FE
719780 MS 4	PICKERINGTON LOCAL SD GO 4.000 2032 12		06/22/2016	FIFTH THIRD SECURITIES		1,821,418	1,605,000	0	1FE
725769 KD 4	PITTSYLVANIA CO GEN OBLI 3.000 2030 06		05/03/2016	CITIGROUP GLOBAL MARKETS		1,156,166	1,115,000	0	1FE
727177 RQ 2	PLANO GEN OBLIG LTD REF 5.000 2036 09		04/26/2016	J P MORGAN CHASE SECURITIES INC		874,669	725,000	0	1FE
729067 JK 5	PLEASANTVILLE UNION FREE 3.250 2037 05		06/22/2016	J P MORGAN CHASE SECURITIES INC		2,041,352	1,955,000	0	1FE
744159 PS 7	PROVO SCHOOL DISTRICT GO 3.500 2036 06		06/22/2016	RAYMOND JAMES & ASSOC		3,888,900	3,600,000	0	1FE
797508 GQ 5	SAN DIEGUITO UHSD GO S20 4.000 2035 08		06/28/2016	STIFEL NICOLAUS & CO INC		2,152,672	1,855,000	0	1FE
798189 NC 6	SAN JOSE EVERGREEN CCD G 3.125 2037 09		05/18/2016	PIPER JAFFRAY		5,273,252	5,230,000	0	1FE
812627 BG 1	SEATTLE GENERAL OBLIGATI 4.000 2028 12		05/03/2016	BAS-MERRILL LYNCH		1,285,735	1,100,000	0	1FE

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831460 GE 4	SLINGER SCHOOL DIST GENE 3.250 2034 04		04/18/2016	MORGAN STANLEY		2,981,555	2,890,000	0	1FE
833153 VD 8	SNOHOMISH CO SD #15 EDMO 4.000 2034 12		06/23/2016	DA DAVIDSON		4,522,560	4,000,000	0	1FE
848797 PU 4	SPOKANE CO SD #356 CENTR 4.000 2035 12		06/15/2016	DA DAVIDSON		7,407,002	6,550,000	0	1FE
866203 ZM 7	SUMMIT GENERAL OBLIGATIO 2.000 2026 03		05/24/2016	MESIROW FINANCIAL		1,218,876	1,215,000	2,498	1FE
879709 4C 4	TEMPE GENERAL OBLIGATION 4.000 2027 07		05/24/2016	RBC CAPITAL MARKETS		2,345,760	2,000,000	0	1FE
89453P WC 9	TRAVIS CO ROAD GENERAL O 3.125 2036 03		04/19/2016	CITIGROUP GLOBAL MARKETS		1,626,499	1,615,000	2,243	1FE
938650 QA 9	WASHINGTON CO GEN OBLIG 3.125 2037 06		06/27/2016	CITIGROUP GLOBAL MARKETS		9,116,925	8,915,000	0	1FE
937751 7C 3	WASHINGTON CO GENERAL OB 3.000 2033 07		05/03/2016	MORGAN STANLEY		1,292,130	1,260,000	0	1FE
937751 7D 1	WASHINGTON CO GENERAL OB 3.000 2034 07		05/03/2016	MORGAN STANLEY		1,326,208	1,300,000	0	1FE
937751 7E 9	WASHINGTON CO GENERAL OB 3.000 2035 07		05/03/2016	MORGAN STANLEY		1,354,003	1,340,000	0	1FE
937751 7F 6	WASHINGTON CO GENERAL OB 3.000 2036 07		05/03/2016	MORGAN STANLEY		1,392,188	1,385,000	0	1FE
952030 X7 4	WEST CHESTER AREA SCH DI 2.500 2026 02		04/19/2016	J P MORGAN CHASE SECURITIES INC		13,535,805	12,850,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						265,543,623	238,995,000	80,093	XXX
Bonds - U.S. Special Revenue and Special Assessment									
10146H LF 1	BOULDER CO WATER & SEWER 3.125 2035 12		05/03/2016	BAS-MERRILL LYNCH		2,263,496	2,190,000	0	1FE
130179 GV 0	CAL ST EDU FAC AUTH(STAN 5.000 2046 06		06/27/2016	VARIOUS		19,504,110	13,000,000	5,556	1FE
13034A JR 2	CALIFORNIA INFRAS & ECON 5.000 2029 10		04/12/2016	MORGAN STANLEY		10,420,991	8,140,000	0	1FE
139391 DY 9	CAPE FEAR PUBLIC UTIL WT 4.000 2033 08		05/12/2016	J P MORGAN CHASE SECURITIES INC		2,288,560	2,000,000	0	1FE
139391 DZ 6	CAPE FEAR PUBLIC UTIL WT 3.500 2034 08		05/12/2016	J P MORGAN CHASE SECURITIES INC		5,929,563	5,515,000	0	1FE
160429 VE 3	CHARLESTON WATERWORKS & 5.000 2032 01		05/11/2016	WELLS FARGO SECURITIES		3,889,609	3,080,000	0	1FE
16104P GA 7	CHARLOTTE STORM WATER FE 4.000 2034 12		05/26/2016	PNC CAPITAL MARKETS		1,336,574	1,175,000	0	1FE
16104P GB 5	CHARLOTTE STORM WATER FE 4.000 2035 12		05/26/2016	PNC CAPITAL MARKETS		1,308,130	1,155,000	0	1FE
222642 JY 7	COLLIER CO WATER & SEWER 5.000 2036 07		04/28/2016	PNC CAPITAL MARKETS		8,691,277	7,090,000	0	1FE
19679P HY 3	COLORADO WTR RES PWR DEV 2.500 2028 09		05/24/2016	J P MORGAN CHASE SECURITIES INC		541,077	530,000	0	1FE
24916T FG 9	DENVER CITY & CO WTR COM 3.000 2034 09		05/10/2016	CITIGROUP GLOBAL MARKETS		5,238,682	5,120,000	0	1FE
24916T EE 5	DENVER CITY & CO WTR COM 3.250 2036 09		05/10/2016	CITIGROUP GLOBAL MARKETS		3,186,476	3,080,000	0	1FE
24916T EF 2	DENVER CITY & CO WTR COM 3.250 2037 09		05/10/2016	CITIGROUP GLOBAL MARKETS		3,275,591	3,180,000	0	1FE
298245 JX 0	EUGENE WATER REVENUE UTI 4.000 2033 08		04/26/2016	RBC CAPITAL MARKETS		787,955	700,000	0	1FE
303867 JZ 9	FAIRFAX CO SEWER REV REF 3.250 2033 07		04/05/2016	J P MORGAN CHASE SECURITIES INC		10,780,341	10,370,000	0	1FE
347658 WP 7	FORT LAUDERDALE WTR & SW 3.125 2032 03		04/19/2016	RAYMOND JAMES & ASSOC		6,925,202	6,665,000	0	1FE
347658 WX 0	FORT LAUDERDALE WTR & SW 3.375 2036 03		04/19/2016	RAYMOND JAMES & ASSOC		6,760,910	6,500,000	0	1FE
347658 WY 8	FORT LAUDERDALE WTR & SW 3.375 2036 09		04/19/2016	RAYMOND JAMES & ASSOC		6,755,709	6,495,000	0	1FE
39167J CV 5	GREATER CLEVELAND REG TR 5.000 2030 12		05/03/2016	PIPER JAFFRAY		1,654,019	1,310,000	0	1FE
414005 WR 5	HARRIS CO SR LIEN TOLL R 5.000 2036 08		06/09/2016	LOOP CAPITAL MARKETS		2,455,500	2,000,000	0	1FE
426170 MU 7	HENRICO CO WTR & SWR REF 5.000 2029 05		05/17/2016	RAYMOND JAMES & ASSOC		2,569,768	2,005,000	0	1FE
491313 8B 1	KENTUCKY INFRA AUTH CWDW 5.000 2028 02		04/04/2016	MORGAN STANLEY		315,085	250,000	0	1FE
520192 PN 9	LAWRENCE WATER & SEWER S 3.500 2031 11		06/07/2016	J P MORGAN CHASE SECURITIES INC		4,333,130	4,005,000	0	1FE
56045R UU 1	MAINE MUNI BOND BANK REF 3.500 2029 11		05/12/2016	WELLS FARGO SECURITIES		4,912,960	4,435,000	0	1FE
56045R TZ 2	MAINE MUNI BOND BANK S20 3.500 2029 11		04/25/2016	WELLS FARGO SECURITIES		1,756,159	1,605,000	0	1FE

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

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585395 2P 0	MELBOURNE WATER & SEWER 5.000 2027 10		06/07/2016	RBC CAPITAL MARKETS		1,831,582	1,450,000	0	1FE
64711N F7 5	NEW MEXICO FIN AUTH SR L 4.000 2033 06		05/04/2016	RBC CAPITAL MARKETS		1,123,720	1,000,000	0	1FE
64711N F8 3	NEW MEXICO FIN AUTH SR L 4.000 2034 06		04/27/2016	RBC CAPITAL MARKETS		3,215,549	2,900,000	0	1FE
64711N G2 5	NEW MEXICO FIN AUTH SR L 4.000 2036 06		04/27/2016	RBC CAPITAL MARKETS		2,195,560	2,000,000	0	1FE
64990B ZK 2	NY DORM AUTH REV (COLUMB 5.000 2046 10		06/21/2016	VARIOUS		29,619,533	20,250,000	81,146	1FE
70917S QR 7	PENNSYLVANIA HIGHER ED (5.000 2034 10		06/02/2016	MORGAN STANLEY		6,140,250	5,000,000	45,833	1FE
709235 XY 6	PENNSYLVANIA STATE UNIVE 5.000 2033 09		06/07/2016	BARCLAYS CAPITAL INC		4,083,844	3,290,000	0	1FE
79560T DE 9	SALT LAKE CITY SALES & E 4.000 2026 10		05/03/2016	WELLS FARGO SECURITIES		1,206,033	1,015,000	0	1FE
796253 5S 7	SAN ANTONIO ELEC & GAS R 4.000 2033 02		06/28/2016	BAS-MERRILL LYNCH		11,541,000	10,000,000	0	1FE
80216P AV 8	SANTA FE WATER UTIL SYST 4.000 2036 06		05/10/2016	GEORGE K BAUM & CO		1,007,451	900,000	0	1FE
837151 RK 7	SOUTH CAROLINA PUB SVC A 5.000 2032 12		06/29/2016	BARCLAYS CAPITAL INC		3,758,760	3,000,000	0	1FE
876443 PG 1	TARRANT REGIONAL WATER D 5.000 2028 03		04/06/2016	J P MORGAN CHASE SECURITIES INC		2,523,780	2,000,000	0	1FE
87971H KG 8	TEMPE EXCISE TAX REV REF 5.000 2031 07		05/25/2016	RBC CAPITAL MARKETS		561,879	450,000	0	1FE
88213A FJ 9	TEXAS A&M UNIV SYS BOR R 4.000 2033 05		06/28/2016	MORGAN STANLEY		3,964,917	3,415,000	0	1FE
924214 YD 5	VERMONT MUNI BOND BANK S 5.000 2034 12		06/29/2016	CITIGROUP GLOBAL MARKETS		2,229,339	1,760,000	0	1FE
927749 KK 6	VIRGINIA BEACH WTR & SWR 3.000 2030 10		05/25/2016	CITIGROUP GLOBAL MARKETS		2,569,133	2,445,000	0	1FE
927749 JJ 1	VIRGINIA BEACH WTR & SWR 3.000 2030 10		05/25/2016	CITIGROUP GLOBAL MARKETS		2,038,494	1,940,000	0	1FE
927749 JP 7	VIRGINIA BEACH WTR & SWR 3.250 2035 10		05/25/2016	CITIGROUP GLOBAL MARKETS		2,360,891	2,270,000	0	1FE
927749 JQ 5	VIRGINIA BEACH WTR & SWR 3.250 2036 10		05/25/2016	CITIGROUP GLOBAL MARKETS		2,428,248	2,345,000	0	1FE
92818H EH 0	VIRGINIA PUBLIC SCH AUTH 3.000 2030 08		04/26/2016	WELLS FARGO SECURITIES		5,861,689	5,665,000	0	1FE
92818L 2R 2	VIRGINIA RES AUTH INFRA 5.000 2028 11		05/11/2016	CITIGROUP GLOBAL MARKETS		1,292,120	1,000,000	0	1FE
92818L 2T 8	VIRGINIA RES AUTH INFRA 5.000 2030 11		05/11/2016	CITIGROUP GLOBAL MARKETS		2,859,529	2,230,000	0	1FE
92818L 2U 5	VIRGINIA RES AUTH INFRA 5.000 2031 11		05/11/2016	CITIGROUP GLOBAL MARKETS		1,645,795	1,290,000	0	1FE
92818L 2V 3	VIRGINIA RES AUTH INFRA 4.000 2032 11		05/11/2016	CITIGROUP GLOBAL MARKETS		660,031	575,000	0	1FE
92818L 2X 9	VIRGINIA RES AUTH INFRA 4.000 2034 11		05/11/2016	CITIGROUP GLOBAL MARKETS		1,624,480	1,430,000	0	1FE
92818L 2Y 7	VIRGINIA RES AUTH INFRA 4.000 2035 11		05/11/2016	CITIGROUP GLOBAL MARKETS		2,831,707	2,510,000	0	1FE
92818L 2Z 4	VIRGINIA RES AUTH INFRA 4.000 2036 11		05/11/2016	CITIGROUP GLOBAL MARKETS		2,261,495	2,015,000	0	1FE
92818L 3C 4	VIRGINIA RES AUTH INFRA 4.000 2037 11		05/11/2016	CITIGROUP GLOBAL MARKETS		1,637,138	1,465,000	0	1FE
960686 CJ 0	WESTMINSTER WTR & WSTWTR 4.000 2036 12		05/11/2016	GEORGE K BAUM & CO		1,129,070	1,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						224,083,887	188,205,000	132,535	XXX
Bonds - Industrial and Miscellaneous									
00287Y AU 3	ABBVIE INC 2.300 2021 05		05/09/2016	BAS-MERRILL LYNCH		998,260	1,000,000	0	2FE
00287Y AX 7	ABBVIE INC 2.850 2023 05		05/09/2016	J P MORGAN CHASE SECURITIES INC		999,870	1,000,000	0	2FE
00507V AE 9	ACTIVISION BLIZZARD (144 6.125 2023 09		05/18/2016	ROBERT W BAIRD & CO		1,097,500	1,000,000	11,569	2FE
00817Y AW 8	AETNA INC 3.200 2026 06		06/02/2016	UBS AG		3,985,040	4,000,000	0	2FE
001192 AM 5	AGL CAPITAL CORP 3.250 2026 06		05/13/2016	MORGAN STANLEY		2,987,940	3,000,000	0	2FE
02079K AA 5	ALPHABET INC 3.625 2021 05		04/28/2016	STIFEL NICOLAUS & CO INC		1,099,130	1,000,000	16,514	1FE
02079K AA 5	ALPHABET INC 3.625 2021 05		04/26/2016	EXCHANGED		4,145,154	3,800,000	60,457	1FE
02079K AB 3	ALPHABET INC 3.375 2024 02		04/26/2016	EXCHANGED		1,707,990	1,582,000	9,195	1FE
02209S AS 2	ALTRIA GROUP INC 4.000 2024 01		06/22/2016	JEFFERIES & CO INC		2,215,420	2,000,000	32,667	1FE

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02343U AA 3	AMCOR FINANCE USA INC (1 3.625 2026 04	R	04/20/2016	VARIOUS		2,011,600	2,000,000	0	2FE
02361D AL 4	AMEREN ILLINOIS 2.700 2022 09		03/31/2016	MORGAN STANLEY		0	0	383	1FE
03027X AK 6	AMERICAN TOWER CORP 3.375 2026 10		05/10/2016	RBC CAPITAL MARKETS		990,040	1,000,000	0	2FE
031162 BN 9	AMGEN INC 3.625 2022 05		04/01/2016	DEUTSCHE BANC		1,070,710	1,000,000	14,198	2FE
032654 AJ 4	ANALOG DEVICES 3.900 2025 12		04/06/2016	ROBERT W BAIRD & CO		2,175,820	2,000,000	25,350	1FE
035242 AL 0	ANHEUSER-BUSCH INBEV FIN 3.300 2023 02	R	05/31/2016	SUSQUEHANNA INTL GROUP		1,030,100	1,000,000	11,733	1FE
03523T BP 2	ANHEUSER-BUSCH INBEV WOR 2.500 2022 07	R	06/21/2016	U S BANCORP		2,008,280	2,000,000	22,083	1FE
053332 AS 1	AUTOZONE INC 2.500 2021 04		04/14/2016	U S BANCORP		992,634	985,000	274	2FE
053332 AT 9	AUTOZONE INC 3.125 2026 04		04/18/2016	BARCLAYS CAPITAL INC		1,999,480	2,000,000	0	2FE
05348E AX 7	AVALON BAY COMMUNITIES 2.950 2026 05		05/04/2016	UBS AG		999,660	1,000,000	0	2FE
06051G FX 2	BANK OF AMERICA CORP 3.500 2026 04		04/15/2016	BAS-MERRILL LYNCH		2,005,140	2,000,000	97	2FE
06406F AC 7	BANK OF NEW YORK MELLON 2.800 2026 05		04/25/2016	BAS-MERRILL LYNCH		996,450	1,000,000	0	1FE
071813 BC 2	BAXTER INTERNATIONAL 4.250 2020 03		04/01/2016	VARIOUS		1,606,035	1,500,000	5,690	2FE
071813 BJ 7	BAXTER INTERNATIONAL 1.850 2018 06		04/08/2016	RAYMOND JAMES & ASSOC		1,002,940	1,000,000	6,064	2FE
05531F AV 5	BB&T CORP 2.050 2021 05		05/05/2016	DEUTSCHE BANC		998,960	1,000,000	0	1FE
081437 AF 2	BEMIS CO 6.800 2019 08		03/31/2016	KEYBANC CAPITAL MARK		0	0	15,716	2FE
090572 AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12		06/03/2016	MITSUBISHI SECURITIES (USA) INC		369,719	335,000	7,848	2FE
05565E AH 8	BMW US CAPITAL (144A) 2.800 2026 04	R	04/04/2016	J P MORGAN CHASE SECURITIES INC		2,997,930	3,000,000	0	1FE
097023 BR 5	BOEING CO 2.250 2026 06		05/16/2016	BAS-MERRILL LYNCH		988,580	1,000,000	0	1FE
10112R AU 8	BOSTON PROPERTIES LP 3.850 2023 02		04/14/2016	JEFFERIES & CO INC		382,711	361,000	3,011	2FE
07330M AB 3	BRANCH BANKING & TRUST 3.625 2025 09		06/27/2016	BAS-MERRILL LYNCH		1,616,850	1,500,000	15,708	1FE
114259 AN 4	BROOKLYN UNION GAS 3.407 2026 03	R	05/03/2016	MORGAN STANLEY		1,125,215	1,065,000	5,644	1FE
15189X AP 3	CENTERPOINT ENERGY INC 1.850 2021 06		05/13/2016	WELLS FARGO SECURITIES		2,996,250	3,000,000	0	1FE
172967 KK 6	CITIGROUP INC 2.700 2021 03		06/02/2016	CITIGROUP GLOBAL MARKETS		1,004,430	1,000,000	5,475	2FE
172967 KN 0	CITIGROUP INC 3.400 2026 05		04/26/2016	CITIGROUP GLOBAL MARKETS		997,980	1,000,000	0	2FE
17401Q AE 1	CITIZENS BANK 2.550 2021 05		05/10/2016	MORGAN STANLEY		999,070	1,000,000	0	2FE
191216 BW 9	COCA-COLA CO 2.550 2026 06		05/25/2016	CITIGROUP GLOBAL MARKETS		1,999,640	2,000,000	0	1FE
202795 JH 4	COMMONWEALTH EDISON 2.550 2026 06		06/20/2016	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1FE
067383 AD 1	CR BARD INC 1.375 2018 01		04/13/2016	VARIOUS		1,001,350	1,000,000	3,944	1FE
067383 AE 9	CR BARD INC 3.000 2026 05		05/05/2016	VARIOUS		3,010,660	3,000,000	167	2FE
22822V AC 5	CROWN CASTLE INTL CORP 3.700 2026 06		04/26/2016	MORGAN STANLEY		996,950	1,000,000	0	2FE
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01		04/27/2016	SUNTRUST		1,169,427	1,050,000	16,384	2FE
228227 BE 3	CROWN CASTLE INTL CORP 4.875 2022 04		05/05/2016	TD SECURITIES		1,098,870	1,000,000	3,385	2FE
126650 CU 2	CVS HEALTH CORP 2.875 2026 06		05/16/2016	BARCLAYS CAPITAL INC		1,982,780	2,000,000	0	2FE
233851 CH 5	DAIMLER FINANCE NA LLC (2.000 2021 07	R	06/30/2016	J P MORGAN CHASE SECURITIES INC		999,620	1,000,000	0	1FE
260543 CH 4	DOW CHEMICAL CO 3.000 2022 11		05/26/2016	MIZUHO INTERNATIONAL PLC		1,020,210	1,000,000	1,333	2FE
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2029 09		06/15/2016	RBC CAPITAL MARKETS		3,999,840	4,000,000	0	1FE
26441Y AZ 0	DUKE REALTY LP 3.250 2026 06		06/16/2016	J P MORGAN CHASE SECURITIES INC		990,700	1,000,000	0	2FE
29364D AU 4	ENTERGY ARKANSAS INC 3.500 2026 04		06/13/2016	MORGAN STANLEY		1,083,000	1,000,000	7,292	1FE

