



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: **385 Washington Street, St. Paul, MN 55102**
Main Administrative Office: **385 Washington Street, St. Paul, MN 55102 (651) 310-7911**
Mail Address: **385 Washington Street, St. Paul, MN 55102**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN 55102 (651) 310-7911**
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 of the Board, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
3. CHARLES JOSEPH CLARKE	Vice Chairman	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
4. WILLIAM HERBERT HEYMAN....	Vice Chairman & Chief Investment Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
6. # JOHN JOSEPH ALBANO	Executive Vice President	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR...	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN.....	Associate Group General Counsel, Corporate & Corporate Secretary
9. # WILLIAM EUGENE CUNNINGHAM, JR.....	Executive Vice President, Business Insurance	SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS

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

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
President

Wendy C. Skjerven
Secretary

Maria Olivo
Treasurer

Subscribed and sworn to before me this

21st day of October, 2010

Notary Public
My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,272,770,285	0	11,272,770,285	11,904,130,041
2. Stocks:				
2.1 Preferred stocks.....	6,581,800	0	6,581,800	6,466,540
2.2 Common stocks.....	3,582,563,299	12,250,163	3,570,313,136	3,404,214,658
3. Mortgage loans on real estate:				
3.1 First liens.....	45,150,000	0	45,150,000	56,481,054
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	87,976,471	0	87,976,471	90,662,202
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	606,247,028	0	606,247,028	624,733,237
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....39,954,727), cash equivalents (\$.....3,625,520) and short-term investments (\$.....422,016,676).....	465,596,922	0	465,596,922	336,900,569
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	2,273,314	0	2,273,314	0
8. Other invested assets.....	767,544,975	9,569,847	757,975,128	655,995,974
9. Receivables for securities.....	1,266,492	0	1,266,492	45,000
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	16,837,970,586	21,820,010	16,816,150,576	17,079,629,275
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	136,274,925	0	136,274,925	149,186,664
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	294,011,784	48,850,499	245,161,285	257,502,771
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(5,043,020) earned but unbilled premiums).....	959,017,505	6,825,556	952,191,950	886,072,050
14.3 Accrued retrospective premiums.....	50,108,792	551,435	49,557,357	119,854,822
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	2,207,074	0	2,207,074	3,909,997
15.2 Funds held by or deposited with reinsured companies.....	21,334,505	0	21,334,505	23,784,339
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	15,156,641	0	15,156,641	19,138,283
17.2 Net deferred tax asset.....	558,815,005	200,609,209	358,205,796	380,815,377
18. Guaranty funds receivable or on deposit.....	3,172,905	0	3,172,905	4,547,279
19. Electronic data processing equipment and software.....	342,737	0	342,737	314,435
20. Furniture and equipment, including health care delivery assets (\$.....0).....	17,837,033	17,837,033	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	138,210,957	9,316,829	128,894,129	93,152,226
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	19,034,460,450	305,810,571	18,728,649,879	19,017,907,519
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	19,034,460,450	305,810,571	18,728,649,879	19,017,907,519

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	42,236,639	0	42,236,639	0
2402. Equities and deposits in pools and associations.....	37,170,803	0	37,170,803	39,932,430
2403. State surcharges receivable.....	12,719,669	0	12,719,669	11,162,949
2498. Summary of remaining write-ins for Line 24 from overflow page.....	46,083,847	9,316,829	36,767,018	42,056,847
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	138,210,957	9,316,829	128,894,129	93,152,226

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,253,553,203).....	7,652,724,339	7,668,426,823
2. Reinsurance payable on paid losses and loss adjustment expenses.....	641,236	436,224
3. Loss adjustment expenses.....	1,770,875,372	1,833,237,996
4. Commissions payable, contingent commissions and other similar charges.....	115,969,893	137,972,509
5. Other expenses (excluding taxes, licenses and fees).....	100,362,004	124,359,159
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	90,487,704	106,866,680
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 \$....510,447,718 and including warranty reserves of \$.....0).....	2,160,245,857	2,063,838,983
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,763,413	9,165,949
12. Ceded reinsurance premiums payable (net of ceding commissions).....	148,572,454	137,476,722
13. Funds held by company under reinsurance treaties.....	5,951,796	3,428,757
14. Amounts withheld or retained by company for account of others.....	47,526,055	64,054,904
15. Remittances and items not allocated.....	16,455,385	47,003,193
16. Provision for reinsurance.....	73,225,302	73,225,302
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	12,656,406	(4,161,407)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	41,402,493	64,076,901
20. Derivatives.....	0	0
21. Payable for securities.....	(253,591)	461,064
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	(13,109,156)	96,514,181
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	12,233,666,438	12,426,553,414
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	12,233,666,438	12,426,553,414
28. Aggregate write-ins for special surplus funds.....	136,622,441	157,588,221
29. Common capital stock.....	20,000,000	20,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	3,171,725,204	3,171,725,204
34. Unassigned funds (surplus).....	3,166,635,796	3,242,040,678
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	6,494,983,441	6,591,354,104
37. Totals.....	18,728,649,879	19,017,907,519

DETAILS OF WRITE-INS

2401. Investment real estate liability.....	17,795,944	15,771,626
2402. Escheat liability.....	1,691,478	2,694,121
2403. Special reserve fund.....	1,000,000	1,000,000
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(33,596,579)	77,048,434
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(13,109,156)	96,514,181
2801. Special surplus for deferred taxes.....	103,862,260	120,000,525
2802. Special surplus from retroactive reinsurance.....	31,760,181	36,587,696
2803. Guaranty surplus fund.....	1,000,000	1,000,000
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	136,622,441	157,588,221
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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 \$.....924,767,745).....	1,016,725,215	1,356,832,994	1,745,812,299
1.2 Assumed..... (written \$.....3,518,311,976).....	3,408,215,189	3,444,306,611	4,583,633,113
1.3 Ceded..... (written \$.....832,481,119).....	917,851,006	1,253,869,810	1,611,964,420
1.4 Net..... (written \$.....3,610,598,601).....	3,507,089,398	3,547,269,794	4,717,480,992
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,008,241,044):			
2.1 Direct.....	391,127,713	608,771,948	722,337,105
2.2 Assumed.....	1,633,296,617	1,665,217,994	2,016,358,832
2.3 Ceded.....	205,224,129	562,640,856	584,315,400
2.4 Net.....	1,819,200,202	1,711,349,086	2,154,380,536
3. Loss adjustment expenses incurred.....	388,892,094	436,995,252	582,589,353
4. Other underwriting expenses incurred.....	1,134,523,006	1,166,936,841	1,512,016,648
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,342,615,301	3,315,281,180	4,248,986,537
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	164,474,096	231,988,615	468,494,455
INVESTMENT INCOME			
9. Net investment income earned.....	469,392,785	467,164,165	710,714,081
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,793,027).....	(79,065,538)	(22,951,059)	(185,812,507)
11. Net investment gain (loss) (Lines 9 + 10).....	390,327,247	444,213,105	524,901,574
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(8,182,193) amount charged off \$.....2,653,699).....	(10,835,892)	(10,355,154)	(15,108,419)
13. Finance and service charges not included in premiums.....	17,297,677	17,451,211	23,354,477
14. Aggregate write-ins for miscellaneous income.....	(677,569)	(982,415)	(1,089,377)
15. Total other income (Lines 12 through 14).....	5,784,216	6,113,641	7,156,681
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	560,585,559	682,315,361	1,000,552,710
17. Dividends to policyholders.....	4,575,440	3,744,903	4,333,516
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).....	556,010,119	678,570,458	996,219,194
19. Federal and foreign income taxes incurred.....	112,216,613	156,436,418	274,225,479
20. Net income (Line 18 minus Line 19) (to Line 22).....	443,793,507	522,134,040	721,993,715
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,591,354,104	6,366,506,477	6,366,506,477
22. Net income (from Line 20).....	443,793,507	522,134,040	721,993,715
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 \$.....29,306,292.....	166,321,218	171,524,685	598,485,082
25. Change in net unrealized foreign exchange capital gain (loss).....	(6,724,779)	126,576,937	162,811,507
26. Change in net deferred income tax.....	(40,543,699)	(16,757,626)	(14,736,433)
27. Change in nonadmitted assets.....	77,921,356	46,282,205	84,112,179
28. Change in provision for reinsurance.....	0	0	(16,101,672)
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	21,014,611	21,014,611
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	(103,481,322)	(103,481,322)
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.....	(721,000,000)	(849,250,563)	(1,349,250,563)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(16,138,265)	0	120,000,525
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(96,370,663)	(81,957,034)	224,847,627
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,494,983,441	6,284,549,443	6,591,354,104
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. Change in COLI cash values.....	803,585	1,877,688	2,475,433
1402. Fines and penalties of regulatory authorities.....	(25,312)	(4,031)	(11,352)
1403. Retroactive reinsurance gain/loss.....	(556,557)	(3,074,287)	(4,359,089)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(899,284)	218,215	805,631
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(677,569)	(982,415)	(1,089,377)
3701. Change in special surplus from deferred taxes.....	(16,138,265)	0	120,000,525
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).....	(16,138,265)	0	120,000,525

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.....	3,629,633,145	3,621,085,618	4,720,892,258
2. Net investment income.....	508,834,705	517,298,330	664,591,190
3. Miscellaneous income.....	5,784,216	6,113,641	7,156,681
4. Total (Lines 1 through 3).....	4,144,252,066	4,144,497,589	5,392,640,128
5. Benefit and loss related payments.....	1,830,544,916	1,774,105,587	2,340,841,372
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.....	1,646,509,635	1,664,359,551	2,113,951,383
8. Dividends paid to policyholders.....	3,977,976	2,480,659	4,032,593
9. Federal and foreign income taxes paid (recovered) net of \$....(40,473,600) tax on capital gains (losses).....	106,441,943	108,128,885	207,879,667
10. Total (Lines 5 through 9).....	3,587,474,471	3,549,074,681	4,666,705,014
11. Net cash from operations (Line 4 minus Line 10).....	556,777,595	595,422,907	725,935,114
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,665,899,677	1,778,556,264	2,157,619,701
12.2 Stocks.....	12,543,698	199,222,662	249,707,362
12.3 Mortgage loans.....	2,975,000	360,000	765,000
12.4 Real estate.....	9,050,344	0	0
12.5 Other invested assets.....	30,631,172	26,079,335	39,615,090
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	48,490	(610,879)	8,406
12.7 Miscellaneous proceeds.....	0	80,098,569	6,914,752
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,721,148,381	2,083,705,952	2,454,630,311
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,051,055,399	2,035,059,152	2,496,239,260
13.2 Stocks.....	26,267,535	29,059,613	68,012,790
13.3 Mortgage loans.....	705,789	1,127,198	1,325,761
13.4 Real estate.....	9,738,696	8,912,585	10,896,027
13.5 Other invested assets.....	144,464,073	89,287,991	153,436,516
13.6 Miscellaneous applications.....	4,209,460	0	11,815,362
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,236,440,953	2,163,446,539	2,741,725,716
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	484,707,428	(79,740,587)	(287,095,404)
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	(103,481,322)	(103,481,322)
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.....	721,000,000	849,250,563	1,349,250,563
16.6 Other cash provided (applied).....	(191,788,670)	360,649,353	521,666,420
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(912,788,670)	(592,082,532)	(931,065,465)
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).....	128,696,353	(76,400,212)	(492,225,756)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	336,900,569	829,126,325	829,126,325
19.2 End of period (Line 18 plus Line 19.1).....	465,596,922	752,726,113	336,900,569
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock converted to bonds.....	0	29,721,050	29,721,050
20.0002 Exchange of stock.....	0	2,720,000	2,720,000
20.0003 Return of capital to parent.....	0	(103,481,322)	(103,481,322)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Minnesota. The State of Minnesota requires that insurance companies domiciled in Minnesota 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 Minnesota Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

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

No significant change.

C. Accounting Policy:

No significant change.

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:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2010, the Company changed from the retrospective to prospective method for valuing the following securities:

CUSIP
393505Z47
337925ET4

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

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$172,497,053	\$11,372,336	\$154,224,939	\$125,869,381

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$16,645,220	\$11,778,176	Q3 - 2009
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714	Q3 - 2009
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141	Q3 - 2009
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064	Q3 - 2009
362290AP3	41,907,628	41,761,117	146,511	41,761,117	34,834,253	Q3 - 2009
12545EAD8	15,939,226	15,459,935	479,292	15,459,935	11,119,490	Q4 - 2009
94983LAY3	17,234,892	16,758,673	476,220	16,758,673	12,941,325	Q4 - 2009
362290AP3	37,369,663	36,456,919	912,744	36,456,919	35,560,514	Q4 - 2009
36298BAG5	33,523,661	32,899,486	624,175	32,899,486	24,229,191	Q4 - 2009
073882AY8	19,182,360	18,721,842	460,519	18,721,842	12,884,905	Q4 - 2009
94984EAD4	9,923,857	9,840,625	83,232	9,840,625	9,124,865	Q4 - 2009
94983LAY3	16,784,797	16,676,380	108,417	16,676,380	13,333,015	Q1 - 2010
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 - 2010
337925ET4	67,640	-	67,640	-	-	Q1 - 2010
94983LAY3	16,704,047	16,670,684	33,363	16,670,684	14,009,924	Q2 - 2010
073882AY8	17,494,539	17,337,138	157,402	17,337,138	13,241,364	Q2 - 2010

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:

at September 30, 2010	Less than 12 months		12 months or longer		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 8,001	\$ 163	-	\$ 1,643	\$ 8,001	\$ 1,806
Structured securities	13,326,870	1,213,269	167,513,123	20,723,594	180,839,993	21,936,863

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

In the quarter ending June 30, 2010, the Company impaired \$47,945,392 of joint ventures, partnerships and limited liability companies.