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29364N AT 5	ENTERGY MISSISSIPPI 2.850 2028 06		05/10/2016	CITIGROUP GLOBAL MARKETS		2,999,040	3,000,000	0	1FE
29364P AP 8	ENTERGY NEW ORLEANS 4.000 2026 06		05/18/2016	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	2FE
294429 AL 9	EQUIFAX INC 3.250 2026 06		05/05/2016	WELLS FARGO SECURITIES		999,640	1,000,000	0	2FE
26884T AR 3	ERAC USA FINANCE (144A) 3.300 2026 12		05/23/2016	RBC CAPITAL MARKETS		1,993,480	2,000,000	0	2FE
26884A BA 0	ERP OPERATING LP 3.000 2023 04		05/17/2016	WELLS FARGO SECURITIES		1,701,241	1,655,000	4,827	2FE
29736R AH 3	ESTEE LAUDER CO 1.700 2021 05		05/05/2016	J P MORGAN CHASE SECURITIES INC		999,760	1,000,000	0	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		04/01/2016	BARCLAYS CAPITAL INC		1,022,820	1,000,000	2,789	1FE
313747 AT 4	FEDERAL REALTY INVESTMEN 2.750 2023 06		06/13/2016	J P MORGAN CHASE SECURITIES INC		1,013,750	1,000,000	1,146	1FE
31677Q BG 3	FIFTH THIRD BANK 2.250 2021 06		06/09/2016	DEUTSCHE BANC		999,250	1,000,000	0	1FE
337738 AJ 7	FISERV INC 4.625 2020 10		04/22/2016	WELLS FARGO SECURITIES		109,006	100,000	334	2FE
345397 XZ 1	FORD MOTOR CREDIT CO LLC 3.096 2023 05		04/29/2016	DEUTSCHE BANC		2,000,000	2,000,000	0	2FE
34959J AB 4	FORTIVE CORPORATION (144 2.350 2021 06		06/23/2016	VARIOUS		1,659,119	1,655,000	342	2FE
34959J AC 2	FORTIVE CORPORATION (144 3.150 2026 06		06/06/2016	MORGAN STANLEY		2,989,320	3,000,000	0	2FE
37045X BK 1	GENERAL MOTORS FINANCIAL 3.700 2023 05		05/04/2016	DEUTSCHE BANC		997,430	1,000,000	0	2FE
37045X BM 7	GENERAL MOTORS FINL CO 3.200 2021 07		06/29/2016	CITIGROUP GLOBAL MARKETS		998,170	1,000,000	0	3FE
38141G VU 5	GOLDMAN SACHS GROUP 2.625 2021 04		04/20/2016	GOLDMAN SACHS & CO		999,350	1,000,000	0	1FE
40139L AA 1	GUARDIAN LIFE GLOBAL FUN 2.000 2021 04		04/19/2016	DEUTSCHE BANC		998,680	1,000,000	0	1FE
458140 AU 4	INTEL CORP 2.600 2026 05		05/12/2016	BAS-MERRILL LYNCH		1,994,920	2,000,000	0	1FE
460146 CL 5	INTERNATIONAL PAPER CO 3.800 2026 01		06/15/2016	BARCLAYS CAPITAL INC		1,059,120	1,000,000	16,361	2FE
46849L SQ 5	JACKSON NATIONAL LIFE (1 3.050 2026 04	R	04/25/2016	DEUTSCHE BANC		995,810	1,000,000	0	1FE
46625H QW 3	JP MORGAN CHASE 3.300 2026 04		06/22/2016	J P MORGAN CHASE SECURITIES INC		2,037,000	2,000,000	17,233	1FE
46625H RL 6	JP MORGAN CHASE 2.700 2023 05		05/11/2016	J P MORGAN CHASE SECURITIES INC		997,340	1,000,000	0	1FE
46625H RS 1	JP MORGAN CHASE 3.200 2026 06		05/31/2016	J P MORGAN CHASE SECURITIES INC		1,999,140	2,000,000	0	1FE
485170 BA 1	KANSAS CITY SOUTHERN 3.125 2026 06		05/11/2016	BAS-MERRILL LYNCH		994,870	1,000,000	0	2FE
49327V 2A 1	KEY BANK NA 3.400 2026 05		05/17/2016	KEYBANC CAPITAL MARK		997,560	1,000,000	0	2FE
50077L AC 0	KRAFT HEINZ FOODS CO (14 3.000 2026 06		05/10/2016	BARCLAYS CAPITAL INC		1,991,240	2,000,000	0	2FE
548661 DM 6	LOWES COMPANIES 2.500 2026 04		04/14/2016	VARIOUS		1,990,270	2,000,000	0	1FE
571903 AS 2	MARRIOTT INTERNATIONAL 3.125 2026 06		06/07/2016	DEUTSCHE BANC		2,990,010	3,000,000	0	2FE
57629W BY 5	MASSMUTUAL GLOBAL FUNDIN 2.000 2021 04		04/12/2016	BAS-MERRILL LYNCH		999,720	1,000,000	0	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		04/25/2016	BNP PARIBAS		1,070,090	1,000,000	1,264	1FE
60871R AG 5	MOLSON COORS BREWING CO 3.000 2026 07		06/30/2016	VARIOUS		4,001,980	4,000,000	0	2FE
61746B DJ 2	MORGAN STANLEY 3.750 2023 02		06/21/2016	MORGAN STANLEY		1,055,410	1,000,000	12,396	1FE
61746B EA 0	MORGAN STANLEY 2.500 2021 04		04/18/2016	MORGAN STANLEY		996,640	1,000,000	0	1FE
61747W AL 3	MORGAN STANLEY 5.500 2021 07		05/13/2016	CREDIT SUISSE FIRST BOSTON		1,137,830	1,000,000	16,806	1FE
628530 AV 9	MYLAN INC (144A) 3.125 2023 01		06/20/2016	CREDIT SUISSE FIRST BOSTON		981,160	1,000,000	13,715	2FE
637417 AG 1	NATIONAL RETAIL PROPERTI 3.900 2024 06		03/30/2016	WELLS FARGO SECURITIES		0	0	7,357	2FE
63743H EM 0	NATIONAL RURAL UTILITIES .950 2017 04		04/19/2016	CITIGROUP GLOBAL MARKETS		2,624,438	2,622,000	12,316	1FE
64952W CE 1	NEW YORK LIFE GLOBAL FUN 2.000 2021 04		04/06/2016	GOLDMAN SACHS & CO		998,530	1,000,000	0	1FE
651229 AW 6	NEWELL BRANDS INC 4.200 2026 04		04/21/2016	CITIGROUP GLOBAL MARKETS		1,066,810	1,000,000	3,033	2FE
655844 BS 6	NORFOLK SOUTHERN CORP 2.900 2026 06		05/31/2016	BAS-MERRILL LYNCH		996,620	1,000,000	0	2FE

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67021C AL 1	NSTAR ELECTRIC CO 2.700 2026 06		05/23/2016	CITIGROUP GLOBAL MARKETS		996,520	1,000,000	0	1FE
67103H AC 1	O'REILLY AUTOMOTIVE 3.800 2022 09		06/10/2016	U S BANCORP		1,208,490	1,130,000	12,405	2FE
68389X BC 8	ORACLE CORP 2.950 2025 05		05/24/2016	CITIGROUP GLOBAL MARKETS		1,022,130	1,000,000	983	1FE
68389X BM 6	ORACLE CORP 2.650 2026 07		06/29/2016	J P MORGAN CHASE SECURITIES INC		996,240	1,000,000	0	1FE
695114 CS 5	PACIFICORP 3.350 2025 07		06/21/2016	SCOTIA CAPITAL		1,068,610	1,000,000	16,099	1FE
717081 DV 2	PFIZER INC 2.750 2026 06		06/02/2016	MORGAN STANLEY		2,007,500	2,000,000	306	1FE
718172 BT 5	PHILIP MORRIS INTERNATIO 2.750 2026 02		04/27/2016	CITIGROUP GLOBAL MARKETS		505,720	500,000	2,559	1FE
718172 BU 2	PHILIP MORRIS INTERNATIO 2.125 2023 05		04/28/2016	J P MORGAN CHASE SECURITIES INC		990,020	1,000,000	0	1FE
69353R EQ 7	PNC BANK NA 3.250 2025 06		04/26/2016	J P MORGAN CHASE SECURITIES INC		1,027,410	1,000,000	13,361	1FE
69351U AP 8	PPL ELECTRIC UTILITIES 3.000 2021 09		04/06/2016	MITSUBISHI SECURITIES (USA) INC		1,054,010	1,000,000	2,167	1FE
74153W CH 0	PRICOA GLOBAL FUNDING (1 2.200 2021 06		05/26/2016	BARCLAYS CAPITAL INC		998,590	1,000,000	0	1FE
74340X BE 0	PROLOGIS LP 3.750 2025 11		05/12/2016	WELLS FARGO SECURITIES		1,065,260	1,000,000	1,667	2FE
74368C AB 0	PROTECTIVE LIFE GLOBAL (1.722 2019 04	R	04/12/2016	DEUTSCHE BANC		1,000,000	1,000,000	0	1FE
74834L AZ 3	QUEST DIAGNOSTICS 3.450 2026 06		05/23/2016	GOLDMAN SACHS & CO		997,230	1,000,000	0	2FE
7591EP AK 6	REGIONS FINANCIAL 3.200 2021 02		05/10/2016	DEUTSCHE BANC		1,012,690	1,000,000	8,444	2FE
760759 AR 1	REPUBLIC SERVICES 2.900 2026 07		06/22/2016	VARIOUS		1,999,390	2,000,000	0	2FE
761713 AY 2	REYNOLDS AMERICAN 4.850 2023 09		06/20/2016	MIZUHO INTERNATIONAL PLC		1,135,500	1,000,000	13,203	2FE
773903 AF 6	ROCKWELL AUTOMATION 2.050 2020 03		04/04/2016	ROBERT W BAIRD & CO		1,329,032	1,313,000	2,692	1FE
797440 BU 7	SAN DIEGO G & E 2.500 2026 05		05/16/2016	CITIGROUP GLOBAL MARKETS		996,750	1,000,000	0	1FE
80282K AH 9	SANTANDER HOLDINGS USA 2.700 2019 05	R	05/23/2016	J P MORGAN CHASE SECURITIES INC		999,800	1,000,000	0	2FE
806851 AE 1	SCHLUMBERGER HOLDINGS CO 3.625 2022 12		04/05/2016	WELLS FARGO SECURITIES		1,025,830	1,000,000	10,774	1FE
806851 AG 6	SCHLUMBERGER HOLDINGS CO 4.000 2025 12		04/13/2016	BARCLAYS CAPITAL INC		1,055,470	1,000,000	13,000	1FE
826418 BK 0	SIERRA PACIFIC POWER (14 2.600 2026 05		04/13/2016	VARIOUS		1,994,810	2,000,000	217	1FE
842434 CQ 3	SOUTHERN CALIFORNIA GAS 2.600 2026 06		05/31/2016	WELLS FARGO SECURITIES		998,060	1,000,000	0	1FE
855244 AJ 8	STARBUCKS CORP 2.100 2021 02		05/17/2016	BAS-MERRILL LYNCH		1,018,820	1,000,000	6,183	1FE
855244 AK 5	STARBUCKS CORP 2.450 2026 06		06/15/2016	VARIOUS		2,006,240	2,000,000	2,314	1FE
857477 AW 3	STATE STREET CORP 2.650 2026 05		05/16/2016	BAS-MERRILL LYNCH		1,997,200	2,000,000	0	1FE
86787G AJ 1	SUNTRUST BANK 3.300 2026 05		05/11/2016	SUNTRUST		994,940	1,000,000	0	2FE
867914 BK 8	SUNTRUST BANKS 2.900 2021 03		04/22/2016	SUNTRUST		508,210	500,000	2,175	2FE
87612E BE 5	TARGET CORP 2.500 2026 04		05/04/2016	VARIOUS		7,998,750	8,000,000	1,944	1FE
882508 BA 1	TEXAS INSTRUMENTS INC 1.850 2022 05		04/29/2016	BAS-MERRILL LYNCH		2,992,170	3,000,000	0	1FE
883556 BN 1	THERMO FISHER SCIENTIFIC 3.000 2023 04		04/04/2016	BAS-MERRILL LYNCH		1,990,240	2,000,000	0	2FE
887317 BA 2	TIME WARNER INC 2.950 2026 07		05/05/2016	CITIGROUP GLOBAL MARKETS		1,974,040	2,000,000	0	2FE
904311 AA 5	UNDER ARMOUR INC 3.250 2026 06		06/09/2016	VARIOUS		1,995,940	2,000,000	90	2FE
907818 DR 6	UNION PACIFIC CORP 3.646 2024 02		06/20/2016	WELLS FARGO SECURITIES		2,196,660	2,000,000	25,927	1FE
90782L AA 6	UNION PACIFIC RAILROAD 2 2.495 2029 11		05/02/2016	MORGAN STANLEY		2,000,000	2,000,000	0	1FE
92343V BR 4	VERIZON COMMUNICATIONS I 5.150 2023 09		04/07/2016	CITIGROUP GLOBAL MARKETS		1,162,360	1,000,000	3,863	2FE
92343V CR 3	VERIZON COMMUNICATIONS I 3.500 2024 11		06/20/2016	BAS-MERRILL LYNCH		2,108,180	2,000,000	10,111	2FE
927804 FU 3	VIRGINIA ELECTRIC & POWE 3.150 2026 01		06/10/2016	SUNTRUST		1,054,670	1,000,000	13,213	1FE
92826C AC 6	VISA INC 2.800 2022 12		05/03/2016	JANNEY MONTGOMERY SCOTT INC		522,175	500,000	5,522	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
929160 AS 8	VULCAN MATERIALS 4.500 2025 04		06/21/2016	VARIOUS		3,389,125	3,155,000	26,733	2FE
931427 AM 0	WALGREENS BOOTS ALLIANCE 1.750 2018 05		05/26/2016	BAS-MERRILL LYNCH		999,630	1,000,000	0	2FE
931427 AN 8	WALGREENS BOOTS ALLIANCE 2.600 2021 06		05/26/2016	BAS-MERRILL LYNCH		999,440	1,000,000	0	2FE
931427 AP 3	WALGREENS BOOTS ALLIANCE 3.100 2023 06		05/26/2016	BAS-MERRILL LYNCH		1,994,500	2,000,000	0	2FE
931427 AQ 1	WALGREENS BOOTS ALLIANCE 3.450 2026 06		06/22/2016	VARIOUS		3,012,740	3,000,000	2,588	2FE
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02		06/21/2016	MORGAN STANLEY		2,119,260	2,000,000	27,667	1FE
94106L AZ 2	WASTE MANAGEMENT INC 3.500 2024 05		06/14/2016	MORGAN STANLEY		1,076,420	1,000,000	3,111	2FE
94106L BD 0	WASTE MANAGEMENT INC 2.400 2023 05		05/09/2016	BAS-MERRILL LYNCH		998,980	1,000,000	0	2FE
949746 RW 3	WELLS FARGO & CO 3.000 2026 04		06/28/2016	VARIOUS		3,008,620	3,000,000	0	1FE
42217K BF 2	WELLTOWER INC 4.000 2025 06		04/06/2016	UBS AG		156,003	155,000	2,239	2FE
95709T AN 0	WESTAR ENERGY 2.550 2026 07		06/13/2016	J P MORGAN CHASE SECURITIES INC		1,997,180	2,000,000	0	1FE
111013 AL 2	BRITISH SKY BROADCASTING 3.750 2024 09	F	03/31/2016	J P MORGAN CHASE SECURITIES INC		0	0	1,979	2FE
2027A0 HT 9	COMMONWEALTH BANK OF AUS 2.850 2026 05	F	05/11/2016	GOLDMAN SACHS & CO		999,480	1,000,000	0	1FE
23341C AA 1	DNB BANK ASA (144A) 2.375 2021 06	F	05/25/2016	GOLDMAN SACHS & CO		1,995,040	2,000,000	0	1FE
404280 BB 4	HSBC HOLDINGS PLC 3.900 2026 05	F	05/18/2016	HSBC		2,989,410	3,000,000	0	1FE
65557C AS 2	NORDEA BANK AB (144A) 2.250 2021 05	F	05/23/2016	J P MORGAN CHASE SECURITIES INC		996,950	1,000,000	0	1FE
714264 AM 0	PERNOD RICARD SA (144A) 3.250 2026 06	F	06/01/2016	J P MORGAN CHASE SECURITIES INC		1,988,840	2,000,000	0	2FE
714264 AH 1	PERNOD-RICARD SA (144A) 4.250 2022 07	F	06/21/2016	BARCLAYS CAPITAL INC		2,181,620	2,000,000	37,542	2FE
767201 AS 5	RIO TINTO FIN USA LTD 3.750 2025 06	F	06/08/2016	BARCLAYS CAPITAL INC		1,232,436	1,200,000	22,250	2FE
88165F AG 7	TEVA PHARMACEUTICALS FIN 2.950 2022 12	F	06/21/2016	CREDIT SUISSE FIRST BOSTON		1,006,170	1,000,000	492	2FE
90351D AB 3	UBS GROUP FUNDING (144A) 4.125 2025 09	F	06/20/2016	NOMURA SECURITIES INTL		1,034,580	1,000,000	10,198	2FE
46646B AC 2	JPMMT 2016-1 A3 3.500 2045 04		06/09/2016	J P MORGAN CHASE SECURITIES INC		6,664,531	6,500,000	18,326	1FE
46646B AE 8	JPMMT 2016-1 A5 3.500 2040 10		06/09/2016	J P MORGAN CHASE SECURITIES INC		4,885,078	4,750,000	13,392	1FE
04624U AA 9	ACM 2016-1 A1 1.362 2049 05		05/13/2016	WELLS FARGO SECURITIES		4,974,930	5,000,000	5,675	1FE
29429C AA 3	CGCMT 2016-P3 A1 1.700 2049 04		03/29/2016	CITIGROUP GLOBAL MARKETS		0	0	7,567	1FE
12636M AF 5	CSAIL 2016-C6 ASB 2.959 2049 01		05/17/2016	CREDIT SUISSE FIRST BOSTON		5,149,980	5,000,000	10,277	1FE
61761Q AB 9	MSBAM 2013-C8 A2 1.689 2048 12		05/10/2016	UBS AG		966,109	964,000	543	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280 2019 06		04/06/2016	CREDIT AGRICOLE CIB		3,394,635	3,390,000	3,134	1FE
14313N AD 4	CARMX 2013-3 A4 1.490 2019 01		06/20/2016	VARIOUS		7,452,711	7,425,000	2,459	1FE
36252T AS 4	GSMS 2016-GS2 AAB 2.922 2049 05		05/17/2016	GOLDMAN SACHS & CO		2,896,200	2,812,000	6,847	1FE
87226Q AD 9	TCFAT 2015-1A A3 (144A) 1.490 2019 12		05/18/2016	CREDIT SUISSE FIRST BOSTON		5,703,785	5,700,000	1,887	1FE
98160Q AD 4	WOART 2014-B A3 1.140 2020 01		05/23/2016	VARIOUS		18,302,655	18,295,000	7,354	1FE
3899999. Total Bonds - Industrial and Miscellaneous						286,985,193	282,499,000	793,580	XXX
8399997. Total Bonds - Part 3						853,434,648	776,566,239	1,045,133	XXX
8399999. Total Bonds						853,434,648	776,566,239	1,045,133	XXX
Common Stocks - Industrial and Miscellaneous									
03674X 10 6	ANTERO RESOURCES CORP		06/20/2016	DIST FROM PARTNERSHIP	14,000.000	395,360	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						395,360	XXX	0	XXX
9799997. Total Common Stocks - Part 3						395,360	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total Common Stocks						395,360	XXX	0	XXX
9899999. Total Preferred and Common Stocks						395,360	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						853,830,008	XXX	1,045,133	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AB 5	COP I LLC 3.650		06/05/2016.	REDEEMED		83,410	83,410	83,410	83,410	0	0	0	0	0	83,410	0	0	0	1,522	12/05/2021	1
367333 AA 9	GATE CAPITAL 3.550		06/11/2016.	REDEEMED		87,832	87,832	87,832	87,832	0	0	0	0	0	87,832	0	0	0	1,559	06/11/2021	1
89609G AA 0	TRICAHUE LEASING 3.503		05/19/2016.	REDEEMED		163,197	163,197	163,197	163,197	0	0	0	0	0	163,197	0	0	0	2,858	11/19/2021	1
912810 EW 4	U S TREASURY BONDS 6.000		06/17/2016.	CITIGROUP GLOBAL MARKETS		1,814,714	1,300,000	1,384,574	1,349,547	0	(1,769)	0	(1,769)	0	1,347,778	0	466,936	466,936	66,000	02/15/2026	1
912828 VC 1	U S TREASURY NOTES .250		05/15/2016.	MATURED		40,000,000	40,000,000	39,967,322	39,989,088	0	10,912	0	10,912	0	40,000,000	0	0	0	50,000	05/15/2016	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2016.	REDEEMED		77,000	77,000	77,000	77,174	0	(174)	0	(174)	0	77,000	0	0	0	1,973	04/16/2035	1
02265Q AA 6	AMAL LIMITED 3.465	E	05/21/2016.	REDEEMED		105,643	105,643	105,643	105,643	0	0	0	0	0	105,643	0	0	0	1,830	08/21/2021	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		06/20/2016.	PAID ON PRINCIPAL		124,616	124,616	126,387	126,136	0	(1,521)	0	(1,521)	0	124,616	0	0	0	1,560	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		06/20/2016.	PAID ON PRINCIPAL		1,642	1,642	1,592	1,608	0	34	0	34	0	1,642	0	0	0	41	07/20/2028	1
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2016.	PAID ON PRINCIPAL		174,276	174,276	173,186	173,345	0	931	0	931	0	174,276	0	0	0	3,705	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		06/20/2016.	PAID ON PRINCIPAL		334,464	334,464	332,373	332,707	0	1,757	0	1,757	0	334,464	0	0	0	7,015	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		06/20/2016.	PAID ON PRINCIPAL		85,636	85,636	81,100	82,233	0	3,404	0	3,404	0	85,636	0	0	0	1,553	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		06/20/2016.	PAID ON PRINCIPAL		461,094	461,094	439,450	444,381	0	16,713	0	16,713	0	461,094	0	0	0	8,967	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		06/20/2016.	PAID ON PRINCIPAL		141,937	141,937	135,461	137,417	0	4,520	0	4,520	0	141,937	0	0	0	2,792	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		06/20/2016.	PAID ON PRINCIPAL		97,186	97,186	96,897	96,907	0	279	0	279	0	97,186	0	0	0	2,013	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		06/20/2016.	PAID ON PRINCIPAL		143,432	143,432	137,942	139,438	0	3,994	0	3,994	0	143,432	0	0	0	3,130	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2016.	PAID ON PRINCIPAL		284,861	284,861	278,852	280,285	0	4,576	0	4,576	0	284,861	0	0	0	5,663	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		06/20/2016.	PAID ON PRINCIPAL		122,058	122,058	117,042	117,650	0	4,408	0	4,408	0	122,058	0	0	0	2,823	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		06/15/2016.	PAID ON PRINCIPAL		745,176	745,176	776,730	778,145	0	(32,968)	0	(32,968)	0	745,176	0	0	0	10,568	03/15/2042	1
36205F 5V 1	GNMA PASS TH #389760 5.000		06/15/2016.	PAID ON PRINCIPAL		2,530	2,530	2,587	2,536	0	(6)	0	(6)	0	2,530	0	0	0	53	11/15/2017	1
36213E WV 4	GNMA PASS TH #552460 6.000		06/15/2016.	PAID ON PRINCIPAL		1,570	1,570	1,524	1,518	0	51	0	51	0	1,570	0	0	0	39	03/15/2032	1
36201M SA 1	GNMA PASS TH #587413 5.500		06/15/2016.	PAID ON PRINCIPAL		925	925	945	944	0	(19)	0	(19)	0	925	0	0	0	21	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		06/15/2016.	PAID ON PRINCIPAL		2,450	2,450	2,504	2,492	0	(42)	0	(42)	0	2,450	0	0	0	56	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		06/15/2016.	PAID ON PRINCIPAL		10,394	10,394	10,657	10,415	0	(21)	0	(21)	0	10,394	0	0	0	217	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		05/15/2016.	PAID ON PRINCIPAL		10,914	10,914	11,162	10,946	0	(33)	0	(33)	0	10,914	0	0	0	225	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		06/15/2016.	PAID ON PRINCIPAL		3,101	3,101	3,179	3,112	0	(11)	0	(11)	0	3,101	0	0	0	65	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		06/15/2016.	PAID ON PRINCIPAL		3,001	3,001	3,077	3,012	0	(11)	0	(11)	0	3,001	0	0	0	63	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		06/15/2016.	PAID ON PRINCIPAL		9,449	9,449	9,005	9,100	0	349	0	349	0	9,449	0	0	0	178	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		06/15/2016.	PAID ON PRINCIPAL		67,319	67,319	63,428	64,408	0	2,911	0	2,911	0	67,319	0	0	0	1,273	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2016.	PAID ON PRINCIPAL		7,821	7,821	7,368	7,483	0	337	0	337	0	7,821	0	0	0	146	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2016.	PAID ON PRINCIPAL		140,835	140,835	141,484	141,483	0	(648)	0	(648)	0	140,835	0	0	0	2,602	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2016.	PAID ON PRINCIPAL		173,783	173,783	174,584	174,554	0	(771)	0	(771)	0	173,783	0	0	0	3,209	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		06/20/2016.	PAID ON PRINCIPAL		484,303	484,303	484,051	483,905	0	398	0	398	0	484,303	0	0	0	4,097	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		06/20/2016.	PAID ON PRINCIPAL		45,818	45,818	45,790	45,779	0	39	0	39	0	45,818	0	0	0	362	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		06/20/2016.	PAID ON PRINCIPAL		25,124	25,124	25,069	25,083	0	40	0	40	0	25,124	0	0	0	237	06/20/2062	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	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 Desig-nation or Market Indicator (a)
38375B TA 0	GNR 2012-H16 HA 2.000		06/20/2016.	PAID ON PRINCIPAL		456,469	456,469	457,788	456,986	0	(517)	0	(517)	0	456,469	0	0	0	4,110	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650		06/20/2016.	PAID ON PRINCIPAL		263,175	263,175	262,599	262,751	0	423	0	423	0	263,175	0	0	0	2,016	02/20/2063	1
38376R GW 0	GNR 2015-H22 HA 2.550		06/20/2016.	PAID ON PRINCIPAL		1,225	1,225	1,220	1,221	0	4	0	4	0	1,225	0	0	0	11	11/20/2036	1
38376R LX 2	GNR 2015-H29 HA 2.500		06/20/2016.	PAID ON PRINCIPAL		176,208	176,208	174,996	175,006	0	1,201	0	1,201	0	176,208	0	0	0	1,875	09/20/2065	1
36225C B7 0	G2 (ARM) #80061 1.750		06/20/2016.	PAID ON PRINCIPAL		375	375	379	372	0	3	0	3	0	375	0	0	0	3	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.750		06/20/2016.	PAID ON PRINCIPAL		824	824	834	818	0	7	0	7	0	824	0	0	0	6	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.875		06/20/2016.	PAID ON PRINCIPAL		400	400	405	399	0	1	0	1	0	400	0	0	0	3	07/20/2027	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310		06/15/2016.	PAID ON PRINCIPAL		102,666	102,666	108,248	108,248	0	(5,582)	0	(5,582)	0	102,666	0	0	0	425	05/15/2030	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		06/16/2016.	PAID ON PRINCIPAL		423,682	423,682	423,781	423,754	0	(72)	0	(72)	0	423,682	0	0	0	3,619	07/16/2048	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		06/16/2016.	PAID ON PRINCIPAL		881,825	881,825	872,524	872,524	0	9,300	0	9,300	0	881,825	0	0	0	3,379	02/16/2049	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		06/16/2016.	PAID ON PRINCIPAL		11,969	11,969	12,002	12,002	0	(34)	0	(34)	0	11,969	0	0	0	34	07/16/2052	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		06/16/2016.	PAID ON PRINCIPAL		8,583	8,583	8,596	8,596	0	(13)	0	(13)	0	8,583	0	0	0	16	03/16/2045	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2016.	PAID ON PRINCIPAL		200,369	200,369	200,369	200,432	0	(64)	0	(64)	0	200,369	0	0	0	4,412	04/01/2031	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2016.	PAID ON PRINCIPAL		636,508	636,508	636,508	636,760	0	(252)	0	(252)	0	636,508	0	0	0	8,037	05/01/2032	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2016.	PAID ON PRINCIPAL		162,259	162,259	162,259	162,173	0	87	0	87	0	162,259	0	0	0	2,102	06/01/2032	1
83162C XA 6	SBAP 2015-20E 1 2.770		05/01/2016.	PAID ON PRINCIPAL		259,334	259,334	259,202	259,190	0	143	0	143	0	259,334	0	0	0	3,642	05/01/2035	1
83162C XB 4	SBAP 2015-20F 1 2.980		06/01/2016.	PAID ON PRINCIPAL		107,861	107,861	109,108	109,108	0	(1,248)	0	(1,248)	0	107,861	0	0	0	1,612	06/01/2035	1
83162C XK 4	SBAP 2015-20K 1 2.700		05/01/2016.	PAID ON PRINCIPAL		146,035	146,035	146,035	146,032	0	3	0	3	0	146,035	0	0	0	1,910	11/01/2035	1
0599999. Total Bonds - U.S Government						49,877,272	49,362,558	49,389,258	49,389,283	0	21,052	0	21,052	0	49,410,336	0	466,936	466,936	225,628	XXX	XXX
Bonds - All Other Government																					
683234 YL 6	ONTARIO (PROVINCE OF)(5.450	A	04/27/2016.	MATURED		1,000,000	1,000,000	992,800	999,529	0	471	0	471	0	1,000,000	0	0	0	27,250	04/27/2016	1FE
45950K BN 9	INTERNATIONAL FINANCE 2.250	F	04/11/2016.	MATURED		3,000,000	3,000,000	2,983,680	2,998,932	0	1,068	0	1,068	0	3,000,000	0	0	0	33,750	04/11/2016	1FE
1099999. Total Bonds - All Other Government						4,000,000	4,000,000	3,976,480	3,998,462	0	1,538	0	1,538	0	4,000,000	0	0	0	61,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772G SQ 2	CONNECTICUT GENERAL OB 5.000		06/01/2016.	REDEEMED		10,750,000	10,750,000	11,283,645	10,776,913	0	(26,913)	0	(26,913)	0	10,750,000	0	0	0	268,750	06/01/2024	1FE
452151 P7 2	ILLINOIS GENERAL OBLIG 5.000		06/01/2016.	MATURED		2,000,000	2,000,000	2,108,920	2,005,914	0	(5,914)	0	(5,914)	0	2,000,000	0	0	0	50,000	06/01/2016	1FE
658256 XC 1	NORTH CAROLINA GENERAL 5.000		06/01/2016.	REDEEMED		10,000,000	10,000,000	10,553,900	10,027,508	0	(27,508)	0	(27,508)	0	10,000,000	0	0	0	250,000	06/01/2024	1FE
658256 XD 9	NORTH CAROLINA GENERAL 5.000		06/01/2016.	REDEEMED		15,000,000	15,000,000	16,119,900	15,057,321	0	(57,321)	0	(57,321)	0	15,000,000	0	0	0	375,000	06/01/2025	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		06/01/2016.	MATURED		1,949,310	1,949,310	1,949,310	1,949,148	0	162	0	162	0	1,949,310	0	0	0	51,705	06/01/2016	1FE
882721 LZ 4	TEXAS TRANSN COMMN MOB 5.000		04/01/2016.	REDEEMED		16,000,000	16,000,000	16,567,720	16,015,824	0	(15,824)	0	(15,824)	0	16,000,000	0	0	0	400,000	04/01/2026	1FE
928109 NR 4	VIRGINIA GENERAL OBLIG 5.000		06/01/2016.	REDEEMED		10,480,000	10,480,000	11,461,033	10,530,035	0	(50,035)	0	(50,035)	0	10,480,000	0	0	0	262,000	06/01/2021	1FE
928109 NS 2	VIRGINIA GENERAL OBLIG 5.000		06/01/2016.	REDEEMED		10,710,000	10,710,000	11,685,788	10,759,804	0	(49,804)	0	(49,804)	0	10,710,000	0	0	0	267,750	06/01/2022	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2016.	REDEEMED		4,795,000	4,795,000	5,025,355	4,812,085	0	(17,085)	0	(17,085)	0	4,795,000	0	0	0	131,863	05/01/2018	1FE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		
1799999. Total Bonds - U.S. States, Territories and Possessions						81,684,310	81,684,310	86,755,571	81,934,551	0	(250,241)	0	(250,241)	0	81,684,310	0	0	0	2,057,068	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2016.	REDEEMED		450,000	450,000	450,000	449,961	0	39	0	39	0	450,000	0	0	0	11,250	06/15/2025	1FE
250433 QP 7	DESERT SANDS USD GO S2 5.000		06/01/2016.	REDEEMED		3,725,000	3,725,000	3,909,350	3,734,172	0	(9,172)	0	(9,172)	0	3,725,000	0	0	0	93,125	06/01/2025	1FE
250433 QT 9	DESERT SANDS USD GO S2 5.000		06/01/2016.	REDEEMED		6,215,000	6,215,000	6,446,882	6,231,072	0	(16,072)	0	(16,072)	0	6,215,000	0	0	0	155,375	06/01/2031	1FE
250433 QX 0	DESERT SANDS USD GO S2 5.000		06/01/2016.	REDEEMED		2,270,000	2,270,000	2,382,342	2,275,590	0	(5,590)	0	(5,590)	0	2,270,000	0	0	0	56,750	06/01/2025	1FE
250433 RB 7	DESERT SANDS USD GO S2 5.000		06/01/2016.	REDEEMED		3,785,000	3,785,000	3,926,218	3,794,788	0	(9,788)	0	(9,788)	0	3,785,000	0	0	0	94,625	06/01/2031	1FE
266705 XU 1	DURHAM CO GENERAL OBLI 5.000		06/01/2016.	REDEEMED		1,000,000	1,000,000	1,056,960	1,002,833	0	(2,833)	0	(2,833)	0	1,000,000	0	0	0	25,000	06/01/2022	1FE
497592 HC 2	KIRKWOOD COMM COLLEGE 4.000		06/01/2016.	REDEEMED		1,980,000	1,980,000	2,006,809	2,004,370	0	(24,370)	0	(24,370)	0	1,980,000	0	0	0	39,600	06/01/2021	1FE
508354 MT 1	LAKE CO FST PRESV DIST 5.000		06/15/2016.	REDEEMED		1,000,000	1,000,000	1,042,930	1,002,995	0	(2,995)	0	(2,995)	0	1,000,000	0	0	0	25,000	12/15/2018	1FE
508354 MY 0	LAKE CO FST PRESV DIST 5.000		06/15/2016.	REDEEMED		3,315,000	3,315,000	3,560,211	3,328,938	0	(13,938)	0	(13,938)	0	3,315,000	0	0	0	82,875	12/15/2023	1FE
510336 PB 0	LAKE ORION CSD Q-SBLF 5.000		05/01/2016.	REDEEMED		5,545,000	5,545,000	5,696,656	5,554,875	0	(9,875)	0	(9,875)	0	5,545,000	0	0	0	138,625	05/01/2022	1FE
510336 PC 8	LAKE ORION CSD Q-SBLF 5.000		05/01/2016.	REDEEMED		5,780,000	5,780,000	5,896,640	5,787,438	0	(7,438)	0	(7,438)	0	5,780,000	0	0	0	144,500	05/01/2023	1FE
613664 W7 2	MONTGOMERY CO GENERAL 5.000		04/01/2016.	REDEEMED		8,300,000	8,300,000	9,065,094	8,323,063	0	(23,063)	0	(23,063)	0	8,300,000	0	0	0	207,500	04/01/2017	1FE
720611 QR 6	PIERCE CO SD#403 BETHE 4.500		06/01/2016.	REDEEMED		11,550,000	11,550,000	12,353,996	11,612,607	0	(62,607)	0	(62,607)	0	11,550,000	0	0	0	259,875	12/01/2025	1FE
783243 7Z 5	RUTHERFORD CO GENERAL 5.000		04/01/2016.	MATURED		4,755,000	4,755,000	5,444,998	4,789,466	0	(34,466)	0	(34,466)	0	4,755,000	0	0	0	118,875	04/01/2016	1FE
797683 CH 0	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		3,740,000	3,740,000	3,947,570	3,751,370	0	(11,370)	0	(11,370)	0	3,740,000	0	0	0	93,500	06/15/2021	1FE
797683 CJ 6	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		3,930,000	3,930,000	4,141,591	3,941,594	0	(11,594)	0	(11,594)	0	3,930,000	0	0	0	98,250	06/15/2022	1FE
797683 CK 3	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		4,125,000	4,125,000	4,343,666	4,136,984	0	(11,984)	0	(11,984)	0	4,125,000	0	0	0	103,125	06/15/2023	1FE
797683 CL 1	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		4,330,000	4,330,000	4,552,389	4,342,191	0	(12,191)	0	(12,191)	0	4,330,000	0	0	0	108,250	06/15/2024	1FE
797683 CM 9	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		4,535,000	4,535,000	4,760,390	4,547,361	0	(12,361)	0	(12,361)	0	4,535,000	0	0	0	113,375	06/15/2025	1FE
797683 CN 7	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		4,750,000	4,750,000	4,978,238	4,762,521	0	(12,521)	0	(12,521)	0	4,750,000	0	0	0	118,750	06/15/2026	1FE
797683 DJ 5	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		2,260,000	2,260,000	2,376,074	2,266,363	0	(6,363)	0	(6,363)	0	2,260,000	0	0	0	56,500	06/15/2024	1FE
797683 DK 2	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		2,370,000	2,370,000	2,487,789	2,376,460	0	(6,460)	0	(6,460)	0	2,370,000	0	0	0	59,250	06/15/2025	1FE
797683 DL 0	SAN FRANCISCO CCD GO S 5.000		06/15/2016.	REDEEMED		2,480,000	2,480,000	2,599,164	2,486,537	0	(6,537)	0	(6,537)	0	2,480,000	0	0	0	62,000	06/15/2026	1FE
833153 RA 9	SNOHOMISH CO SD #15 GO 5.000		06/01/2016.	REDEEMED		14,000,000	14,000,000	14,754,740	14,037,357	0	(37,357)	0	(37,357)	0	14,000,000	0	0	0	350,000	12/01/2020	1FE
833153 RG 6	SNOHOMISH CO SD #15 GO 5.000		06/01/2016.	REDEEMED		5,000,000	5,000,000	5,282,050	5,013,960	0	(13,960)	0	(13,960)	0	5,000,000	0	0	0	125,000	12/01/2019	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						111,190,000	111,190,000	117,462,746	111,554,866	0	(364,866)	0	(364,866)	0	111,190,000	0	0	0	2,740,975	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/29/2016.	REDEEMED		140,185	140,185	140,185	140,185	0	(0)	0	(0)	0	140,185	0	0	0	2,350	12/01/2027	1Z
452226 8E 6	ILLINOIS SALES TAX REV 5.000		06/15/2016.	REDEEMED		6,000,000	6,000,000	6,248,940	6,013,662	0	(13,662)	0	(13,662)	0	6,000,000	0	0	0	150,000	06/15/2026	1FE
606901 A4 8	MISSOURI H/E FAC (WASH 5.500		06/15/2016.	MATURED		10,000,000	10,000,000	10,761,800	10,031,580	0	(31,580)	0	(31,580)	0	10,000,000	0	0	0	275,000	06/15/2016	1FE
88283L AW 6	TEXAS TRANSN COMMN FIR 5.000		04/01/2016.	REDEEMED		3,500,000	3,500,000	3,709,020	3,506,034	0	(6,034)	0	(6,034)	0	3,500,000	0	0	0	87,500	04/01/2018	1FE
88283L AX 4	TEXAS TRANSN COMMN FIR 5.000		04/01/2016.	REDEEMED		8,770,000	8,770,000	9,319,567	8,788,589	0	(18,589)	0	(18,589)	0	8,770,000	0	0	0	219,250	04/01/2019	1FE
88283L AZ 9	TEXAS TRANSN COMMN FIR 5.000		04/01/2016.	REDEEMED		17,000,000	17,000,000	17,900,570	17,025,644	0	(25,644)	0	(25,644)	0	17,000,000	0	0	0	425,000	04/01/2021	1FE
88283L CS 3	TEXAS TRANSN COMMN FIR 5.000		04/01/2016.	REDEEMED		10,000,000	10,000,000	10,535,400	10,018,744	0	(18,744)	0	(18,744)	0	10,000,000	0	0	0	250,000	04/01/2022	1FE
88283L CU 8	TEXAS TRANSN COMMN FIR 4.750		04/01/2016.	REDEEMED		10,000,000	10,000,000	10,289,700	10,014,354	0	(14,354)	0	(14,354)	0	10,000,000	0	0	0	237,500	04/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
92812U TS 7	VIRGINIA HSG DEV AUTH 4.300		04/01/2016.	MATURED		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	45,150	04/01/2016.	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.485		06/15/2016.	PAID ON PRINCIPAL		6,426	6,426	6,393	6,402	0	24	0	24	0	6,426	0	0	0	68	08/15/2035.	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.570		06/15/2016.	PAID ON PRINCIPAL		124,405	124,405	123,623	123,945	0	460	0	460	0	124,405	0	0	0	1,099	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.527		06/15/2016.	PAID ON PRINCIPAL		518,766	518,766	517,550	516,810	0	1,956	0	1,956	0	518,766	0	0	0	5,979	10/01/2035.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		18,233	18,233	17,851	17,945	0	288	0	288	0	18,233	0	0	0	417	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		108	108	106	106	0	2	0	2	0	108	0	0	0	3	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		1,123	1,123	1,100	1,110	0	13	0	13	0	1,123	0	0	0	26	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		594	594	582	585	0	9	0	9	0	594	0	0	0	14	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		9,526	9,526	9,326	9,357	0	169	0	169	0	9,526	0	0	0	251	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		3,594	3,594	3,519	3,536	0	58	0	58	0	3,594	0	0	0	94	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		13,692	13,692	13,405	13,450	0	242	0	242	0	13,692	0	0	0	355	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2016.	PAID ON PRINCIPAL		42,130	42,130	41,867	41,930	0	200	0	200	0	42,130	0	0	0	805	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		9,907	9,907	9,699	9,781	0	126	0	126	0	9,907	0	0	0	185	08/15/2033.	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		1,404	1,404	1,374	1,374	0	30	0	30	0	1,404	0	0	0	32	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		112	112	109	110	0	2	0	2	0	112	0	0	0	3	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		2,204	2,204	2,157	2,171	0	33	0	33	0	2,204	0	0	0	42	08/15/2033.	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		179	179	175	175	0	3	0	3	0	179	0	0	0	4	05/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2016.	PAID ON PRINCIPAL		89,765	89,765	89,204	89,303	0	462	0	462	0	89,765	0	0	0	1,909	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2016.	PAID ON PRINCIPAL		7,070	7,070	7,026	7,036	0	34	0	34	0	7,070	0	0	0	147	09/15/2033.	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		2,608	2,608	2,508	2,561	0	47	0	47	0	2,608	0	0	0	40	05/15/2019.	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		6,516	6,516	6,171	6,401	0	115	0	115	0	6,516	0	0	0	109	05/15/2019.	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		76,035	76,035	72,008	74,776	0	1,260	0	1,260	0	76,035	0	0	0	1,207	05/15/2019.	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		91,733	91,733	86,875	90,212	0	1,521	0	1,521	0	91,733	0	0	0	1,461	05/15/2019.	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		13,148	13,148	12,451	12,938	0	210	0	210	0	13,148	0	0	0	222	05/15/2019.	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		39,020	39,020	36,953	38,414	0	606	0	606	0	39,020	0	0	0	645	05/15/2019.	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		55,684	55,684	52,734	54,818	0	866	0	866	0	55,684	0	0	0	876	05/15/2019.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		06/15/2016.	PAID ON PRINCIPAL		618	618	650	696	0	(78)	0	(78)	0	618	0	0	0	21	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		993	993	1,159	1,116	0	(123)	0	(123)	0	993	0	0	0	28	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		14,597	14,597	14,290	14,352	0	245	0	245	0	14,597	0	0	0	338	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		06/15/2016.	PAID ON PRINCIPAL		712	712	671	672	0	39	0	39	0	712	0	0	0	18	12/15/2028.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		2,193	2,193	2,124	2,119	0	74	0	74	0	2,193	0	0	0	59	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		5,063	5,063	5,329	5,714	0	(651)	0	(651)	0	5,063	0	0	0	148	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		104	104	109	116	0	(12)	0	(12)	0	104	0	0	0	3	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		932	932	983	1,033	0	(100)	0	(100)	0	932	0	0	0	27	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		321	321	338	348	0	(27)	0	(27)	0	321	0	0	0	9	06/15/2032.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		645	645	680	740	0	(96)	0	(96)	0	645	0	0	0	19	07/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		1,722	1,722	1,686	1,689	0	34	0	34	0	1,722	0	0	0	39	12/15/2032	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		415	415	416	416	0	(1)	0	(1)	0	415	0	0	0	10	04/15/2033	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		192	192	193	192	0	(0)	0	(0)	0	192	0	0	0	4	02/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		37,321	37,321	38,114	37,751	0	(430)	0	(430)	0	37,321	0	0	0	849	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2016.	PAID ON PRINCIPAL		181,057	181,057	181,373	181,449	0	(392)	0	(392)	0	181,057	0	0	0	2,663	05/15/2026	1
3128GP P8 0	FHLMC GOLD PASSTHRU 5.000		06/15/2016.	PAID ON PRINCIPAL		6,468	6,468	6,444	6,454	0	14	0	14	0	6,468	0	0	0	135	12/15/2016	1
3128GU 6N 7	FHLMC GOLD PASSTHRU 5.000		06/15/2016.	PAID ON PRINCIPAL		3,438	3,438	3,455	3,440	0	(2)	0	(2)	0	3,438	0	0	0	67	08/15/2017	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		385	385	405	422	0	(38)	0	(38)	0	385	0	0	0	11	10/15/2029	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		06/15/2016.	PAID ON PRINCIPAL		3,216	3,216	3,408	3,622	0	(406)	0	(406)	0	3,216	0	0	0	93	09/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		13,021	13,021	12,792	12,830	0	192	0	192	0	13,021	0	0	0	298	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016.	PAID ON PRINCIPAL		122,168	122,168	108,500	111,888	0	10,280	0	10,280	0	122,168	0	0	0	2,110	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		06/15/2016.	PAID ON PRINCIPAL		53,680	53,680	52,886	52,942	0	738	0	738	0	53,680	0	0	0	1,258	12/15/2036	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		06/15/2016.	PAID ON PRINCIPAL		241,833	241,833	231,829	232,968	0	8,865	0	8,865	0	241,833	0	0	0	3,092	08/15/2043	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		06/15/2016.	PAID ON PRINCIPAL		113,047	113,047	112,481	112,580	0	466	0	466	0	113,047	0	0	0	1,769	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		06/15/2016.	PAID ON PRINCIPAL		388,949	388,949	391,441	390,948	0	(1,999)	0	(1,999)	0	388,949	0	0	0	4,051	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2016.	PAID ON PRINCIPAL		17,258	17,258	17,221	17,214	0	44	0	44	0	17,258	0	0	0	479	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2016.	PAID ON PRINCIPAL		242,220	242,220	238,889	240,136	0	2,084	0	2,084	0	242,220	0	0	0	7,426	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2016.	PAID ON PRINCIPAL		285,026	285,026	281,107	282,111	0	2,915	0	2,915	0	285,026	0	0	0	7,918	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		06/15/2016.	PAID ON PRINCIPAL		67,150	67,150	65,765	66,614	0	536	0	536	0	67,150	0	0	0	1,850	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2016.	PAID ON PRINCIPAL		30,935	30,935	31,979	30,876	0	59	0	59	0	30,935	0	0	0	709	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		06/15/2016.	PAID ON PRINCIPAL		321,544	321,544	320,137	320,691	0	853	0	853	0	321,544	0	0	0	6,641	03/15/2024	1
31406G 5S 4	FN (10/1 ARM #810057 2.812		06/25/2016.	PAID ON PRINCIPAL		9,568	9,568	9,657	9,553	0	16	0	16	0	9,568	0	0	0	100	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 2.697		06/25/2016.	PAID ON PRINCIPAL		6,455	6,455	6,511	6,443	0	12	0	12	0	6,455	0	0	0	72	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 3.000		06/25/2016.	PAID ON PRINCIPAL		4,528	4,528	4,449	4,501	0	27	0	27	0	4,528	0	0	0	53	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 2.750		06/25/2016.	PAID ON PRINCIPAL		10,889	10,889	10,896	10,857	0	32	0	32	0	10,889	0	0	0	109	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 2.528		06/25/2016.	PAID ON PRINCIPAL		9,946	9,946	9,977	9,926	0	20	0	20	0	9,946	0	0	0	100	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 2.463		06/25/2016.	PAID ON PRINCIPAL		9,041	9,041	9,055	9,021	0	20	0	20	0	9,041	0	0	0	88	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 2.590		06/25/2016.	PAID ON PRINCIPAL		4,422	4,422	4,382	4,399	0	23	0	23	0	4,422	0	0	0	48	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 2.386		06/25/2016.	PAID ON PRINCIPAL		149,100	149,100	146,752	148,051	0	1,049	0	1,049	0	149,100	0	0	0	1,469	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.692		06/25/2016.	PAID ON PRINCIPAL		182,306	182,306	181,480	181,545	0	761	0	761	0	182,306	0	0	0	1,583	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.718		06/25/2016.	PAID ON PRINCIPAL		200,563	200,563	199,584	199,646	0	917	0	917	0	200,563	0	0	0	2,439	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.853		06/25/2016.	PAID ON PRINCIPAL		6,401	6,401	6,372	6,371	0	30	0	30	0	6,401	0	0	0	63	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.390		06/25/2016.	PAID ON PRINCIPAL		20,129	20,129	19,989	19,974	0	155	0	155	0	20,129	0	0	0	201	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.403		06/25/2016.	PAID ON PRINCIPAL		17,367	17,367	17,290	17,333	0	34	0	34	0	17,367	0	0	0	175	10/01/2035	1