The estimated fair value of these investments was determined by using the fair value information contained in the most recent financial statements of the underlying investments held by the respective joint venture, partnership, or limited liability company.

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

On February 1, 2010 the Company purchased securities valued at \$277.3 million from its parent, The Travelers Companies, Inc. (TRV).

Note 11 - Debt

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

On April 20, 2010, the Company paid extraordinary dividends of \$721 million to its parent company, TRV.

Note 14 - Contingencies

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.

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 - Other Items

No significant change.

Note 21 - Events Subsequent

Effective November 1, 2010 in accordance with a "Plan of Merger" and in connection with and as part of a series of related transactions as contemplated by and described in the "Agreement and Plan of Restructuring" by and among certain subsidiaries of TRV, Travelers Auto Insurance Co. of New Jersey merged with and into Fidelity and Guaranty Insurance Underwriters, Inc. (FGIU), with FGIU being the surviving corporation.

All required regulatory approvals were obtained in connection with the "Plan of Merger" and the "Agreement and Plan of Restructuring".

Note 22 - Reinsurance

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 - Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to September 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$226,364,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial automobile, workers' compensation, and special property lines, and from lower estimates for adjusting and other expenses. The improvement in the other liability – occurrence line was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. This improvement was partially offset by unfavorable development in asbestos and environmental reserves. The improvement in the commercial automobile line spanned most prior accident years with improvement in the 2008 and 2009 accident years resulting from the economic downturn causing fewer vehicles to be on the road and driving fewer miles, leading to lower than expected frequency and severity of losses. The improvement in the workers' compensation line was concentrated in the 2006-2009 accident years and resulted from lower than expected claim frequency for the 2009 accident year and better than expected loss emergence for the prior periods. The improvement in the special property line reflected better than expected development for property and inland marine exposures for recent accident years, primarily 2008 and 2009. Lastly, better than expected loss results in recent periods resulted in a favorable re-estimation of reserves for adjusting and other expenses.

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, and these policies are subject to premium adjustments.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

Note 35 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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? Yes [] No [] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

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. 12/31/2007.....

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). 2/24/2009.....

6.4 By what department or departments?
Minnesota

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 by 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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 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 [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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: \$.....15,117,126

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.....	\$3,260,621,668	\$3,365,889,148
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$75,462,406	\$57,398,413
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,336,084,074	\$3,423,287,561
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 [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
If no, attach a description with this statement.

16. 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 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No [X]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

16.2 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)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

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

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

16.5 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	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

17.2 If no, list exceptions:

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY
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 liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.0	.....5.000 %	.....0	.....0	....19,633,680	....19,633,680	.....0	.....0	.....0	.....0
Total.....	.....XXX...	.....XXX.....	.....0	.....0	....19,633,680	....19,633,680	.....0	.....0	.....0	.....0