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										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 Desig-nation or Market Indicator (a)
31403K 3F 8	FN (5/1 ARM) #751498 2.588		06/25/2016.	PAID ON PRINCIPAL		3,724	3,724	3,698	3,715	0	9	0	9	0	3,724	0	0	0	39	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.442		06/25/2016.	PAID ON PRINCIPAL		3,879	3,879	3,844	3,864	0	14	0	14	0	3,879	0	0	0	39	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.633		06/25/2016.	PAID ON PRINCIPAL		6,662	6,662	6,656	6,629	0	33	0	33	0	6,662	0	0	0	73	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2016.	PAID ON PRINCIPAL		3,700	3,700	3,826	3,714	0	(14)	0	(14)	0	3,700	0	0	0	118	12/25/2041	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		06/25/2016.	PAID ON PRINCIPAL		78,852	78,852	78,624	78,630	0	222	0	222	0	78,852	0	0	0	1,180	04/25/2026	1
31371H FM 5	FNMA PASS TH #252272 6.000		06/25/2016.	PAID ON PRINCIPAL		25,880	25,880	25,642	25,611	0	269	0	269	0	25,880	0	0	0	671	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		06/25/2016.	PAID ON PRINCIPAL		1,492	1,492	1,471	1,468	0	24	0	24	0	1,492	0	0	0	43	03/25/2029	1
31371K LQ 2	FNMA PASS TH #254235 6.000		06/25/2016.	PAID ON PRINCIPAL		1,951	1,951	2,035	1,964	0	(12)	0	(12)	0	1,951	0	0	0	48	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		06/25/2016.	PAID ON PRINCIPAL		5,293	5,293	5,520	5,335	0	(42)	0	(42)	0	5,293	0	0	0	131	05/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		06/25/2016.	PAID ON PRINCIPAL		23,718	23,718	23,674	23,669	0	49	0	49	0	23,718	0	0	0	528	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2016.	PAID ON PRINCIPAL		182,375	182,375	183,316	182,602	0	(227)	0	(227)	0	182,375	0	0	0	3,777	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		06/25/2016.	PAID ON PRINCIPAL		27,942	27,942	27,894	27,873	0	69	0	69	0	27,942	0	0	0	586	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2016.	PAID ON PRINCIPAL		23,202	23,202	23,253	23,163	0	39	0	39	0	23,202	0	0	0	434	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		06/25/2016.	PAID ON PRINCIPAL		124,053	124,053	120,351	122,078	0	1,975	0	1,975	0	124,053	0	0	0	2,348	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		06/25/2016.	PAID ON PRINCIPAL		1,291	1,291	1,289	1,288	0	3	0	3	0	1,291	0	0	0	29	12/25/2033	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2016.	PAID ON PRINCIPAL		798,329	798,329	796,835	796,528	0	1,801	0	1,801	0	798,329	0	0	0	18,289	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2016.	PAID ON PRINCIPAL		280	280	281	281	0	(1)	0	(1)	0	280	0	0	0	8	12/25/2027	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2016.	PAID ON PRINCIPAL		570	570	595	573	0	(2)	0	(2)	0	570	0	0	0	14	11/25/2016	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2016.	PAID ON PRINCIPAL		1,140	1,140	1,169	1,144	0	(5)	0	(5)	0	1,140	0	0	0	26	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		06/25/2016.	PAID ON PRINCIPAL		9,607	9,607	9,863	9,935	0	(327)	0	(327)	0	9,607	0	0	0	248	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		06/25/2016.	PAID ON PRINCIPAL		14,021	14,021	13,995	13,992	0	29	0	29	0	14,021	0	0	0	318	07/25/2033	1
31387R DC 9	FNMA PASS TH #591499 6.500		06/25/2016.	PAID ON PRINCIPAL		3,573	3,573	3,534	3,531	0	42	0	42	0	3,573	0	0	0	105	09/25/2031	1
31389D QT 7	FNMA PASS TH #622466 5.500		06/25/2016.	PAID ON PRINCIPAL		11,207	11,207	11,085	11,154	0	54	0	54	0	11,207	0	0	0	255	12/25/2016	1
31390J SN 2	FNMA PASS TH #647725 6.000		06/25/2016.	PAID ON PRINCIPAL		2,328	2,328	2,429	2,349	0	(21)	0	(21)	0	2,328	0	0	0	58	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		06/25/2016.	PAID ON PRINCIPAL		24,757	24,757	24,653	24,676	0	81	0	81	0	24,757	0	0	0	468	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		06/25/2016.	PAID ON PRINCIPAL		128,041	128,041	131,542	128,594	0	(553)	0	(553)	0	128,041	0	0	0	2,691	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		06/25/2016.	PAID ON PRINCIPAL		15,337	15,337	15,247	15,281	0	56	0	56	0	15,337	0	0	0	291	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		06/25/2016.	PAID ON PRINCIPAL		9,620	9,620	9,602	9,600	0	20	0	20	0	9,620	0	0	0	215	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		06/25/2016.	PAID ON PRINCIPAL		104,591	104,591	104,395	104,428	0	163	0	163	0	104,591	0	0	0	2,396	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		06/25/2016.	PAID ON PRINCIPAL		3,877	3,877	3,870	3,869	0	8	0	8	0	3,877	0	0	0	89	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212 4.500		06/25/2016.	PAID ON PRINCIPAL		10,656	10,656	9,610	9,982	0	674	0	674	0	10,656	0	0	0	200	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		06/25/2016.	PAID ON PRINCIPAL		5,763	5,763	5,753	5,751	0	13	0	13	0	5,763	0	0	0	132	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		06/25/2016.	PAID ON PRINCIPAL		1,576	1,576	1,573	1,574	0	3	0	3	0	1,576	0	0	0	36	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		06/25/2016.	PAID ON PRINCIPAL		52,824	52,824	50,752	51,160	0	1,665	0	1,665	0	52,824	0	0	0	1,094	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626 4.500		06/25/2016.	PAID ON PRINCIPAL		5,143	5,143	4,638	4,785	0	358	0	358	0	5,143	0	0	0	79	08/25/2033	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31402H VV 0	FNMA PASS TH #729728 5.500		06/25/2016.	PAID ON PRINCIPAL		5,194	5,194	5,184	5,182	0	12	0	12	0	5,194	0	0	0	120	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485 4.500		06/25/2016.	PAID ON PRINCIPAL		1,144	1,144	1,048	1,068	0	76	0	76	0	1,144	0	0	0	22	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		06/25/2016.	PAID ON PRINCIPAL		21,209	21,209	21,170	21,165	0	45	0	45	0	21,209	0	0	0	520	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		06/25/2016.	PAID ON PRINCIPAL		32,624	32,624	31,563	32,310	0	314	0	314	0	32,624	0	0	0	542	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005 4.000		06/25/2016.	PAID ON PRINCIPAL		10,156	10,156	9,826	10,059	0	97	0	97	0	10,156	0	0	0	171	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2016.	PAID ON PRINCIPAL		273	273	273	273	0	1	0	1	0	273	0	0	0	6	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2016.	PAID ON PRINCIPAL		207,812	207,812	207,421	207,350	0	462	0	462	0	207,812	0	0	0	4,868	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2016.	PAID ON PRINCIPAL		57,480	57,480	57,143	57,271	0	209	0	209	0	57,480	0	0	0	1,058	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2016.	PAID ON PRINCIPAL		6,486	6,486	6,448	6,462	0	24	0	24	0	6,486	0	0	0	107	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		06/25/2016.	PAID ON PRINCIPAL		43,204	43,204	42,951	43,044	0	160	0	160	0	43,204	0	0	0	749	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2016.	PAID ON PRINCIPAL		19,951	19,951	19,995	19,919	0	32	0	32	0	19,951	0	0	0	372	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2016.	PAID ON PRINCIPAL		41,209	41,209	40,967	41,054	0	155	0	155	0	41,209	0	0	0	840	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2016.	PAID ON PRINCIPAL		165,049	165,049	154,630	156,820	0	8,229	0	8,229	0	165,049	0	0	0	3,150	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2016.	PAID ON PRINCIPAL		28,715	28,715	28,547	28,607	0	108	0	108	0	28,715	0	0	0	553	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2016.	PAID ON PRINCIPAL		18,395	18,395	18,435	18,366	0	29	0	29	0	18,395	0	0	0	357	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2016.	PAID ON PRINCIPAL		3,468	3,468	3,465	3,463	0	4	0	4	0	3,468	0	0	0	80	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2016.	PAID ON PRINCIPAL		49,050	49,050	47,095	47,451	0	1,598	0	1,598	0	49,050	0	0	0	1,049	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2016.	PAID ON PRINCIPAL		96,571	96,571	95,694	95,797	0	774	0	774	0	96,571	0	0	0	2,062	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2016.	PAID ON PRINCIPAL		377,840	377,840	364,648	364,726	0	13,113	0	13,113	0	377,840	0	0	0	8,149	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2016.	PAID ON PRINCIPAL		53,408	53,408	50,245	50,316	0	3,092	0	3,092	0	53,408	0	0	0	1,117	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2016.	PAID ON PRINCIPAL		15,178	15,178	15,585	15,554	0	(376)	0	(376)	0	15,178	0	0	0	443	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		127,637	127,637	120,856	125,039	0	2,598	0	2,598	0	127,637	0	0	0	2,403	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		1,868,282	1,868,282	1,693,423	1,828,029	0	40,253	0	40,253	0	1,868,282	0	0	0	39,062	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		300,582	300,582	280,574	293,367	0	7,215	0	7,215	0	300,582	0	0	0	5,682	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		281,269	281,269	265,448	275,995	0	5,275	0	5,275	0	281,269	0	0	0	5,383	04/25/2024	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		331,388	331,388	335,634	335,056	0	(3,669)	0	(3,669)	0	331,388	0	0	0	4,099	10/25/2040	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2016.	PAID ON PRINCIPAL		232,068	232,068	225,613	227,423	0	4,644	0	4,644	0	232,068	0	0	0	4,826	05/25/2043	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		06/25/2016.	PAID ON PRINCIPAL		1,528,226	1,528,226	1,553,537	1,553,483	0	(25,257)	0	(25,257)	0	1,528,226	0	0	0	21,785	05/25/2045	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		2,526,311	2,526,311	2,558,285	2,559,076	0	(32,765)	0	(32,765)	0	2,526,311	0	0	0	35,542	09/25/2045	1
3138NJ AA 6	FN FN0000 3.584		06/25/2016.	PAID ON PRINCIPAL		22,304	22,304	21,474	21,798	0	506	0	506	0	22,304	0	0	0	338	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						81,621,845	81,621,845	84,862,889	81,682,108	0	(60,263)	0	(60,263)	0	81,621,845	0	0	0	1,938,897	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A AA 1	ABB TREASURY USA (144A 2.500	R	06/15/2016.	MATURED		2,230,000	2,230,000	2,232,386	2,230,224	0	(224)	0	(224)	0	2,230,000	0	0	0	27,875	06/15/2016	1FE
00508X AF 1	ACTUANT CORPORATION 5.625		04/04/2016.	KEYBANC CAPITAL MARK		510,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,625	10,625	8,750	06/15/2022	3FE
009363 AL 6	AIRGAS INC 2.950	R	05/15/2016.	REDEEMED		1,000,000	1,000,000	998,600	999,848	0	97	0	97	0	999,945	0	55	55	12,292	06/15/2016	2FE
018490 AM 4	ALLERGAN INC 5.750		04/01/2016.	MATURED		1,000,000	1,000,000	997,170	999,704	0	296	0	296	0	1,000,000	0	0	0	28,750	04/01/2016	2FE

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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	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 Desig-nation or Market Indicator (a)
02209S AL 7	ALTRIA GROUP INC 4.750		06/22/2016.	SUSQUEHANNA INTL GROUP		1,702,425	1,500,000	1,493,625	1,496,131	0	311	0	311	0	1,496,442	0	205,983	205,983	45,917	05/05/2021	1FE
03070Q AN 1	AMERISTAR CASINOS 7.500		04/28/2016.	REDEEMED		259,375	250,000	257,500	253,203	0	(402)	0	(402)	0	252,801	0	6,574	6,574	10,052	04/15/2021	3FE
032511 AX 5	ANADARKO PETROLEUM COR 5.950		05/02/2016.	REDEEMED		2,039,440	2,000,000	2,074,470	2,008,146	0	(4,030)	0	(4,030)	0	2,004,116	0	35,324	35,324	75,036	09/15/2016	3FE
038521 AM 2	ARAMARK CORP 5.750		06/28/2016.	VARIOUS		3,087,094	3,000,000	3,085,000	3,055,180	0	(9,253)	0	(9,253)	0	3,045,928	0	41,166	41,166	119,672	03/15/2020	4FE
038521 C@ 7	ARAMARK CORP EXT LC2 1 3.650		05/20/2016.	PAID ON PRINCIPAL		12,972	12,972	12,972	12,972	0	0	0	0	0	12,972	0	0	0	384	07/26/2016	2FE
038521 D# 4	ARAMARK CORP EXT LC3 1 3.650		05/20/2016.	PAID ON PRINCIPAL		7,970	7,970	7,914	7,961	0	9	0	9	0	7,970	0	0	0	236	07/26/2016	2FE
038521 F* 6	ARAMARK CORP EXT TLE 1 3.250		05/31/2016.	PAID ON PRINCIPAL		229,732	229,732	229,339	229,158	294	280	0	574	0	229,732	0	0	0	2,103	09/07/2019	3FE
00206R AW 2	AT&T INC 2.950		05/15/2016.	MATURED		2,000,000	2,000,000	2,050,550	2,004,047	0	(4,047)	0	(4,047)	0	2,000,000	0	0	0	29,500	05/15/2016	2FE
050095 AM 0	ATWOOD OCEANICS 6.500		05/20/2016.	DEUTSCHE BANC		650,000	1,000,000	475,000	555,000	464,842	16,404	542,534	(61,288)	0	493,712	0	156,288	156,288	53,083	02/01/2020	5FE
05531F AF 0	BB&T CORP 3.950		04/29/2016.	MATURED		2,790,000	2,790,000	2,963,594	2,803,173	0	(13,173)	0	(13,173)	0	2,790,000	0	0	0	55,103	04/29/2016	1FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/01/2016.	REDEEMED		35,727	35,727	35,727	35,727	0	0	0	0	0	35,727	0	0	0	984	04/01/2024	1
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/01/2016.	REDEEMED		57,527	57,527	57,527	57,527	0	0	0	0	0	57,527	0	0	0	1,585	04/01/2024	1
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/01/2016.	REDEEMED		34,456	34,456	34,456	34,458	0	(1)	0	(1)	0	34,456	0	0	0	949	04/01/2024	1
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/01/2016.	REDEEMED		6,851	6,851	6,851	6,851	0	0	0	0	0	6,851	0	0	0	189	04/01/2024	1
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/01/2016.	REDEEMED		3,267	3,267	3,267	3,267	0	0	0	0	0	3,267	0	0	0	90	04/01/2024	1
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/01/2016.	REDEEMED		4,362	4,362	4,362	4,362	0	0	0	0	0	4,362	0	0	0	120	04/01/2024	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2016.	REDEEMED		205,425	205,425	206,603	206,257	0	(832)	0	(832)	0	205,425	0	0	0	5,102	04/01/2023	1FE
10138M AG 0	BOTTLING GROUP LLC 5.500		04/01/2016.	MATURED		3,000,000	3,000,000	2,995,650	2,999,298	0	702	0	702	0	3,000,000	0	0	0	82,500	04/01/2016	1FE
07330M AA 5	BRANCH BANKING & TRUST 3.800		06/27/2016.	BAS-MERRILL LYNCH		1,101,860	1,000,000	997,560	997,760	0	83	0	83	0	997,843	0	104,017	104,017	25,333	10/30/2026	1FE
13342B AC 9	CAMERON INTERNATIONAL 6.375		04/06/2016.	TENDERED		2,210,740	2,000,000	1,997,980	1,999,327	0	(118)	0	(118)	0	1,999,210	0	211,530	211,530	97,792	07/15/2018	2FE
13342B AE 5	CAMERON INTERNATIONAL 4.500		04/06/2016.	TENDERED		1,544,158	1,400,000	1,540,860	1,489,141	0	(4,273)	0	(4,273)	0	1,484,868	0	59,290	59,290	25,550	06/01/2021	2FE
13342B AJ 4	CAMERON INTERNATIONAL 3.600		04/06/2016.	TENDERED		1,052,080	1,000,000	997,440	998,224	0	84	0	84	0	998,308	0	53,772	53,772	18,200	04/30/2022	2FE
14912L 4S 7	CATERPILLAR FINANCIAL 2.650		04/01/2016.	MATURED		1,000,000	1,000,000	998,230	999,861	0	139	0	139	0	1,000,000	0	0	0	13,250	04/01/2016	1FE
12543D AR 1	CHS/COMMUNITY HEALTH S 5.125		05/16/2016.	TENDERED		203,577	199,000	199,000	199,000	0	0	0	0	0	199,000	0	4,577	4,577	7,677	08/15/2018	3FE
21036P AK 4	CONSTELLATION BRANDS I 3.750		06/13/2016.	GOLDMAN SACHS & CO		1,552,500	1,500,000	1,487,000	1,490,763	0	725	0	725	0	1,491,488	0	61,012	61,012	35,156	05/01/2021	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2016.	REDEEMED		19,383	19,383	19,383	19,383	0	0	0	0	0	19,383	0	0	0	488	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2016.	REDEEMED		14,500	14,500	16,712	16,296	0	(1,795)	0	(1,795)	0	14,500	0	0	0	420	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2016.	REDEEMED		36,556	36,556	36,556	36,556	0	(0)	0	(0)	0	36,556	0	0	0	1,144	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2016.	REDEEMED		52,547	52,547	54,483	54,358	0	(1,811)	0	(1,811)	0	52,547	0	0	0	1,265	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2016.	REDEEMED		44,962	44,962	46,217	46,198	0	(1,236)	0	(1,236)	0	44,962	0	0	0	1,111	01/10/2034	2FE
235851 AL 6	DANAHER CORP 2.300		06/23/2016.	MATURED		1,000,000	1,000,000	998,400	999,834	0	166	0	166	0	1,000,000	0	0	0	11,500	06/23/2016	1FE
89837R AA 0	DARTMOUTH COLLEGE (TAX 4.750		05/09/2016.	REDEEMED		551,936	498,000	500,015	499,174	0	(117)	0	(117)	0	499,058	0	52,878	52,878	10,382	06/01/2019	1FE
25470X AH 8	DISH DBS CORP 4.625		05/31/2016.	MITSUBISHI SECURITIES (US		1,026,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	26,250	26,250	40,854	07/15/2017	3FE
23331A AZ 2	DR HORTON 6.500		04/15/2016.	MATURED		2,000,000	2,000,000	1,995,940	1,999,333	0	667	0	667	0	2,000,000	0	0	0	65,000	04/15/2016	3FE
263534 CF 4	DUPONT EI NEMOUR 2.750		04/01/2016.	MATURED		1,000,000	1,000,000	998,230	999,858	0	142	0	142	0	1,000,000	0	0	0	13,750	04/01/2016	1FE