5. Operating Percentages:

5.1 A&H loss percent _____ 0.0 %

5.2 A&H cost containment percent _____ 0.0 %

5.3 A&H expense percent excluding cost containment expenses _____ 0.0 %

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
10829.....	06-1481194.....	ALTERRA REINSURANCE USA INC.....	CT.....	YES.....
All Other Insurers				
00000.....	AA-1120096.....	LLOYDS SYNDICATE 1880.....	UNITED KINGDOM.....	YES.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	8,133,949	11,423,072	14,163,483	6,664,699	78,028,363	88,520,061
2. Alaska.....AK.....L.....	AK	L	4,263,326	4,845,706	1,315,368	2,958,078	9,571,260	10,987,270
3. Arizona.....AZ.....L.....	AZ	L	4,977,426	11,520,795	13,121,167	6,822,021	66,199,548	73,271,563
4. Arkansas.....AR.....L.....	AR	L	5,657,929	7,133,721	1,442,541	3,076,071	11,173,901	14,544,462
5. California.....CA.....L.....	CA	L	69,971,925	92,791,395	40,100,518	77,979,664	367,569,133	386,038,403
6. Colorado.....CO.....L.....	CO	L	16,911,382	24,745,409	11,648,734	7,600,081	101,668,681	106,342,530
7. Connecticut.....CT.....L.....	CT	L	7,924,552	12,046,528	12,963,773	22,112,807	71,729,201	82,085,142
8. Delaware.....DE.....L.....	DE	L	1,384,078	2,822,959	1,279,591	1,418,084	18,112,243	16,913,495
9. District of Columbia.....DC.....L.....	DC	L	1,993,789	2,682,877	2,200,738	2,999,692	28,309,207	28,372,897
10. Florida.....FL.....L.....	FL	L	50,788,021	61,395,160	14,351,453	37,979,704	160,017,517	172,606,990
11. Georgia.....GA.....L.....	GA	L	8,713,120	18,009,901	7,692,921	7,313,438	72,917,478	88,328,280
12. Hawaii.....HI.....L.....	HI	L	2,257,913	2,843,453	1,164,497	502,801	8,791,991	8,622,936
13. Idaho.....ID.....L.....	ID	L	1,323,658	1,423,138	415,826	1,273,061	5,220,425	6,421,641
14. Illinois.....IL.....L.....	IL	L	36,519,609	45,592,210	69,099,202	51,919,788	277,853,329	333,145,585
15. Indiana.....IN.....L.....	IN	L	7,013,486	10,156,048	4,926,667	9,781,890	51,427,747	57,479,300
16. Iowa.....IA.....L.....	IA	L	4,877,778	7,690,078	2,283,163	3,633,259	46,369,947	42,919,570
17. Kansas.....KS.....L.....	KS	L	12,034,850	14,259,473	2,857,427	7,199,505	45,545,663	46,139,999
18. Kentucky.....KY.....L.....	KY	L	3,908,372	9,609,741	4,224,848	4,104,806	36,811,371	39,431,387
19. Louisiana.....LA.....L.....	LA	L	31,676,645	45,791,709	31,214,605	39,180,525	111,210,565	119,902,266
20. Maine.....ME.....L.....	ME	L	2,481,447	2,850,809	1,722,758	3,951,947	7,162,056	8,720,069
21. Maryland.....MD.....L.....	MD	L	9,518,090	14,821,348	10,182,189	13,307,509	77,668,434	82,772,187
22. Massachusetts.....MA.....L.....	MA	L	12,724,839	26,209,724	24,555,589	14,376,628	119,181,804	137,408,506
23. Michigan.....MI.....L.....	MI	L	12,595,256	18,826,003	6,537,304	20,874,148	83,651,386	85,245,837
24. Minnesota.....MN.....L.....	MN	L	13,053,399	22,156,968	9,133,438	13,704,329	133,577,727	142,687,967
25. Mississippi.....MS.....L.....	MS	L	7,834,064	11,984,207	5,906,138	5,685,133	44,373,766	50,341,000
26. Missouri.....MO.....L.....	MO	L	9,071,819	15,738,193	15,759,526	6,499,907	76,661,732	84,978,416
27. Montana.....MT.....L.....	MT	L	3,514,686	5,939,677	4,908,690	1,073,595	10,480,556	22,573,719
28. Nebraska.....NE.....L.....	NE	L	3,528,214	4,695,675	1,593,784	14,003,053	28,877,283	31,324,257
29. Nevada.....NV.....L.....	NV	L	4,520,313	7,785,903	3,314,128	12,743,289	38,711,761	38,888,605
30. New Hampshire.....NH.....L.....	NH	L	1,803,129	3,210,030	3,015,606	1,632,137	19,190,142	21,001,096
31. New Jersey.....NJ.....L.....	NJ	L	29,129,588	39,409,523	19,629,675	18,320,426	144,946,889	180,075,626
32. New Mexico.....NM.....L.....	NM	L	16,659,335	23,914,231	12,635,338	8,084,798	48,847,402	51,489,791
33. New York.....NY.....L.....	NY	L	83,712,660	98,093,071	74,329,376	57,610,541	432,872,526	456,446,321
34. North Carolina.....NC.....L.....	NC	L	8,401,285	18,023,067	4,352,052	7,958,799	49,101,630	51,875,127
35. North Dakota.....ND.....L.....	ND	L	6,413,279	5,878,401	1,454,558	1,637,606	10,587,655	10,528,943
36. Ohio.....OH.....L.....	OH	L	13,892,783	18,115,628	11,775,167	8,651,783	90,450,981	93,628,485
37. Oklahoma.....OK.....L.....	OK	L	12,644,992	18,438,188	13,632,430	6,675,408	39,214,470	39,382,513
38. Oregon.....OR.....L.....	OR	L	4,452,566	5,712,214	6,017,547	9,237,882	19,630,461	24,311,614
39. Pennsylvania.....PA.....L.....	PA	L	32,947,225	44,027,283	24,385,209	24,564,176	152,041,072	179,602,269
40. Rhode Island.....RI.....L.....	RI	L	2,004,435	2,988,103	21,352,893	905,093	27,857,186	49,267,603
41. South Carolina.....SC.....L.....	SC	L	4,340,012	6,122,179	4,715,925	3,638,825	30,647,656	33,153,430
42. South Dakota.....SD.....L.....	SD	L	2,041,287	2,849,325	364,681	264,567	16,561,091	16,931,548
43. Tennessee.....TN.....L.....	TN	L	7,398,685	9,910,317	6,367,084	13,070,758	66,073,928	63,802,545
44. Texas.....TX.....L.....	TX	L	87,139,615	105,647,102	50,190,557	58,867,340	355,748,573	404,391,005
45. Utah.....UT.....L.....	UT	L	7,521,281	12,996,204	3,994,219	8,910,072	32,017,605	34,192,411
46. Vermont.....VT.....L.....	VT	L	1,351,195	2,701,908	628,497	633,426	10,216,447	10,685,729
47. Virginia.....VA.....L.....	VA	L	12,181,334	21,932,041	9,764,309	9,123,710	69,423,925	77,159,990
48. Washington.....WA.....L.....	WA	L	12,441,472	15,639,902	19,310,671	39,881,831	101,796,368	121,177,681
49. West Virginia.....WV.....L.....	WV	L	6,953,919	12,357,840	7,077,969	8,422,324	26,122,620	30,717,817
50. Wisconsin.....WI.....L.....	WI	L	14,820,106	17,928,022	5,751,443	6,452,481	76,891,201	73,480,403
51. Wyoming.....WY.....L.....	WY	L	12,585,116	17,065,743	7,074,309	8,010,519	26,266,167	27,609,012
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	13,557	13,720	0	0	26,742	31,312
54. Puerto Rico.....PR.....L.....	PR	L	756,145	831,774	482,284	398,958	5,679,268	8,247,315
55. US Virgin Islands.....VI.....L.....	VI	L	186,779	383,912	90,000	8,479	1,070,539	963,565
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CN.....L.....	CN	L	159,175,156	175,441,592	60,171,341	78,525,311	425,014,677	432,484,078
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	24,626,876	41,801,377	9,898,492	5,568,288	72,346,874	72,127,453
59. Totals.....(a).....54.....	(a)	54	924,767,745	1,239,224,574	698,541,702	787,795,047	4,539,518,171	4,971,779,024

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....	XXX	24,626,876	41,801,377	9,898,492	5,568,288	72,346,874	72,127,453
5802. ....XXX.....	XXX	0	0	0	0	0	0
5803. ....XXX.....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....	XXX	24,626,876	41,801,377	9,898,492	5,568,288	72,346,874	72,127,453

(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

NONE

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	75,627,340	39,445,238	52.2	89.6
2. Allied lines.....	28,093,187	11,717,021	41.7	35.4
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	42,768	0.0	0.0
5. Commercial multiple peril.....	11,659,014	9,867,395	84.6	(21.4)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	161,319,564	68,456,647	42.4	38.9
9. Inland marine.....	35,272,710	3,110,204	8.8	33.1
10. Financial guaranty.....	0	(3,610)	0.0	0.0
11.1. Medical professional liability - occurrence.....	(29)	7,058,755	(24,340,534.7)	509,066.0
11.2. Medical professional liability - claims-made.....	0	17,566,261	0.0	(781,034.7)
12. Earthquake.....	2,080,238	1,284,037	61.7	(9.3)
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.....	570,260	(181,090)	(31.8)	38.6
16. Workers' compensation.....	(526,339)	42,080,666	(7,995.0)	(696.1)
17.1 Other liability-occurrence.....	384,837,459	52,129,254	13.5	27.6
17.2 Other liability-claims made.....	83,854,877	16,611,043	19.8	47.1
17.3 Excess workers' compensation.....	0	24,510,584	0.0	0.0
18.1 Products liability-occurrence.....	58,147,266	34,829,427	59.9	(13.9)
18.2 Products liability-claims made.....	5,290,105	(5,843,449)	(110.5)	43.0
19.1, 19.2 Private passenger auto liability.....	7,579	6,570	86.7	(96.9)
19.3, 19.4 Commercial auto liability.....	103,374,357	44,135,511	42.7	49.0
21. Auto physical damage.....	29,678,890	18,342,299	61.8	46.7
22. Aircraft (all perils).....	3,341,590	1,981,841	59.3	(21.3)
23. Fidelity.....	21,648,319	14,365,257	66.4	63.3
24. Surety.....	4,501,324	(11,244,715)	(249.8)	962.5
26. Burglary and theft.....	3,034,416	1,088,153	35.9	59.0
27. Boiler and machinery.....	4,667,965	(408,103)	(8.7)	35.0
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.....	245,121	179,747	73.3	81.3
35. Totals.....	1,016,725,215	391,127,713	38.5	44.9
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	245,121	179,747	73.3	81.3
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	245,121	179,747	73.3	81.3