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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 Desig-nation or Market Indicator (a)
277432 AM 2	EASTMAN CHEMICAL 2.400		06/27/2016.	REDEEMED		507,165	500,000	501,665	500,487	0	(167)	0	(167)	0	500,320	0	6,845	6,845	6,867	06/01/2017	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2016.	TAX CREDIT - STATE		11,066	11,066	11,066	11,046	0	19	0	19	0	11,066	0	0	0	387	03/01/2019	1
29364N AQ 1	ENTERGY MISSISSIPPI 3.250		06/01/2016.	MATURED		1,500,000	1,500,000	1,499,775	1,499,927	0	73	0	73	0	1,500,000	0	0	0	24,375	06/01/2016	1FE
302182 AF 7	EXPRESS SCRIPTS HOLDIN 3.125		04/01/2016.	REDEEMED		1,003,338	1,000,000	995,970	999,633	0	215	0	215	0	999,848	0	3,490	3,490	11,806	05/15/2016	2FE
30231G AF 9	EXXON MOBIL CORP 2.709		04/01/2016.	BARCLAYS CAPITAL INC		1,004,390	1,000,000	1,001,120	1,001,030	0	(18)	0	(18)	0	1,001,012	0	3,378	3,378	15,803	03/06/2025	1FE
361448 AK 9	GATX CORP 3.500		04/15/2016.	REDEEMED		433,109	430,000	429,622	429,957	0	(8)	0	(8)	0	429,949	0	3,160	3,160	11,288	07/15/2016	2FE
36159R AE 3	GEO GROUP INC 6.625		05/20/2016.	REDEEMED		3,822,563	3,700,000	3,702,875	3,700,820	0	(273)	0	(273)	0	3,700,547	0	122,015	122,015	187,248	02/15/2021	3FE
373334 JV 4	GEORGIA POWER 3.000		04/15/2016.	MATURED		1,000,000	1,000,000	999,730	999,928	0	72	0	72	0	1,000,000	0	0	0	15,000	04/15/2016	1FE
38259P AB 8	GOOGLE INC 3.625		04/26/2016.	EXCHANGED		4,145,154	3,800,000	4,005,254	3,937,327	0	(7,807)	0	(7,807)	0	3,929,519	0	215,635	215,635	69,957	05/19/2021	1FE
38259P AC 6	GOOGLE INC 2.125		05/19/2016.	MATURED		2,000,000	2,000,000	1,989,080	1,999,076	0	924	0	924	0	2,000,000	0	0	0	21,250	05/19/2016	1FE
38259P AD 4	GOOGLE INC 3.375		04/26/2016.	EXCHANGED		1,707,990	1,582,000	1,634,156	1,632,429	0	(1,779)	0	(1,779)	0	1,630,650	0	77,341	77,341	39,847	02/25/2024	1FE
405217 A* 1	HAIN CELESTIAL GROUP I 5.980		05/02/2016.	MATURED		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	179,400	05/02/2016	2
406216 BF 7	HALLIBURTON COMPANY 2.700		05/12/2016.	REDEEMED		1,010,000	1,000,000	997,950	997,987	0	157	0	157	0	998,145	0	11,856	11,856	13,425	11/15/2020	1FE
406216 BH 3	HALLIBURTON COMPANY 3.375		05/12/2016.	REDEEMED		1,010,000	1,000,000	999,190	999,180	0	64	0	64	0	999,244	0	10,756	10,756	16,781	11/15/2022	1FE
410345 AG 7	HANESBRANDS INC 6.375		06/02/2016.	REDEEMED		7,223,160	7,000,000	6,972,500	6,960,355	0	4,219	0	4,219	0	6,964,575	0	258,585	258,585	207,010	12/15/2020	3FE
471109 AE 8	JARDEN CORP 6.125		04/15/2016.	REDEEMED		6,407,427	6,217,000	6,511,645	6,402,123	0	5,304	0	5,304	0	6,407,427	0	0	0	158,663	11/15/2022	3FE
476556 CM 5	JERSEY CENTRAL POWER & 5.625		05/01/2016.	MATURED		2,000,000	2,000,000	2,106,800	2,003,771	0	(3,771)	0	(3,771)	0	2,000,000	0	0	0	56,250	05/01/2016	2FE
24422E RC 5	JOHN DEERE CAPITAL COR 2.250		06/07/2016.	MATURED		1,000,000	1,000,000	998,030	999,805	0	195	0	195	0	1,000,000	0	0	0	11,250	06/07/2016	1FE
478160 AY 0	JOHNSON & JOHNSON 2.150		05/15/2016.	MATURED		1,500,000	1,500,000	1,495,425	1,499,606	0	394	0	394	0	1,500,000	0	0	0	16,125	05/15/2016	1FE
481165 AJ 7	JOY GLOBAL INC 5.125		06/06/2016.	CANTOR FITZGERALD		903,750	1,000,000	1,052,520	1,033,532	0	(1,980)	0	(1,980)	0	1,031,552	0	(127,802)	(127,802)	30,821	10/15/2021	3FE
48121C JN 7	JP MORGAN CHASE 5.875		06/13/2016.	MATURED		3,000,000	3,000,000	2,998,650	2,999,694	0	306	0	306	0	3,000,000	0	0	0	88,125	06/13/2016	1FE
487836 BB 3	KELLOGG CO 4.450		05/30/2016.	MATURED		2,000,000	2,000,000	2,042,790	2,002,967	0	(2,967)	0	(2,967)	0	2,000,000	0	0	0	44,500	05/30/2016	2FE
502413 BB 2	L-3 COMMUNICATIONS COR 3.950		05/20/2016.	REDEEMED		611,894	603,000	598,616	602,143	0	382	0	382	0	602,525	0	9,369	9,369	12,240	11/15/2016	2FE
50540R AH 5	LABORATORY CORP 3.125		05/15/2016.	MATURED		1,182,000	1,182,000	1,232,132	1,186,777	0	(4,777)	0	(4,777)	0	1,182,000	0	0	0	18,469	05/15/2016	2FE
513075 BE 0	LAMAR MEDIA CORP 5.000		06/20/2016.	CITIGROUP GLOBAL MARKETS		517,500	500,000	482,500	486,098	0	749	0	749	0	486,847	0	30,653	30,653	16,111	05/01/2023	3FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		06/16/2016.	PAID ON PRINCIPAL		10,030	10,030	1,254	568	0	9,462	0	9,462	0	10,030	0	0	0	0	08/15/2010	6*
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000		06/16/2016.	PAID ON PRINCIPAL		10,049	10,049	955	0	568	9,481	0	10,049	0	10,049	0	0	0	0	01/14/2011	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		06/16/2016.	PAID ON PRINCIPAL		20,375	20,375	2,547	1,121	29	19,226	0	19,255	0	20,375	0	0	0	0	04/25/2011	6*
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		06/16/2016.	PAID ON PRINCIPAL		10,022	10,022	1,253	0	565	9,456	0	10,022	0	10,022	0	0	0	0	02/06/2012	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		06/16/2016.	PAID ON PRINCIPAL		50,347	50,347	6,293	2,796	0	47,551	0	47,551	0	50,347	0	0	0	0	01/18/2012	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		06/16/2016.	PAID ON PRINCIPAL		20,413	20,413	2,552	1,153	0	19,260	0	19,260	0	20,413	0	0	0	0	03/13/2014	6
538034 AF 6	LIVE NATION ENTERTAINM 7.000		05/26/2016.	CREDIT SUISSE FIRST BOSTO		1,050,000	1,000,000	1,070,000	1,039,773	11,690	(10,991)	0	700	0	1,040,473	0	9,527	9,527	52,500	09/01/2020	4FE
539830 AE 9	LOCKHEED MARTIN CORP 7.650		05/01/2016.	MATURED		2,865,000	2,865,000	3,315,770	2,886,583	0	(21,583)	0	(21,583)	0	2,865,000	0	0	0	109,586	05/01/2016	2FE
548661 CS 4	LOWES COMPANIES 2.125		04/15/2016.	MATURED		1,000,000	1,000,000	977,900	998,628	0	1,372	0	1,372	0	1,000,000	0	0	0	10,625	04/15/2016	1FE
585055 AZ 9	MEDTRONIC INC 2.750		04/15/2016.	TENDERED		2,089,300	2,000,000	1,995,300	1,996,429	0	161	0	161	0	1,996,590	0	92,710	92,710	29,639	04/01/2023	1FE
604059 AE 5	MINNESOTA MINING 6.375		06/22/2016.	CITIGROUP GLOBAL MARKETS		1,437,512	1,056,000	1,137,408	1,116,133	0	(1,726)	0	(1,726)	0	1,114,407	0	323,104	323,104	58,344	02/15/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
611662 BM 8	MONSANTO CO 2.750		04/15/2016.	MATURED		1,000,000	1,000,000	997,870	999,822	0	178	0	178	0	1,000,000	0	0	0	13,750	04/15/2016.	2FE
61761J B3 2	MORGAN STANLEY 2.800		06/21/2016.	MORGAN STANLEY		1,020,010	1,000,000	998,800	998,911	0	114	0	114	0	999,024	0	20,986	20,986	14,622	06/16/2020.	1FE
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/15/2016.	REDEEMED		170,882	170,882	170,882	170,880	0	1	0	1	0	170,882	0	0	0	4,785	03/31/2024.	1
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/15/2016.	REDEEMED		102,529	102,529	102,529	102,528	0	1	0	1	0	102,529	0	0	0	2,871	03/31/2024.	1
667748 AM 9	NORTHWEST PIPELINE COR 7.000		06/15/2016.	MATURED		1,000,000	1,000,000	1,183,880	1,016,606	0	(16,606)	0	(16,606)	0	1,000,000	0	0	0	35,000	06/15/2016.	2FE
674599 BX 2	OCCIDENTAL PETROLEUM 4.125		06/01/2016.	MATURED		5,000,000	5,000,000	4,964,600	4,997,306	0	2,694	0	2,694	0	5,000,000	0	0	0	103,125	06/01/2016.	1FE
674599 CB 9	OCCIDENTAL PETROLEUM 1.750		05/05/2016.	REDEEMED		1,008,368	1,000,000	1,000,830	1,000,181	0	(60)	0	(60)	0	1,000,121	0	8,246	8,246	12,639	02/15/2017.	1FE
677415 CL 3	OHIO POWER CO 6.000		06/01/2016.	MATURED		1,000,000	1,000,000	996,470	999,686	0	314	0	314	0	1,000,000	0	0	0	30,000	06/01/2016.	2FE
681919 AS 5	OMNICOM GROUP 5.900		04/15/2016.	MATURED		3,000,000	3,000,000	2,985,300	2,998,813	0	1,187	0	1,187	0	3,000,000	0	0	0	88,500	04/15/2016.	2FE
713448 BT 4	PEPSICO INC 2.500		05/10/2016.	MATURED		1,000,000	1,000,000	1,000,140	999,979	0	21	0	21	0	1,000,000	0	0	0	12,500	05/10/2016.	1FE
718172 AJ 8	PHILIP MORRIS INTERNAT 2.500		05/16/2016.	MATURED		3,000,000	3,000,000	2,979,480	2,998,270	0	1,730	0	1,730	0	3,000,000	0	0	0	37,500	05/16/2016.	1FE
720186 E* 2	PIEDMONT NATURAL GAS C 2.920		06/06/2016.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	60,022	06/06/2016.	1
723456 AN 9	PINNACLE ENTERTAINMENT 8.750		05/15/2016.	REDEEMED		3,087,510	3,000,000	3,292,500	3,105,030	0	(17,520)	0	(17,520)	0	3,087,510	0	0	0	131,250	05/15/2020.	4FE
723456 AP 4	PINNACLE ENTERTAINMENT 7.750		04/28/2016.	REDEEMED		3,299,933	3,000,000	3,127,500	3,099,302	0	(3,941)	0	(3,941)	0	3,095,361	0	204,572	204,572	133,688	04/01/2022.	4FE
723456 AS 8	PINNACLE ENTERTAINMENT 6.375		04/28/2016.	REDEEMED		1,061,386	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	61,386	61,386	47,281	08/01/2021.	3FE
693627 AZ 4	PSI ENERGY 6.050		06/15/2016.	MATURED		2,000,000	2,000,000	1,999,080	1,999,802	0	198	0	198	0	2,000,000	0	0	0	60,500	06/15/2016.	1FE
74834L AR 1	QUEST DIAGNOSTICS 3.200		04/01/2016.	MATURED		1,000,000	1,000,000	999,070	999,887	0	113	0	113	0	1,000,000	0	0	0	16,000	04/01/2016.	2FE
74913G AW 5	QWEST CORP 8.375		05/01/2016.	MATURED		1,000,000	1,000,000	962,572	997,182	0	2,818	0	2,818	0	1,000,000	0	0	0	41,875	05/01/2016.	3FE
76009N AH 3	RENT-A-CENTER 6.625		05/12/2016.	BARCLAYS CAPITAL INC		900,000	1,000,000	1,004,163	860,000	141,692	(159)	0	141,533	0	1,001,533	0	(101,533)	(101,533)	33,493	11/15/2020.	4FE
76169# AE 3	REYES HOLDINGS LLC 7.050		04/29/2016.	REDEEMED		1,000,000	1,000,000	1,000,000	999,951	0	49	0	49	0	1,000,000	0	0	0	0	04/30/2017.	3
76882A AA 8	RIVERS PITTSBURG (144A 9.500		06/15/2016.	REDEEMED		126,945	124,000	130,473	128,680	0	(1,735)	0	(1,735)	0	126,945	0	0	0	5,890	06/15/2019.	4FE
779382 AK 6	ROWAN COMPANIES 7.875		05/18/2016.	VARIOUS		2,000,000	2,000,000	1,986,820	1,993,901	0	408	0	408	0	1,994,309	0	5,691	5,691	126,656	08/01/2019.	3FE
826418 BD 6	SIERRA PACIFIC POWER 6.000		05/15/2016.	MATURED		5,000,000	5,000,000	4,789,950	4,988,492	0	11,508	0	11,508	0	5,000,000	0	0	0	150,000	05/15/2016.	1FE
84383Q AA 1	SOUTHERN STAR CENTRAL 6.000		06/01/2016.	MATURED		2,000,000	2,000,000	1,993,260	1,999,397	0	603	0	603	0	2,000,000	0	0	0	60,000	06/01/2016.	2FE
845467 AE 9	SOUTHWESTERN ENERGY 7.500		05/20/2016.	BAS-MERRILL LYNCH		1,000,000	1,000,000	1,012,500	1,003,307	0	(677)	0	(677)	0	1,002,630	0	(2,630)	(2,630)	61,250	02/01/2018.	4FE
87151Q AA 4	SYMETRA FINANCIAL (144 6.125		04/01/2016.	MATURED		1,000,000	1,000,000	995,570	999,619	0	381	0	381	0	1,000,000	0	0	0	30,625	04/01/2016.	2FE
87612E AP 1	TARGET CORP 5.375		04/19/2016.	TENDERED		1,046,370	1,000,000	1,174,800	1,042,957	0	(10,694)	0	(10,694)	0	1,032,263	0	14,107	14,107	27,024	05/01/2017.	1FE
87612E AS 5	TARGET CORP 6.000		04/19/2016.	TENDERED		1,315,262	1,215,000	1,448,974	1,297,109	0	(13,303)	0	(13,303)	0	1,283,806	0	31,456	31,456	58,118	01/15/2018.	1FE
87612E AZ 9	TARGET CORP 2.900		05/04/2016.	CITIGROUP GLOBAL MARKETS		1,057,270	1,000,000	1,066,010	1,044,625	0	(2,486)	0	(2,486)	0	1,042,139	0	15,131	15,131	23,683	01/15/2022.	1FE
882508 AR 5	TEXAS INSTRUMENTS INC 2.375		05/16/2016.	MATURED		2,000,000	2,000,000	1,997,860	1,999,803	0	197	0	197	0	2,000,000	0	0	0	23,882	05/16/2016.	1FE
887317 AG 0	TIME WARNER INC 4.700		05/05/2016.	CITIGROUP GLOBAL MARKETS		1,107,770	1,000,000	1,140,770	1,089,145	0	(5,963)	0	(5,963)	0	1,083,182	0	24,588	24,588	38,514	01/15/2021.	2FE
88947E AN 0	TOLL BROS FINANCE CORP 4.375		06/08/2016.	CREDIT SUISSE FIRST BOSTO		2,007,500	2,000,000	2,067,330	1,930,780	120,750	(2,876)	0	117,874	0	2,048,654	0	(41,154)	(41,154)	57,847	04/15/2023.	3FE
893570 BW 0	TRANSCONTINENTAL GAS P 6.400		04/15/2016.	MATURED		2,000,000	2,000,000	2,319,160	2,024,814	0	(24,814)	0	(24,814)	0	2,000,000	0	0	0	64,000	04/15/2016.	2FE
87305Q CA 7	TTX CO (144A) 6.050		06/15/2016.	MATURED		2,000,000	2,000,000	1,996,060	1,999,625	0	375	0	375	0	2,000,000	0	0	0	60,500	06/15/2016.	1
90520E AC 5	UNION BANK NA 3.000	R	06/06/2016.	MATURED		2,000,000	2,000,000	1,994,660	1,999,453	0	547	0	547	0	2,000,000	0	0	0	30,000	06/06/2016.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
90520G AA 4	UNION BANK NA 5.950	R	05/11/2016.	MATURED		3,000,000	3,000,000	2,988,180	2,998,912	0	1,088	0	1,088	0	3,000,000	0	0	0	89,250	05/11/2016.	1FE
907818 DK 1	UNION PACIFIC CORP 4.163		06/20/2016.	WELLS FARGO SECURITIES		971,309	864,000	877,608	872,647	0	(588)	0	(588)	0	872,058	0	99,251	99,251	33,770	07/15/2022.	1FE
90782J AA 1	UNION PACIFIC PASS THR 2.695		05/12/2016.	REDEEMED		343,366	343,366	343,366	343,360	0	6	0	6	0	343,366	0	0	0	4,627	05/12/2027.	1FE
912656 AG 0	UNITED STATES STEEL CO 7.000		05/24/2016.	TENDERED		3,210,000	3,000,000	2,972,610	2,085,000	907,544	1,119	0	908,663	0	2,993,663	0	216,337	216,337	170,917	02/01/2018.	4FE
912909 AJ 7	UNITED STATES STEEL CO 6.875		05/24/2016.	TENDERED		81,180	99,000	99,000	47,520	51,480	0	0	51,480	0	99,000	0	(17,820)	(17,820)	4,405	04/01/2021.	4FE
92343V AV 6	VERIZON COMMUNICATIONS 6.350		03/22/2016.	TENDERED		0	0	0	0	0	(434)	0	(434)	0	(434)	0	434	434	54,842	04/01/2019.	2FE
925524 BB 5	VIACOM INC 6.250		04/30/2016.	MATURED		616,000	616,000	710,143	623,284	0	(7,284)	0	(7,284)	0	616,000	0	0	0	19,250	04/30/2016.	2FE
931142 DC 4	WAL-MART STORES 2.800		04/15/2016.	MATURED		1,000,000	1,000,000	996,310	999,722	0	278	0	278	0	1,000,000	0	0	0	14,000	04/15/2016.	1FE
931427 AH 1	WALGREENS BOOTS ALLIAN 3.800		06/22/2016.	BAS-MERRILL LYNCH		1,046,290	1,000,000	975,895	976,805	0	1,071	0	1,071	0	977,876	0	68,414	68,414	23,117	11/18/2024.	2FE
947075 AF 4	WEATHERFORD BERMUDA 9.625		06/09/2016.	RBC CAPITAL MARKETS		1,100,000	1,000,000	1,223,770	974,430	114,814	(11,786)	0	103,028	0	1,077,458	0	22,542	22,542	75,663	03/01/2019.	4FE
94974B FC 9	WELLS FARGO 3.500		06/28/2016.	BAS-MERRILL LYNCH		801,458	750,000	746,190	747,164	0	204	0	204	0	747,368	0	54,090	54,090	13,125	03/08/2022.	1FE
94980V AE 8	WELLS FARGO 5.750		05/16/2016.	MATURED		1,000,000	1,000,000	977,250	998,565	0	1,435	0	1,435	0	1,000,000	0	0	0	28,910	05/16/2016.	1FE
98385X AH 9	XTO ENERGY INC 5.650		04/01/2016.	MATURED		2,000,000	2,000,000	1,998,340	1,999,552	0	448	0	448	0	2,000,000	0	0	0	56,500	04/01/2016.	1FE
988498 AB 7	YUM! BRANDS INC 6.250		04/15/2016.	MATURED		1,000,000	1,000,000	1,058,820	1,002,808	0	(2,808)	0	(2,808)	0	1,000,000	0	0	0	31,250	04/15/2016.	3FE
98877D AA 3	ZF NA CAPITAL (144A) 4.000	R	06/08/2016.	CITIGROUP GLOBAL MARKETS		1,038,750	1,000,000	994,400	995,046	0	479	0	479	0	995,525	0	43,225	43,225	24,889	04/29/2020.	3FE
097751 BJ 9	BOMBARDIER INC (144A) 6.000	A	05/11/2016.	CITIGROUP GLOBAL MARKETS		865,000	1,000,000	795,000	705,000	98,514	7,846	0	106,360	0	811,360	0	53,640	53,640	35,167	10/15/2022.	4FE
136375 BM 3	CANADIAN NATIONAL RAIL 5.800	A	06/01/2016.	MATURED		1,325,000	1,325,000	1,338,627	1,325,929	0	(929)	0	(929)	0	1,325,000	0	0	0	38,425	06/01/2016.	1FE
03938L AF 1	ARCELORMITTAL 6.125	F	04/19/2016.	TENDERED		1,046,250	1,000,000	995,710	912,500	86,152	130	0	86,282	0	998,782	0	47,468	47,468	23,479	06/01/2018.	3FE
22303Q AP 5	COVIDIEN INTERNATIONAL 2.950	E	04/15/2016.	TENDERED		2,097,720	2,000,000	1,995,460	1,996,528	0	89	0	89	0	1,996,618	0	101,102	101,102	19,667	06/15/2023.	1FE
25156P AP 8	DEUTSCHE TELEKOM (144A 3.125	F	04/11/2016.	MATURED		2,000,000	2,000,000	1,997,980	1,999,758	0	242	0	242	0	2,000,000	0	0	0	31,250	04/11/2016.	2FE
29358Q AA 7	ENSCO PLC 4.700	F	04/04/2016.	TENDERED		1,440,000	2,000,000	1,395,740	1,976,891	0	1,994	582,218	(580,224)	0	1,396,667	0	43,333	43,333	52,222	03/15/2021.	3FE
714264 AA 6	PERNOD-RICARD SA (144A 5.750	F	06/21/2016.	BNP PARIBAS		2,294,420	2,000,000	1,981,300	1,988,608	0	889	0	889	0	1,989,497	0	304,923	304,923	82,097	04/07/2021.	2FE
76720A AB 2	RIO TINTO FINANCE 2.000	F	04/27/2016.	TENDERED		2,013,820	2,000,000	1,997,440	1,999,325	0	181	0	181	0	1,999,506	0	14,314	14,314	24,111	03/22/2017.	1FE
76720A AE 6	RIO TINTO FINANCE 1.625	F	04/27/2016.	TENDERED		3,017,550	3,000,000	2,983,560	2,994,428	0	1,094	0	1,094	0	2,995,522	0	22,028	22,028	33,583	08/21/2017.	1FE
76720A AF 3	RIO TINTO FINANCE 2.875	F	06/21/2016.	TENDERED		64,017	63,000	62,173	62,423	0	37	0	37	0	62,460	0	1,557	1,557	1,514	08/21/2022.	2FE
767201 AQ 9	RIO TINTO FINANCE 3.750	F	06/21/2016.	TENDERED		1,078,460	1,000,000	997,440	998,376	0	118	0	118	0	998,494	0	79,966	79,966	28,333	09/20/2021.	2FE
80281T AC 2	SANTANDER ISSUANCES (1 5.911	F	06/20/2016.	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	147,775	06/20/2016.	2FE
833636 AC 7	SOC QUIMICA Y MINERA D 6.125	F	04/15/2016.	MATURED		1,000,000	1,000,000	991,120	999,425	0	575	0	575	0	1,000,000	0	0	0	30,625	04/15/2016.	2FE
91911T AJ 2	VALE OVERSEAS LIMITED 5.625	F	05/13/2016.	VARIOUS		2,005,000	2,000,000	2,141,170	2,080,357	0	(7,933)	0	(7,933)	0	2,072,423	0	(67,423)	(67,423)	70,781	09/15/2019.	2FE
91911T AL 7	VALE OVERSEAS LIMITED 4.625	F	03/31/2016.	BARCLAYS CAPITAL INC		0	0	0	0	0	(127)	0	(127)	0	(127)	0	127	127	25,694	09/15/2020.	2FE
928670 AF 5	VOLKSWAGEN INTL FIN NV 2.875	F	04/01/2016.	MATURED		3,000,000	3,000,000	2,978,430	2,998,677	0	1,323	0	1,323	0	3,000,000	0	0	0	43,125	04/01/2016.	2FE
947075 AD 9	WEATHERFORD BERMUDA 6.000	E	06/17/2016.	TENDERED		2,110,000	2,000,000	1,989,240	1,824,980	171,867	579	0	172,446	0	1,997,426	0	112,574	112,574	90,667	03/15/2018.	3FE
980888 AE 1	WOOLWORTHS LIMITED (14 3.150	F	04/12/2016.	MATURED		1,000,000	1,000,000	999,170	999,889	0	111	0	111	0	1,000,000	0	0	0	15,750	04/12/2016.	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2016.	PAID ON PRINCIPAL		287,943	287,943	280,745	264,064	0	23,879	0	23,879	0	287,943	0	0	0	5,346	06/25/2035.	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500		06/25/2016.	PAID ON PRINCIPAL		356,107	356,107	358,416	358,511	0	(2,404)	0	(2,404)	0	356,107	0	0	0	4,886	11/25/2044.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		801,936	801,936	823,613	815,751	6,704	(20,519)	0	(13,815)	0	801,936	0	0	0	11,271	03/25/2045	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000		06/27/2016.	PAID ON PRINCIPAL		614,781	614,781	626,885	615,569	10,115	(10,903)	0	(788)	0	614,781	0	0	0	7,312	04/25/2045	1FM
00842A AK 5	ABMT 2015-4 A10 3.000		06/25/2016.	PAID ON PRINCIPAL		318,307	318,307	320,296	320,152	0	(1,845)	0	(1,845)	0	318,307	0	0	0	3,765	06/25/2045	1FM
00842A AD 1	ABMT 2015-4 A4 3.500		06/25/2016.	PAID ON PRINCIPAL		700,276	700,276	698,525	698,526	(0)	1,750	0	1,750	0	700,276	0	0	0	9,663	06/25/2045	1FM
004375 CE 9	ACCR 2004-4 A2C 1.453		06/27/2016.	PAID ON PRINCIPAL		76,130	76,130	73,180	73,922	0	2,208	0	2,208	0	76,130	0	0	0	495	01/25/2035	1FM
004375 CF 6	ACCR 2004-4 A2D 1.153		06/27/2016.	PAID ON PRINCIPAL		516,990	516,990	440,411	458,009	0	58,981	0	58,981	0	516,990	0	0	0	2,657	01/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 2.972		06/25/2016.	PAID ON PRINCIPAL		76,705	76,705	69,726	59,089	0	17,616	0	17,616	0	76,705	0	0	0	802	11/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.391		04/28/2016.	PAID ON PRINCIPAL		418,866	418,866	408,657	417,394	0	1,472	0	1,472	0	418,866	0	0	0	3,657	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.123		06/25/2016.	PAID ON PRINCIPAL		119,337	119,337	63,249	44,578	0	74,760	0	74,760	0	119,337	0	0	0	1,366	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 3.057		06/26/2016.	PAID ON PRINCIPAL		449,196	449,196	426,175	431,417	0	17,780	0	17,780	0	449,196	0	0	0	5,128	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.594		06/25/2016.	PAID ON PRINCIPAL		297	297	286	286	0	11	0	11	0	297	0	0	0	4	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.360		06/25/2016.	PAID ON PRINCIPAL		22,222	22,222	21,564	21,571	0	651	0	651	0	22,222	0	0	0	292	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2016.	PAID ON PRINCIPAL		182,554	182,554	178,255	180,123	0	2,431	0	2,431	0	182,554	0	0	0	4,236	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 2.829		06/25/2016.	PAID ON PRINCIPAL		102,085	102,085	95,094	91,767	0	10,319	0	10,319	0	102,085	0	0	0	1,443	08/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.929		06/25/2016.	PAID ON PRINCIPAL		50,225	50,225	47,871	34,711	0	15,514	0	15,514	0	50,225	0	0	0	597	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.929		06/25/2016.	WRITTEN OFF		0	585	558	404	0	(2)	0	(2)	0	402	0	(402)	(402)	7	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2016.	PAID ON PRINCIPAL		345,714	345,714	344,229	344,350	0	1,364	0	1,364	0	345,714	0	0	0	7,549	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		5,127	5,127	5,125	5,123	0	4	0	4	0	5,127	0	0	0	107	08/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		114,009	114,009	113,219	113,461	0	548	0	548	0	114,009	0	0	0	2,631	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		88,807	88,807	82,147	68,931	0	19,876	0	19,876	0	88,807	0	0	0	2,179	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2016.	WRITTEN OFF		0	7,663	7,089	5,948	0	(199)	0	(199)	0	5,749	0	(5,749)	(5,749)	182	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.797		06/25/2016.	PAID ON PRINCIPAL		116,135	116,135	95,013	87,503	0	28,632	0	28,632	0	116,135	0	0	0	1,091	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.752		06/25/2016.	PAID ON PRINCIPAL		177,215	177,215	109,873	94,991	0	82,223	0	82,223	0	177,215	0	0	0	2,086	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.752		06/25/2016.	WRITTEN OFF		0	16,669	10,335	8,935	0	(68)	0	(68)	0	8,867	0	(8,867)	(8,867)	218	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.746		04/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(57)	(35)	(31)	0	0	0	0	0	(31)	0	31	31	0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.692		06/25/2016.	PAID ON PRINCIPAL		113,842	113,842	81,966	67,283	0	46,559	0	46,559	0	113,842	0	0	0	2,235	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.692		06/25/2016.	WRITTEN OFF		0	7,814	5,626	4,618	0	(69)	0	(69)	0	4,550	0	(4,550)	(4,550)	164	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.628		06/25/2016.	PAID ON PRINCIPAL		163,803	163,803	140,370	132,290	0	31,513	0	31,513	0	163,803	0	0	0	1,826	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.628		05/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(2,653)	(2,274)	(2,143)	0	5	0	5	0	(2,137)	0	2,137	2,137	0	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		30,613	30,613	30,461	30,488	0	125	0	125	0	30,613	0	0	0	638	08/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		254,909	254,909	232,574	226,197	0	28,712	0	28,712	0	254,909	0	0	0	6,206	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		133,508	133,508	119,490	66,580	0	66,928	0	66,928	0	133,508	0	0	0	2,742	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		96,970	96,970	64,970	42,580	0	54,390	0	54,390	0	96,970	0	0	0	2,705	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		23,533	23,533	16,289	8,270	0	15,263	0	15,263	0	23,533	0	0	0	350	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 6.500		06/25/2016.	PAID ON PRINCIPAL		150,259	150,259	111,640	111,616	0	38,643	0	38,643	0	150,259	0	0	0	2,026	06/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		22,469	22,469	23,297	23,176	0	(707)	0	(707)	0	22,469	0	0	0	562	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		81,471	81,471	81,243	80,630	0	841	0	841	0	81,471	0	0	0	1,692	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		12,877	12,877	11,074	10,073	0	2,804	0	2,804	0	12,877	0	0	0	295	08/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		05/25/2016.	WRITTEN OFF		0	12	10	9	0	(0)	0	(0)	0	9	0	(9)	(9)	0	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		52,556	52,556	52,605	52,385	0	171	0	171	0	52,556	0	0	0	1,095	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		139,024	139,024	113,183	108,071	(0)	30,953	0	30,953	0	139,024	0	0	0	3,420	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		05/25/2016.	WRITTEN OFF		0	41,077	33,441	31,931	0	(116)	0	(116)	0	31,815	0	(31,815)	(31,815)	934	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(5)	(4)	(4)	0	0	0	0	0	(4)	0	4	4	0	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		191,379	191,379	187,880	188,296	0	3,083	0	3,083	0	191,379	0	0	0	2,820	08/25/2043	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		955,433	955,433	969,765	969,877	0	(14,443)	0	(14,443)	0	955,433	0	0	0	13,373	03/25/2045	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		699,610	699,610	709,667	707,209	0	(7,599)	0	(7,599)	0	699,610	0	0	0	9,406	08/25/2045	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		996,930	996,930	705,477	715,618	0	281,312	0	281,312	0	996,930	0	0	0	25,769	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		05/25/2016.	WRITTEN OFF		0	13,851	9,801	9,942	0	(229)	0	(229)	0	9,714	0	(9,714)	(9,714)	306	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(524,406)	(371,096)	(376,430)	0	40,030	0	40,030	0	(336,400)	0	336,400	336,400	0	06/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		414,904	414,904	341,155	311,088	0	103,816	0	103,816	0	414,904	0	0	0	9,714	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		05/25/2016.	WRITTEN OFF		0	10,744	8,834	8,056	0	(107)	0	(107)	0	7,949	0	(7,949)	(7,949)	206	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(197,339)	(162,262)	(147,961)	0	9,074	0	9,074	0	(138,887)	0	138,887	138,887	0	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		71,890	71,890	68,832	65,110	0	6,779	0	6,779	0	71,890	0	0	0	1,441	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 3.147		06/25/2016.	PAID ON PRINCIPAL		33,668	33,668	32,183	30,969	0	2,699	0	2,699	0	33,668	0	0	0	385	06/25/2033	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		208,786	208,786	183,014	176,064	0	32,721	0	32,721	0	208,786	0	0	0	4,900	09/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		05/25/2016.	WRITTEN OFF		0	137	120	116	0	(1)	0	(1)	0	115	0	(115)	(115)	3	09/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(59,478)	(52,136)	(50,157)	0	1,325	0	1,325	0	(48,832)	0	48,832	48,832	0	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		43,401	43,401	43,150	32,115	0	11,286	0	11,286	0	43,401	0	0	0	1,017	12/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		05/25/2016.	WRITTEN OFF		0	24	24	18	0	(0)	0	(0)	0	17	0	(17)	(17)	1	12/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(11,002)	(10,939)	(8,141)	0	527	0	527	0	(7,614)	0	7,614	7,614	0	12/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		174,934	174,934	156,566	125,834	0	49,099	0	49,099	0	174,934	0	0	0	4,354	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		04/25/2016.	WRITTEN OFF		0	2	2	2	0	(0)	0	(0)	0	2	0	(2)	(2)	0	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(78,975)	(70,683)	(56,809)	0	4,573	0	4,573	0	(52,236)	0	52,236	52,236	0	12/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		355,257	355,257	306,248	281,081	0	74,176	0	74,176	0	355,257	0	0	0	9,150	05/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		05/25/2016.	WRITTEN OFF		0	8,437	7,273	6,675	0	(126)	0	(126)	0	6,549	0	(6,549)	(6,549)	201	05/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(172,370)	(148,591)	(136,380)	0	10,416	0	10,416	0	(125,964)	0	125,964	125,964	0	05/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		06/25/2016.	PAID ON PRINCIPAL		14,777	14,777	15,525	14,733	0	44	0	44	0	14,777	0	0	0	382	11/25/2016	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2016.	PAID ON PRINCIPAL		1,810	1,810	1,662	1,137	0	673	0	673	0	1,810	0	0	0	69	05/25/2032	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		06/25/2016.	PAID ON PRINCIPAL		123,246	123,246	112,153	118,396	0	4,849	0	4,849	0	123,246	0	0	0	2,563	02/25/2035	1FM
294751 DC 3	EQABS 2003-4 AF6 5.333		06/25/2016.	PAID ON PRINCIPAL		207,726	207,726	207,725	207,017	0	709	0	709	0	207,726	0	0	0	4,194	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		440,815	440,815	437,226	437,484	0	3,331	0	3,331	0	440,815	0	0	0	5,437	06/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
32029A AE 7	FFML 2006-FF18 A2D .663		06/27/2016.	PAID ON PRINCIPAL		139,969	139,969	63,634	51,278	0	88,691	0	88,691	0	139,969	0	0	0	362	12/25/2037	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		829,490	829,490	840,377	838,809	0	(9,320)	0	(9,320)	0	829,490	0	0	0	9,626	03/25/2045	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2016.	PAID ON PRINCIPAL		13,253	13,253	9,559	2,394	0	10,859	0	10,859	0	13,253	0	0	0	344	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		05/25/2016.	WRITTEN OFF		0	2,468	1,780	446	0	(19)	0	(19)	0	427	0	(427)	(427)	57	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(244)	(176)	(44)	0	2	0	2	0	(42)	0	42	42	0	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		06/25/2016.	PAID ON PRINCIPAL		258,652	258,652	221,796	162,139	0	96,513	0	96,513	0	258,652	0	0	0	7,340	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2016.	PAID ON PRINCIPAL		143,677	143,677	124,281	127,843	0	15,834	0	15,834	0	143,677	0	0	0	2,613	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.428		06/27/2016.	PAID ON PRINCIPAL		173,220	173,220	131,756	143,853	0	29,367	0	29,367	0	173,220	0	0	0	1,053	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.441		06/25/2016.	PAID ON PRINCIPAL		41,548	41,548	40,197	40,304	0	1,243	0	1,243	0	41,548	0	0	0	557	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.170		06/25/2016.	PAID ON PRINCIPAL		231,378	231,378	218,652	214,086	0	17,292	0	17,292	0	231,378	0	0	0	2,924	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		73,982	73,982	72,872	60,218	0	13,764	0	13,764	0	73,982	0	0	0	1,453	03/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		634,498	634,498	568,498	537,369	0	97,129	0	97,129	0	634,498	0	0	0	15,789	06/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		48,067	48,067	39,655	22,368	0	25,699	0	25,699	0	48,067	0	0	0	1,128	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		06/25/2016.	WRITTEN OFF		0	18,523	15,281	8,620	0	(969)	0	(969)	0	7,651	0	(7,651)	(7,651)	408	08/25/2037	1FM
456606 FU 1	INHEL 2004-C M1 1.293		06/27/2016.	PAID ON PRINCIPAL		494,721	494,721	321,568	369,911	0	124,809	0	124,809	0	494,721	0	0	0	2,704	03/25/2035	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 2.947		06/25/2016.	PAID ON PRINCIPAL		224,389	224,389	225,138	225,062	0	(673)	0	(673)	0	224,389	0	0	0	3,001	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 2.746		06/25/2016.	PAID ON PRINCIPAL		128,284	128,284	118,523	110,086	0	18,198	0	18,198	0	128,284	0	0	0	1,409	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.928		06/25/2016.	PAID ON PRINCIPAL		170,252	170,252	121,015	118,774	0	51,478	0	51,478	0	170,252	0	0	0	1,841	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.928		06/25/2016.	WRITTEN OFF		0	9,749	6,930	6,801	(0)	(129)	0	(129)	0	6,672	0	(6,672)	(6,672)	112	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.791		04/25/2016.	RECOVERY OF PAR WRITE-OFF		0	(33)	(23)	(23)	0	0	0	0	0	(23)	0	23	23	0	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.787		06/25/2016.	PAID ON PRINCIPAL		56,797	56,797	47,950	38,062	0	18,736	0	18,736	0	56,797	0	0	0	743	01/25/2037	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.787		06/25/2016.	WRITTEN OFF		0	5	4	3	0	(0)	0	(0)	0	3	0	(3)	(3)	0	01/25/2037	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		658,533	658,533	585,394	559,137	0	99,396	0	99,396	0	658,533	0	0	0	14,374	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.508		06/25/2016.	PAID ON PRINCIPAL		61,005	61,005	59,546	48,189	0	12,816	0	12,816	0	61,005	0	0	0	1,147	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.508		06/25/2016.	WRITTEN OFF		0	3,719	3,630	2,938	0	(62)	0	(62)	0	2,876	0	(2,876)	(2,876)	85	04/25/2037	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		433,906	433,906	425,093	424,473	0	9,433	0	9,433	0	433,906	0	0	0	5,659	03/25/2043	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		590,885	590,885	598,363	597,658	0	(6,773)	0	(6,773)	0	590,885	0	0	0	8,437	05/25/2043	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000		06/25/2016.	PAID ON PRINCIPAL		135,505	135,505	135,230	135,230	0	275	0	275	0	135,505	0	0	0	2,066	06/25/2045	1FM
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		2,318	2,318	2,342	2,310	0	8	0	8	0	2,318	0	0	0	54	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		13,068	13,068	12,848	12,978	0	91	0	91	0	13,068	0	0	0	245	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		22,326	22,326	22,138	22,247	0	79	0	79	0	22,326	0	0	0	417	03/25/2018	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		9,836	9,836	9,785	9,796	0	39	0	39	0	9,836	0	0	0	218	10/25/2018	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000		06/26/2016.	PAID ON PRINCIPAL		151,727	151,727	152,770	132,009	0	19,718	0	19,718	0	151,727	0	0	0	3,829	04/26/2036	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		260,204	260,204	264,676	264,040	0	(3,837)	0	(3,837)	0	260,204	0	0	0	2,958	05/25/2045	1FM
67400A AC 6	OAKS 2015-2 A3 3.500		06/25/2016.	PAID ON PRINCIPAL		298,568	298,568	299,174	299,144	0	(576)	0	(576)	0	298,568	0	0	0	4,344	10/25/2045	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
67400A AH 5	OAKS 2015-2 A8 3.500		06/25/2016.	PAID ON PRINCIPAL		398,090	398,090	404,061	403,772	0	(5,682)	0	(5,682)	0	398,090	0	0	0	5,792	10/25/2045	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		05/25/2016.	PAID ON PRINCIPAL		74,087	74,087	62,557	40,213	0	33,874	0	33,874	0	74,087	0	0	0	1,253	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.436		06/18/2016.	PAID ON PRINCIPAL		139,340	139,340	145,000	138,990	0	350	0	350	0	139,340	0	0	0	3,127	12/18/2037	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		25,772	25,772	25,699	25,686	0	86	0	86	0	25,772	0	0	0	536	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		06/25/2016.	PAID ON PRINCIPAL		131,588	131,588	131,721	131,136	0	451	0	451	0	131,588	0	0	0	2,871	10/25/2020	1FM
760985 YV 7	RAMP 2003-RZ4 A7 5.290		06/25/2016.	PAID ON PRINCIPAL		20,427	20,427	20,424	20,362	0	65	0	65	0	20,427	0	0	0	474	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 AI5 7.514		06/25/2016.	PAID ON PRINCIPAL		12,518	12,518	11,091	11,608	0	910	0	910	0	12,518	0	0	0	409	06/25/2031	1FM
76110W MB 9	RASC 2001-KS3 AI5 6.980		06/25/2016.	PAID ON PRINCIPAL		6,090	6,090	5,399	5,577	0	513	0	513	0	6,090	0	0	0	182	09/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 .613		06/27/2016.	PAID ON PRINCIPAL		476,024	476,024	333,217	395,571	0	80,453	0	80,453	0	476,024	0	0	0	1,132	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		332,150	332,150	315,403	310,178	0	21,971	0	21,971	0	332,150	0	0	0	7,075	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		80,762	80,762	72,000	68,547	0	12,216	0	12,216	0	80,762	0	0	0	2,018	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2016.	WRITTEN OFF		0	5,355	4,774	4,545	0	(64)	0	(64)	0	4,481	0	(4,481)	(4,481)	138	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		197,282	197,282	187,110	160,484	0	36,798	0	36,798	0	197,282	0	0	0	5,251	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2016.	WRITTEN OFF		0	38,420	36,439	31,253	0	(252)	0	(252)	0	31,002	0	(31,002)	(31,002)	936	01/25/2037	1FM
76110V EU 8	RFMS2 2000-HI4 AI7 (AM 8.480		06/25/2016.	PAID ON PRINCIPAL		4,661	4,661	4,987	4,642	0	19	0	19	0	4,661	0	0	0	173	09/25/2030	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		06/25/2016.	PAID ON PRINCIPAL		200,740	200,740	205,855	202,160	0	(1,419)	0	(1,419)	0	200,740	0	0	0	2,675	04/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		473,172	473,172	486,480	475,464	8,750	(11,042)	0	(2,292)	0	473,172	0	0	0	7,155	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		204,606	204,606	213,653	205,725	7,011	(8,130)	0	(1,119)	0	204,606	0	0	0	2,786	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2016.	PAID ON PRINCIPAL		385,546	385,546	381,808	381,749	0	3,797	0	3,797	0	385,546	0	0	0	4,929	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		278,186	278,186	282,729	281,862	0	(3,676)	0	(3,676)	0	278,186	0	0	0	3,339	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		580,907	580,907	567,938	568,883	0	12,023	0	12,023	0	580,907	0	0	0	7,077	06/25/2043	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2016.	PAID ON PRINCIPAL		1,405,241	1,405,241	1,423,466	1,417,517	0	(12,275)	0	(12,275)	0	1,405,241	0	0	0	22,957	04/25/2044	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		214,448	214,448	215,889	215,790	0	(1,342)	0	(1,342)	0	214,448	0	0	0	2,998	11/25/2044	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		06/25/2016.	PAID ON PRINCIPAL		133,660	133,660	134,244	134,185	0	(525)	0	(525)	0	133,660	0	0	0	1,745	07/25/2045	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		06/25/2016.	PAID ON PRINCIPAL		178,213	178,213	178,937	178,808	0	(595)	0	(595)	0	178,213	0	0	0	1,994	07/25/2045	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		06/25/2016.	PAID ON PRINCIPAL		120,083	120,083	121,715	121,685	0	(1,602)	0	(1,602)	0	120,083	0	0	0	1,530	11/25/2030	1FE
83611M NF 1	SVHE 2006-2 A4 .723		06/27/2016.	PAID ON PRINCIPAL		605,800	605,800	414,973	510,270	0	95,530	0	95,530	0	605,800	0	0	0	1,710	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		10,730	10,730	10,869	10,699	0	31	0	31	0	10,730	0	0	0	223	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.760		06/25/2016.	PAID ON PRINCIPAL		541	541	492	495	0	46	0	46	0	541	0	0	0	6	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.481		06/25/2016.	PAID ON PRINCIPAL		936	936	845	850	0	86	0	86	0	936	0	0	0	10	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		57,585	57,585	56,200	57,067	0	518	0	518	0	57,585	0	0	0	1,043	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2016.	PAID ON PRINCIPAL		21,167	21,167	21,231	21,102	0	65	0	65	0	21,167	0	0	0	421	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2016.	PAID ON PRINCIPAL		8,558	8,558	8,403	8,494	0	64	0	64	0	8,558	0	0	0	160	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2016.	PAID ON PRINCIPAL		33,295	33,295	33,503	33,190	0	105	0	105	0	33,295	0	0	0	697	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.484		06/25/2016.	PAID ON PRINCIPAL		21,567	21,567	13,290	8,588	0	12,978	0	12,978	0	21,567	0	0	0	214	10/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.484		05/25/2016.	WRITTEN OFF		0	1,541	950	614	0	(0)	0	(0)	0	613	0	(613)	(613)	13	10/25/2036	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2016.	PAID ON PRINCIPAL		433,247	433,247	408,153	379,848	0	53,399	0	53,399	0	433,247	0	0	0	10,246	05/25/2036	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2016.	WRITTEN OFF		0	34,783	32,769	30,496	0	(229)	0	(229)	0	30,267	0	(30,267)	(30,267)	683	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2016.	PAID ON PRINCIPAL		1,288,470	1,288,470	1,229,606	1,169,385	0	119,085	0	119,085	0	1,288,470	0	0	0	32,666	08/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2016.	PAID ON PRINCIPAL		63,160	63,160	58,127	51,137	0	12,023	0	12,023	0	63,160	0	0	0	1,488	04/25/2037	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2016.	WRITTEN OFF		0	8,832	8,128	7,151	0	3	0	3	0	7,154	0	(7,154)	(7,154)	219	04/25/2037	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500		06/20/2016.	PAID ON PRINCIPAL		313,216	313,216	314,636	314,526	0	(1,310)	0	(1,310)	0	313,216	0	0	0	4,716	11/20/2044	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		06/20/2016.	PAID ON PRINCIPAL		443,957	443,957	450,825	450,597	0	(6,640)	0	(6,640)	0	443,957	0	0	0	6,114	06/20/2045	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.818		06/20/2016.	PAID ON PRINCIPAL		145,702	145,702	114,376	87,748	0	57,954	0	57,954	0	145,702	0	0	0	1,523	10/20/2035	1FM
04624U AA 9	ACM 2016-1 A1 1.362		06/15/2016.	PAID ON PRINCIPAL		60,896	60,896	60,591	60,591	0	305	0	305	0	60,896	0	0	0	69	05/15/2049	1FE
29429C AA 3	CGCMT 2016-P3 A1 1.700		06/15/2016.	PAID ON PRINCIPAL		260,433	260,433	260,432	260,432	0	0	0	0	0	260,433	0	0	0	541	04/15/2049	1FE
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2016.	PAID ON PRINCIPAL		66,588	66,588	67,251	66,905	0	(317)	0	(317)	0	66,588	0	0	0	1,004	07/10/2044	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949		06/15/2016.	PAID ON PRINCIPAL		317,107	317,107	318,222	318,222	0	(1,115)	0	(1,115)	0	317,107	0	0	0	1,032	01/15/2049	1FE
61761Q AB 9	MSBAM 2013-C8 A2 1.689		06/15/2016.	PAID ON PRINCIPAL		44,663	44,663	44,761	44,761	0	(98)	0	(98)	0	44,663	0	0	0	63	12/15/2048	1FE
92890F AQ 9	WFRBS 2014-C20 A1 1.283		06/15/2016.	PAID ON PRINCIPAL		530,283	530,283	526,865	526,865	0	3,418	0	3,418	0	530,283	0	0	0	1,148	05/15/2047	1FE
02006W AC 3	ALLYA 2014-2 A3 1.250		06/15/2016.	PAID ON PRINCIPAL		1,105,837	1,105,837	1,105,881	1,105,881	0	(45)	0	(45)	0	1,105,837	0	0	0	4,492	04/15/2019	1FE
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		06/15/2016.	PAID ON PRINCIPAL		200,133	200,133	204,886	201,499	0	(1,366)	0	(1,366)	0	200,133	0	0	0	4,267	07/15/2037	5AM
31679M AD 8	FITAT 2014-3 A3 .960		06/15/2016.	PAID ON PRINCIPAL		324,807	324,807	323,944	323,944	0	863	0	863	0	324,807	0	0	0	664	03/15/2019	1FE
34530G AD 4	FORDO 2013-D A3 .670		06/15/2016.	PAID ON PRINCIPAL		1,027,150	1,027,150	1,026,347	1,026,489	0	660	0	660	0	1,027,150	0	0	0	2,848	04/15/2018	1FE
34530K AB 9	FORDO 2014-B A3 .900		06/15/2016.	PAID ON PRINCIPAL		3,460,751	3,460,751	3,460,265	3,460,406	0	345	0	345	0	3,460,751	0	0	0	12,872	10/15/2018	1FE
393505 F5 6	GT 1998-4 A6 6.530		06/01/2016.	PAID ON PRINCIPAL		53,454	53,454	55,091	53,454	0	0	0	0	0	53,454	0	0	0	1,436	04/01/2030	3AM
41284A AD 0	HDMOT 2014-1 A3 1.100		06/15/2016.	PAID ON PRINCIPAL		860,062	860,062	858,763	858,763	0	1,298	0	1,298	0	860,062	0	0	0	3,154	09/15/2019	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2016.	PAID ON PRINCIPAL		230,075	230,075	220,229	189,627	0	40,448	0	40,448	0	230,075	0	0	0	6,249	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2016.	WRITTEN OFF		0	2,443	2,339	2,014	0	8	0	8	0	2,022	0	(2,022)	(2,022)	68	07/15/2028	6FE
55292L AC 8	MTBAT 2013-1A A3 (144A 1.060		06/15/2016.	PAID ON PRINCIPAL		2,914,443	2,914,443	2,919,908	2,917,251	0	(2,808)	0	(2,808)	0	2,914,443	0	0	0	12,705	11/15/2017	1FE
654748 AD 4	NAROT 2013-A A4 .750		06/15/2016.	PAID ON PRINCIPAL		1,708,190	1,708,190	1,705,787	1,706,444	0	1,746	0	1,746	0	1,708,190	0	0	0	5,282	07/15/2019	1FE
674135 CP 1	OAK 1997-C B1 7.450		05/15/2016.	WRITTEN OFF		0	4,076	2,303	3,221	0	53	0	53	0	3,275	0	(3,275)	(3,275)	112	11/15/2027	6FE
674135 CP 1	OAK 1997-C B1 7.450		06/15/2016.	RECOVERY OF PAR WRITE-OFF		0	(7,291)	(4,120)	(5,762)	0	(141)	0	(141)	0	(5,903)	0	5,903	5,903	0	11/15/2027	6FE
92887F AC 5	VFET 2014-1A A3 (144A) .820		06/15/2016.	PAID ON PRINCIPAL		939,968	939,968	937,495	937,495	0	2,474	0	2,474	0	939,968	0	0	0	1,879	04/16/2018	1FE
3899999. Total Bonds - Industrial and Miscellaneous						246,296,955	242,134,173	242,370,669	238,655,912	2,203,381	2,495,628	1,124,752	3,574,257	0	242,230,169	0	4,066,787	4,066,787	6,110,443	XXX	XXX
Bonds - Hybrid Securities																					
90264A AA 7	UBS PREFERRED FUNDING 6.243	R	05/15/2016.	REDEEMED		2,000,000	2,000,000	546,260	546,260	0	0	0	0	0	546,260	0	1,453,740	1,453,740	62,430	05/29/2049	3FE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		
4899999. Total Bonds - Hybrid Securities						2,000,000	2,000,000	546,260	546,260	0	0	0	0	0	546,260	0	1,453,740	1,453,740	62,430	XXX	XXX
8399997. Total Bonds - Part 4						576,670,382	571,992,886	585,363,873	567,761,442	2,203,381	1,842,848	1,124,752	2,921,478	0	570,682,920	0	5,987,462	5,987,462	13,196,440	XXX	XXX
8399999. Total Bonds						576,670,382	571,992,886	585,363,873	567,761,442	2,203,381	1,842,848	1,124,752	2,921,478	0	570,682,920	0	5,987,462	5,987,462	13,196,440	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig-nation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous																					
930427 10 9	WAGEWORKS INC	.	04/15/2016.	VARIOUS	973.000	50,955	XXX	49,827	0	0	0	584	(584)	0	49,244	0	1,711	1,711	0	XXX	L
45772F 10 7	INPHI CORP	F	04/06/2016.	CITIGROUP GLOBAL MKTS	1,902.000	64,800	XXX	62,329	0	0	0	0	0	0	62,329	0	2,471	2,471	0	XXX	L
L44385 10 9	GLOBANT SA	F	04/22/2016.	CITIGROUP GLOBAL MKTS	220.000	7,809	XXX	381	8,252	(7,872)	0	0	(7,872)	0	381	0	7,428	7,428	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						123,563	XXX	112,536	8,252	(7,872)	0	584	(8,455)	0	111,953	0	11,611	11,611	0	XXX	XXX
9799997 Total Common Stocks - Part 4						123,563	XXX	112,536	8,252	(7,872)	0	584	(8,455)	0	111,953	0	11,611	11,611	0	XXX	XXX
9799999. Total Common Stocks						123,563	XXX	112,536	8,252	(7,872)	0	584	(8,455)	0	111,953	0	11,611	11,611	0	XXX	XXX
9899999. Total Preferred and Common Stocks						123,563	XXX	112,536	8,252	(7,872)	0	584	(8,455)	0	111,953	0	11,611	11,611	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						576,793,946	XXX	585,476,410	567,769,694	2,195,510	1,842,848	1,125,336	2,913,022	0	570,794,873	0	5,999,073	5,999,073	13,196,440	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO- DEUTSCHE A TREASURY		1	154,878	154,878	07/01/2016...
	REPO- HSBC A TREASURY		1	20,833,393	20,833,393	07/01/2016...
	REPO- RBC A TREASURY		1	20,833,393	20,833,393	07/01/2016...
	REPO- ROYAL A TREASURY		1	20,833,393	20,833,393	07/01/2016...
0199999.	U.S. Government - Issuer Obligations			62,655,057	62,655,057	XXX
0599999.	Total - U.S. Government			62,655,057	62,655,057	XXX
6199999.	Total - Issuer Obligations			62,655,057	62,655,057	XXX
6599999.	Subtotal - Bonds			62,655,057	62,655,057	XXX
9999999.	Totals			62,655,057	62,655,057	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....5,932,359 Book/Adjusted Carrying Value $.....5,932,359
2. Average balance for the year: Fair Value $.....70,683,379 Book/Adjusted Carrying Value $.....70,683,379
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....62,655,057 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, N.A.	Charlotte,NC		0.000	0	0	578,650	973,547	1,108,389	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(4,121,305)	(5,963,914)	(1,058,480)	XXX
Bank of America, N.A. - Canada Branch	Toronto,ON		0.000	0	0	0	0	46	XXX
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	964,731	0	7,441	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	12,753,491	17,771,501	7,032,858	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(10,749,163)	(13,336,423)	(11,018,674)	XXX
Bank of New York	New York,NY		0.000	0	0	899,008	817,036	888,720	XXX
Bank of New York Mellon	New York,NY		0.000	0	0	5,100	5,100	5,100	XXX
Branch Banking and Trust Company	Winston-Salem,NC		0.350	(93,413)	0	0	0	0	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(592,445,135)	(584,210,497)	(584,848,478)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	(3,102,159)	9,015	8,226	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	4,459,107	3,872,091	2,447,520	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	3,796	1,155,708	28,579,468	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	(6,770,064)	2,787,457	2,710,217	XXX
JP Morgan Chase Bank, NA - TX	Houston,TX		0.000	0	0	996,872	996,872	996,872	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	6,275	3,540	3,540	XXX
The Northern Trust Company	Chicago,IL		0.000	0	0	340,914	283,170	301,804	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	638,944	1,351,167	1,442,221	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	1,077	(12,513)	1,077	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	11,681,661	11,742,261	12,411,059	XXX
0199999. Total Open Depositories		XXX	XXX	(93,413)	0	(583,833,200)	(561,729,882)	(538,956,073)	XXX
0399999. Total Cash on Deposit		XXX	XXX	(93,413)	0	(583,833,200)	(561,729,882)	(538,956,073)	XXX
0599999. Total Cash		XXX	XXX	(93,413)	0	(583,833,200)	(561,729,882)	(538,956,073)	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 - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
ROCHESTER HLTH CARE FAC REV (MAYO)S2000C		05/26/2016	0.450	07/07/2016	19,450,000	8,393	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					19,450,000	8,393	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					19,450,000	8,393	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					19,450,000	8,393	0
8399999. Subtotals - Bonds					19,450,000	8,393	0
8699999. Total - Cash Equivalents					19,450,000	8,393	0