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	18,281,915	61,458,095	104,543,255
2. Allied lines.....	7,952,582	25,223,798	33,990,496
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	2,424,799	11,327,756	12,761,094
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	55,918,930	172,015,623	178,855,869
9. Inland marine.....	10,786,715	32,874,334	41,914,509
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	(24)	(29)	0
11.2. Medical professional liability - claims made.....	0	0	(353)
12. Earthquake.....	836,373	2,176,330	2,350,178
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	131,011	491,048	673,891
16. Workers' compensation.....	351,093	(554,863)	(4,417,399)
17.1 Other liability-occurrence.....	118,855,344	365,252,288	449,682,759
17.2 Other liability-claims made.....	19,924,596	59,657,140	132,192,572
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	15,459,876	51,402,975	72,706,116
18.2 Products liability-claims made.....	762,241	2,524,993	12,182,976
19.1 19.2 Private passenger auto liability.....	0	4,225	12,899
19.3 19.4 Commercial auto liability.....	26,581,826	84,326,055	125,251,237
21. Auto physical damage.....	7,161,233	24,395,431	32,708,866
22. Aircraft (all perils).....	(120,602)	(361,291)	6,866,052
23. Fidelity.....	7,847,140	21,442,734	21,212,095
24. Surety.....	1,437,465	4,371,209	5,461,432
26. Burglary and theft.....	1,013,656	2,802,766	2,977,069
27. Boiler and machinery.....	1,103,896	3,588,010	7,023,935
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	349,118	275,029
35. Totals.....	296,710,063	924,767,745	1,239,224,576
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	349,118	275,029
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	349,118	275,029

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 2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2010 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. 2007 + Prior.....	2,647,972	3,748,895	6,396,867	526,041	92,851	618,892	2,294,106	57,455	3,278,486	5,630,046	172,176	(320,104)	(147,928)
2. 2008.....	533,099	759,645	1,292,744	235,411	13,744	249,155	400,864	29,059	587,305	1,017,228	103,176	(129,537)	(26,361)
3. Subtotals 2008 + Prior.....	3,181,071	4,508,540	7,689,611	761,452	106,595	868,048	2,694,970	86,513	3,865,791	6,647,274	275,352	(449,641)	(174,289)
4. 2009.....	603,905	1,208,149	1,812,054	410,332	87,889	498,221	453,569	58,540	749,649	1,261,758	259,996	(312,071)	(52,075)
5. Subtotals 2009 + Prior.....	3,784,976	5,716,689	9,501,665	1,171,784	194,484	1,366,269	3,148,539	145,053	4,615,440	7,909,032	535,348	(761,712)	(226,364)
6. 2010.....	XXX	XXX	XXX	XXX	919,889	919,889	XXX	512,910	1,001,658	1,514,567	XXX	XXX	XXX
7. Totals.....	3,784,976	5,716,689	9,501,665	1,171,784	1,114,373	2,286,157	3,148,539	657,963	5,617,097	9,423,600	535,348	(761,712)	(226,364)
8. Prior Year-End's Surplus As Regards Policyholders	6,591,354										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. ....14.1 %	2. ....(13.3)%	3. ....(2.4)%
													Col. 13, Line 7 Line 8
													4. ....(3.4)%

Q13

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. Real estate operating fund.....	11,075,994	0	11,075,994	7,010,275
2405. Suspense, undistributed payments.....	9,681,393	0	9,681,393	12,491,584
2406. Amounts receivable under high deductible policies.....	10,747,107	3,273,359	7,473,748	7,701,819
2407. Ceded deposit asset.....	7,431,303	0	7,431,303	8,166,659
2408. COLI supplemental benefits trust.....	2,946,849	0	2,946,849	2,212,294
2409. Freddie Mac collateral held.....	5,559,671	5,559,671	0	0
2410. Other assets nonadmitted.....	483,799	483,799	0	0
2411. Assumed reinsurance receivable and payable.....	(127,435)	0	(127,435)	(355,223)
2412. Other assets.....	(1,714,833)	0	(1,714,833)	4,829,440
2497. Summary of remaining write-ins for Line 24.....	46,083,847	9,316,829	36,767,018	42,056,847

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Interest deposit liability.....	786,053	786,053
2405. Retroactive reinsurance reserve assumed.....	567,587	576,467
2406. Other liabilities.....	524,734	541,597
2407. Federal excise tax-reinsurance contracts.....	644	644
2408. Retrospective premium reserve.....	0	65,521,145
2409. Reinsurance payable intercompany.....	0	52,165,619
2410. Retroactive reinsurance reserve ceded.....	(35,475,597)	(42,543,092)
2497. Summary of remaining write-ins for Line 24.....	(33,596,579)	77,048,434

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(899,284)	218,215	805,631
1497. Summary of remaining write-ins for Line 14.....	(899,284)	218,215	805,631

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

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	715,395,440	738,209,934
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	9,738,696	10,896,027
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	3,049,312	0
5. Deduct amounts received on disposals.....	9,050,344	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.....	24,909,604	33,710,521
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	694,223,500	715,395,440
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	694,223,500	715,395,440

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	58,541,521	55,920,293
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	705,789	1,325,761
3. Capitalized deferred interest and other.....	2,156,475	2,060,467
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.....	2,975,000	765,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	13,278,785	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).....	45,150,000	58,541,521
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	45,150,000	58,541,521
14. Deduct total nonadmitted amounts.....	0	2,060,467
15. Statement value at end of current period (Line 13 minus Line 14).....	45,150,000	56,481,054

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.....	665,566,315	591,410,556
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8,981,588	36,834,653
2.2 Additional investment made after acquisition.....	135,482,484	116,601,864
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	205,790	292,760
5. Unrealized valuation increase (decrease).....	36,623,288	(38,918,094)
6. Total gain (loss) on disposals.....	(164,500)	(1,092,615)
7. Deduct amounts received on disposals.....	30,631,172	39,615,090
8. Deduct amortization of premium and depreciation.....	230,701	339,016
9. Total foreign exchange change in book/adjusted carrying value.....	(342,726)	391,297
10. Deduct current year's other than temporary impairment recognized.....	47,945,392	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	767,544,975	665,566,315
12. Deduct total nonadmitted amounts.....	9,569,847	9,570,340
13. Statement value at end of current period (Line 11 minus Line 12).....	757,975,128	655,995,974