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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(49)	0	0	59,067
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	1,062	0	0	75,302
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	2,043	0	0	388,151
11. Georgia GA	0	0	0	0	6,125	0	0	384,189
12. Hawaii HI	0	0	0	0	(16)	0	0	4,415
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	797	0	0	60,093
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	1	0	0	807
21. Maryland MD	0	0	0	0	48	0	0	11,638
22. Massachusetts MA	0	0	0	0	959	0	0	87,107
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	1,714	0	0	145,266
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	931	0	0	87,386
30. New Hampshire NH	0	0	0	0	8	0	0	6,012
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	1,662	0	0	127,956
33. New York NY	0	0	0	0	2,156	0	0	1,195,429
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	164	0	0	50,176
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	48	0	0	33,366
39. Pennsylvania PA	0	0	60,000	3	25,000	95,000	4	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	109	0	0	32,489
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	1,145	0	0	112,672
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	90	0	0	19,977
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	60,000	3	43,996	95,000	4	2,881,497
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0



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

DETAILS OF WRITE-INS

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(5)	0	0	6,417
2. Alaska AK	0	0	0	0	(11)	0	0	9,648
3. Arizona AZ	0	0	0	0	34	0	0	9,480
4. Arkansas AR	0	0	0	0	14	0	0	34,335
5. California CA	0	0	0	0	391	0	0	185,016
6. Colorado CO	0	0	0	0	1,351	0	0	178,471
7. Connecticut CT	0	0	0	0	6,020	0	0	426,710
8. Delaware DE	0	0	0	0	22	0	0	10,273
9. District of Columbia DC	0	0	0	0	27	0	0	9,759
10. Florida FL	0	0	0	0	260	0	0	49,449
11. Georgia GA	0	0	0	0	39,587	0	0	2,482,890
12. Hawaii HI	0	0	0	0	(4)	0	0	995
13. Idaho ID	0	0	0	0	5	0	0	23,005
14. Illinois IL	0	0	0	0	1,521	0	0	289,268
15. Indiana IN	0	0	0	0	388	0	0	29,280
16. Iowa IA	0	0	0	0	298	0	0	48,820
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	108	0	0	67,592
19. Louisiana LA	0	0	0	0	203	0	0	292,866
20. Maine ME	0	0	0	0	4	0	0	5,700
21. Maryland MD	0	0	0	0	157	0	0	38,097
22. Massachusetts MA	0	0	0	0	3,209	0	0	291,621
23. Michigan MI	0	0	0	0	396	0	0	295,973
24. Minnesota MN	0	0	0	0	1,231	0	0	104,332
25. Mississippi MS	0	0	0	0	5	0	0	22,059
26. Missouri MO	0	0	0	0	277	0	0	99,964
27. Montana MT	0	0	0	0	348	0	0	31,229
28. Nebraska NE	0	0	0	0	(1)	0	0	13,930
29. Nevada NV	0	0	0	0	226	0	0	21,204
30. New Hampshire NH	0	0	0	0	35	0	0	25,139
31. New Jersey NJ	0	0	0	0	937	0	0	191,560
32. New Mexico NM	0	0	0	0	1,427	0	0	109,881
33. New York NY	0	0	0	0	2,490	0	0	1,380,927
34. North Carolina NC	0	0	0	0	160	0	0	73,832
35. North Dakota ND	0	0	0	0	158	0	0	11,425
36. Ohio OH	0	0	0	0	1,069	0	0	327,086
37. Oklahoma OK	0	0	0	0	618	0	0	43,065
38. Oregon OR	0	0	0	0	49	0	0	34,590
39. Pennsylvania PA	0	0	0	0	1,572	0	0	384,416
40. Rhode Island RI	0	0	0	0	(238)	0	0	14,751
41. South Carolina SC	0	0	0	0	231	0	0	41,536
42. South Dakota SD	0	0	0	0	1,074	0	0	67,549
43. Tennessee TN	0	0	0	0	269	0	0	132,981
44. Texas TX	0	0	0	0	(13,804)	0	0	501,492
45. Utah UT	0	0	0	0	149	0	0	44,498
46. Vermont VT	0	0	0	0	898	0	0	75,820
47. Virginia VA	0	0	0	0	165	0	0	16,243
48. Washington WA	0	0	0	0	741	0	0	295,643
49. West Virginia WV	0	0	0	0	245	0	0	220,060
50. Wisconsin WI	0	0	0	0	343	0	0	76,067
51. Wyoming WY	0	0	0	0	(4)	0	0	15,219
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	54,646	0	0	9,162,163
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T - OF
NONE

Overflow Page
NONE

* 2 5 6 5 8 2 0 1 6 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2016

NAIC Group Code.....3548 NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
0	0	0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 104,609

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: ..... $ 5,000