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.....	15,324,854,148	14,692,094,038
2. Cost of bonds and stocks acquired.....	1,077,322,934	2,564,252,050
3. Accrual of discount.....	6,723,312	8,526,910
4. Unrealized valuation increase (decrease).....	165,635,628	682,315,320
5. Total gain (loss) on disposals.....	9,603,167	(118,114,979)
6. Deduct consideration for bonds and stocks disposed of.....	1,678,443,375	2,407,327,064
7. Deduct amortization of premium.....	50,663,413	67,010,665
8. Total foreign exchange change in book/adjusted carrying value.....	10,354,566	25,965,324
9. Deduct current year's other than temporary impairment recognized.....	3,471,586	55,846,785
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,861,915,384	15,324,854,148
11. Deduct total nonadmitted amounts.....	12,250,163	10,042,910
12. Statement value at end of current period (Line 10 minus Line 11).....	14,849,665,221	15,314,811,238

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	10,327,323,202	1,254,992,420	1,059,343,191	(14,051,017)	10,979,093,521	10,327,323,202	10,508,921,414	11,000,518,166
2. Class 2 (a).....	978,486,425	0	43,120,074	2,599,008	980,740,172	978,486,425	937,965,359	961,742,955
3. Class 3 (a).....	148,087,343	0	10,804,885	3,964,762	131,240,895	148,087,343	141,247,221	120,303,947
4. Class 4 (a).....	74,585,419	0	3,363,224	9,270,009	76,010,090	74,585,419	80,492,204	84,425,822
5. Class 5 (a).....	26,725,996	0	75,963	(8,514,963)	27,140,848	26,725,996	18,135,071	29,133,167
6. Class 6 (a).....	6,620,813	0	2,809,549	7,839,948	13,783,326	6,620,813	11,651,212	10,308,847
7. Total Bonds.....	11,561,829,198	1,254,992,420	1,119,516,886	1,107,748	12,208,008,852	11,561,829,198	11,698,412,480	12,206,432,904
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	1,827,200
9. Class 2.....	6,162,800	0	0	419,000	6,484,000	6,162,800	6,581,800	4,639,340
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	6,162,800	0	0	419,000	6,484,000	6,162,800	6,581,800	6,466,540
15. Total Bonds and Preferred Stock.....	11,567,991,998	1,254,992,420	1,119,516,886	1,526,748	12,214,492,852	11,567,991,998	11,704,994,280	12,212,899,444

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....626,250.

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. Totals.....	422,016,676	XXX.....	423,236,679	385,704	62,950

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.....	297,304,666	798,508,374
2. Cost of short-term investments acquired.....	4,047,320,513	4,896,155,948
3. Accrual of discount.....	9,940	40,809
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	3,660	(822,265)
6. Deduct consideration received on disposals.....	3,921,106,015	5,396,396,723
7. Deduct amortization of premium.....	1,059,483	137,761
8. Total foreign exchange change in book/adjusted carrying value.....	(456,605)	(43,717)
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).....	422,016,676	297,304,666
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	422,016,676	297,304,666

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....		0
2. Cost paid (consideration received) on additions.....		0
3. Unrealized valuation increase (decrease).....		0
4. Total gain (loss) on termination recognized.....	NONE	0
5. Considerations received (paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the Book/Adjusted Carrying Value of hedge item.....		0
8. Total foreign exchange change in Book/Adjusted Carrying Value.....		0
9. Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		<u>0</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....		(4,358,094)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		0
3.1 Change in variation margin on open contracts.....	6,631,408	
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 16, current year to date minus.....	0	
3.22 Section 1, Column 16, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 15, current year to date minus.....	0	
3.24 Section 1, Column 15, prior year.....	0	0
3.3 Subtotal (line 3.1 minus Line 3.2).....		<u>6,631,408</u>
4.1 Variation margin on terminated contracts during the year.....	(27,591,659)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(27,591,659)	(27,591,659)
4.3 Subtotal (line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....		0
5.2 Used to adjust basis of hedged items.....		0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		<u>2,273,314</u>
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		<u>2,273,314</u>

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	0
3. Part B, Section 1, Column 17.....	(2,273,314)
4. Subtotal (Line 2 minus Line 3).....	2,273,314
5. Total (Line 1 plus Line 4).....	2,273,314
6. Part D, Column 5.....	2,273,314
7. Part D, Column 6.....	0
8. Total (Line 5 minus Line 6 minus Line 7).....	0
	Fair Value Check
9. Part A, Section 1, Column 16.....	0
10. Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	0
11. Total (Line 9 plus Line 10).....	0
12. Part D, Column 8.....	0
13. Part D, Column 9.....	0
14. Total (Line 11 minus Line 12 minus Line 13).....	0
	Potential Exposure Check
15. Part A, Section 1, Column 21.....	0
16. Part B, Section 1, Column 18.....	(4,505,600)
17. Part D, Column 11.....	(4,505,600)
18. Total (Line 15 plus Line 16 minus Line 17).....	0

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.....	4,998,197	998,782
2. Cost of cash equivalents acquired.....	187,569,313	215,436,950
3. Accrual of discount.....	43,873	47,370
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(1,693)	3,244
6. Deduct consideration received on disposals.....	188,980,110	211,486,900
7. Deduct amortization of premium.....	4,060	1,250
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).....	3,625,520	4,998,197
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,625,520	4,998,197

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties:.....					0	0	0	0
Commercial Industrial Properties:.....					0	0	0	0
19 warehouses and land located at:.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver	CO	05/26/1993	Various	0	0	0	362,120
28 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	543,016
6 warehouses and land located at:.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	14,242
14 warehouses/office showrooms.....					0	0	0	0
and land located at:.....					0	0	0	0
Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	912,984
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	35,163
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	146,155
14 warehouses and land located at:.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	64,048
15 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	633,167
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	270,034
1520 Broadmoor Blvd.....	Buford	GA	08/31/1998	Various	0	0	0	19,581
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	26,827
Commercial Office Properties:.....					0	0	0	0
buildings and land located at:.....					0	0	0	0
12720 Hillcrest Road.....	Dallas	TX	12/31/1990	Various	0	0	0	69,664

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
6060, 6061 South Willow Drive.....	Englewood.....	CO.....	12/31/1990	Various.....	0	0	0	162,729
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	988,236
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	140,824
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	14,589
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	457
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	5,854
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	4,886
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	48,637
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	11/29/2006	Various.....	0	0	0	242,083
9780 S. Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	11,528
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	241,577
Commercial Retail Properties.....					0	0	0	0
buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	(39,274)
0199999. Totals.....					0	0	0	4,919,127
0399999. Totals.....					0	0	0	4,919,127

QE01:1

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Property Disposed																			
Parcel of Undeveloped Land.....	New Orleans.....	LA..	09/22/2010	James Park Properties.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
					.81,173	.0	.81,173	.0	.0	.0	.0	.0	.81,173	.304,999	.0	.223,826	.223,826	.0	.0
Mykawa Building.....					.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4601 South Pinemount.....	Houston.....	TX..	03/31/2010	United Postal Service.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.(23,738)	.0	.(23,738)	.(23,738)	.0	.0
0199999. Totals.....					.81,173	.0	.81,173	.0	.0	.0	.0	.0	.81,173	.281,261	.0	.200,088	.200,088	.0	.0
0399999. Totals.....					.81,173	.0	.81,173	.0	.0	.0	.0	.0	.81,173	.281,261	.0	.200,088	.200,088	.0	.0

QE01.2

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE B - PART 2

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

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

Restructured Mortgages

Restructured Mortgages Not Shown on Lines 0999999 through 1499999

OakBrook1.....	Oak Brook.....	IL.....		09/30/2008.....	.6.750.....	0.....	1,129,319.....	45,200,000.....
1599999. Total - Restructured Mortgages Not Shown on Lines 0999999 through 1499999.....				...XXX.....	...XXX.....	0.....	1,129,319.....	45,200,000.....
1699999. Total - Restructured Mortgages.....				...XXX.....	...XXX.....	0.....	1,129,319.....	45,200,000.....
3399999. Total Mortgages.....				...XXX.....	...XXX.....	0.....	1,129,319.....	45,200,000.....

QE02

SCHEDULE B - PART 3

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

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

Mortgages Closed by Repayment

CWSP1.....	Phoenix.....	AZ.....		01/08/2007.....		2,815,000.....	0.....	0.....	0.....	0.....	0.....	0.....	2,815,000.....	2,815,000.....	0.....	0.....	0.....
0199999. Total - Mortgages Closed by Repayment.....						2,815,000.....	0.....	0.....	0.....	0.....	0.....	0.....	2,815,000.....	2,815,000.....	0.....	0.....	0.....
0599999. Total Mortgages.....						2,815,000.....	0.....	0.....	0.....	0.....	0.....	0.....	2,815,000.....	2,815,000.....	0.....	0.....	0.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership				
		3 City	4 State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....5,658	.....0	.....370,367	.....9.4
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT.....	Ironwood Capital Advisors.....		12/28/2006....	.....2	.....0	.....786,517	.....0	.....1,579,567	.....13.3
	Lehman Brothers European Mezzanine Partners 2003-B, L.P.....	New York.....	NY.....	Lehman Brothers.....		06/08/2004....	.....2	.....0	.....(28,418)	.....0	.....0	.....9.8
	1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....										0763,75701,949,934XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....200,000	.....0	.....7,900,000	.....1.5
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....2,165,032	.....0	.....10,576,533	.....0.3
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....663,173	.....0	.....4,039,335	.....8.5
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....900,000	.....0	.....10,080,110	.....1.1
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....1,963,682	.....0	.....7,118,824	.....0.4
	Shasta Ventures, L.P.....	Menlo Park.....	CA.....	Shasta Ventures.....		01/25/2005....	.....1	.....0	.....150,000	.....0	.....450,000	.....1.4
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....950,000	.....0	.....14,763,000	.....18.8
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....3	.....0	.....3,651,337	.....0	.....20,847,150	.....1.6
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Various.....		12/31/2009....	.....0	.....0	.....963,478	.....0	.....2,490,061	.....0.9
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										011,606,702078,265,014XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																
QE03	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....176,911	.....0	.....0	.....50.0
	BPG Investment Partnership VIII.....	Philadelphia.....	PA.....	BPG Investment Partnership.....		08/18/2007....	.....0	.....0	.....682,206	.....0	.....11,349,423	.....2.9
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....1,666,975	.....0	.....17,886,646	.....5.5
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....171,500	.....0	.....0	.....50.0
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....647,014	.....0	.....16,767,422	.....7.6
	Orion European Real Estate Fund II, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		04/29/2005....	.....0	.....0	.....2,592,000	.....0	.....20,669,867	.....4.0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		05/14/2009....	.....0	.....0	.....3,452,805	.....0	.....19,375,580	.....1.6
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008....	.....0	.....0	.....6,852,216	.....0	.....6,295,567	.....12.2
	Savanna Real Estate Fund I, L.P.....	New York.....	NY.....	Savanna.....		11/29/2007....	.....0	.....0	.....1,600,000	.....0	.....1,956,553	.....6.5
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA.....	Secured Capital Japan Real Estate Partners.....		03/30/2007....	.....0	.....0	.....851,143	.....0	.....0	.....2.0
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD.....	Thayer Capital Partners.....		11/25/2009....	.....0	.....0	.....2,890,812	.....0	.....8,134,623	.....5.7
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY.....	Tishman Speyer.....		12/23/2004....	.....0	.....0	.....1,140,958	.....0	.....1,749,141	.....2.4
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Tishman Speyer.....		05/03/2007....	.....0	.....0	.....998,000	.....0	.....11,132,262	.....2.3
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007....	.....0	.....0	.....200,000	.....0	.....10,700,000	.....8.9
		1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										023,922,5400126,017,084	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010....	.....0	.....2,250,000	.....0	.....0	.....15,750,000	.....18.0
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....0	.....0	.....6,469,490	.....0	.....11,118,407	.....6.1
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....2,604,153	.....0	.....10,884,785	.....0.2
	Century Capital Partners IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		04/30/2007....	.....3	.....0	.....1,216,495	.....0	.....4,471,274	.....9.7
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....282,894	.....0	.....8,396,309	.....5.9
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	Various.....		12/31/2009....	.....0	.....0	.....45,455	.....0	.....0	.....0.9
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	Various.....		12/31/2009....	.....0	.....0	.....394,474	.....0	.....2,690,115	.....1.4
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....3	.....0	.....1,288,896	.....0	.....9,620,634	.....0.7
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....3	.....0	.....200,000	.....0	.....6,877,967	.....3.1
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....109,107	.....0	.....16,935,342	.....2.3
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....125,867	.....0	.....6,920,504	.....7.4
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	.....0	.....0	.....117,885	.....0	.....19,769,864	.....2.8

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007.....	3	0	126,640	0	3,808,591	12.6	
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Various.....		12/31/2009.....	0	0	361,897	0	9,993,814	0.5	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Various.....		12/31/2009.....	0	0	192,308	0	740,509	0.8	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010.....	0	0	1,500,000	0	10,875,000	0.5	
	SB Energy Partners I-A, L.P.....	Denver.....	CO.....	SB Energy Partners.....		09/10/2007.....	3	0	1,301,205	0	10,419,671	5.7	
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008.....	0	0	575,000	0	20,591,668	8.4	
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008.....	0	0	1,739,775	0	7,948,235	0.7	
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007.....	3	0	606,592	0	4,296,303	0.9	
	Triantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007.....	3	0	(260,667)	0	8,129,472	0.9	
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007.....	3	0	143,183	0	6,373,493	4.9	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY.....	Various.....		12/31/2009.....	0	0	26,118	0	118,872	0.3	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									2,250,000	19,166,767	0	196,730,830	XXX
3999999. Subtotal - Unaffiliated.....									2,250,000	55,459,766	0	402,962,861	XXX
4199999. Totals.....									2,250,000	55,459,766	0	402,962,861	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	09/17/2010	674,894	0	0	0	0	0	0	674,894	674,894	0	0	0	0
	Lehman Brothers European Mezzanine Partners 2003-B, L.P.....	New York.....	NY...	Distribution.....	06/08/2004	08/24/2010	(28,418)	0	0	0	0	0	0	(28,418)	(28,418)	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								646,477	0	0	0	0	0	646,477	646,477	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.....	New York.....	NY...	Distribution.....	12/09/1998	09/28/2010	109,890	0	0	0	0	0	0	109,890	109,890	0	0	0	0
	Carlyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	09/27/2010	5,945	0	0	0	0	0	0	5,945	5,786	(159)	0	(159)	0
	Carlyle Europe Partners III, L.P.....	London.....	GB...	Distribution.....	02/01/2007	09/27/2010	3,225	0	0	0	0	0	0	3,225	2,963	(262)	0	(262)	0
	Eton Park Fund, LP.....	New York.....	NY...	Distribution.....	11/01/2004	09/27/2010	4,005,912	0	0	0	0	0	0	4,005,912	4,005,912	0	0	0	0
	Eureka II, L.P.....	Philadelphia.....	PA...	Distribution.....	02/28/2007	09/13/2010	424,482	0	0	0	0	0	0	424,482	424,482	0	0	0	0
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	09/28/2010	482,869	0	0	0	0	0	0	482,869	482,869	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								5,032,324	0	0	0	0	0	5,032,324	5,031,903	(421)	0	(421)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Annapolis Ventures LLC.....	Columbia.....	MD...	Distribution.....	05/01/1999	09/30/2010	32,053	0	0	0	0	0	0	32,053	32,053	0	0	0	0
	Quartis Capital Fund I LLC.....	Eden Prairie.....	MN...	Distribution.....	10/02/2000	09/30/2010	495,000	0	0	0	0	0	0	495,000	495,000	0	0	0	0
	Vesbridge Partners LP.....	Westborough.....	MA...	Distribution.....	03/08/2006	09/30/2010	3,714,682	0	0	0	0	0	0	3,714,682	3,714,682	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								4,241,735	0	0	0	0	0	4,241,735	4,241,735	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/30/2010	42,124	0	0	0	0	0	0	42,124	42,124	0	0	0	0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	08/23/2010	4,198	0	0	0	0	0	0	4,198	4,198	0	0	0	0
	North American Real Estate Partners, LP.....	Minnetonka.....	MN...	Distribution.....	12/23/2004	08/31/2010	999,345	0	0	0	0	0	0	999,345	999,345	0	0	0	0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR...	Distribution.....	05/14/2009	07/08/2010	214,972	0	0	0	0	0	0	214,972	189,293	(25,679)	0	(25,679)	0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	09/28/2010	77,303	0	0	0	0	0	0	77,303	77,303	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY...	Distribution.....	05/03/2007	09/23/2010	452,482	0	0	0	0	0	0	452,482	452,482	0	0	0	0
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL....	Distribution.....	09/26/2007	09/30/2010	44,103	0	0	0	0	0	0	44,103	44,103	0	0	0	0
	Water Street LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/30/2010	119,765	0	0	0	0	0	0	119,765	119,765	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							1,954,292	0	0	0	0	0	0	1,954,292	1,928,613	(25,679)	0	(25,679)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX....	Distribution.....	12/31/2009	08/20/2010	43,638	0	0	0	0	0	0	43,638	43,638	0	0	0	0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX....	Distribution.....	07/31/2007	07/02/2010	190,028	0	0	0	0	0	0	190,028	190,028	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA....	Distribution.....	08/13/2007	07/23/2010	15,065	0	0	0	0	0	0	15,065	15,065	0	0	0	0
	MTS Health Investors II, L.P.....	New York.....	NY...	Distribution.....	08/17/2007	09/03/2010	1,956,877	0	0	0	0	0	0	1,956,877	1,956,877	0	0	0	0
	TPF II, L.P.....	Omaha.....	NE....	Distribution.....	03/21/2008	07/01/2010	73,629	0	0	0	0	0	0	73,629	73,629	0	0	0	0
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Distribution.....	05/09/2007	09/29/2010	(260,667)	0	0	0	0	0	0	(260,667)	(260,667)	0	0	0	0
	VMG Equity Partners, L.P.....	San Francisco.....	CA....	Distribution.....	05/29/2007	09/29/2010	1,641,677	0	0	0	0	0	0	1,641,677	1,641,677	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							3,660,247	0	0	0	0	0	0	3,660,247	3,660,247	0	0	0	0
3999999. Subtotal - Unaffiliated.....							11,293,340	0	0	0	0	0	0	11,293,340	11,267,240	(26,100)	0	(26,100)	0
4099999. Subtotal - Affiliated.....							4,241,735	0	0	0	0	0	0	4,241,735	4,241,735	0	0	0	0
4199999. Totals.....							15,535,075	0	0	0	0	0	0	15,535,075	15,508,975	(26,100)	0	(26,100)	0

QE03.2

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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)
Bonds - All Other Government									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12.....	C.....	...08/18/2010	TD SECURITIES.....		.....1,042,700	.....1,000,000	.....9,096	1FE.....
01285P BY 3	ALBERTA CAP FINANCE AUTH 4.350 2016 06.....	C.....	...08/24/2010	TD SECURITIES.....		.....1,090,360	.....1,000,000	.....8,700	1FE.....
110709 8X 3	BRITISH COLUMBIA (PROVIN 3.700 2020 12.....	C.....	...09/20/2010	VARIOUS.....		.....6,975,550	.....7,000,000	.....53,118	1FE.....
135087 XX 7	CANADA TREASURY BONDS 4.500 2015 06.....	C.....	...08/18/2010	VARIOUS.....		.....2,212,200	.....2,000,000	.....19,849	1FE.....
135087 YB 4	CANADA TREASURY BONDS 4.000 2016 06.....	C.....	...09/10/2010	VARIOUS.....		.....16,227,710	.....15,000,000	.....112,438	1FE.....
135087 YF 5	CANADA TREASURY BONDS 4.000 2017 06.....	C.....	...09/14/2010	VARIOUS.....		.....17,431,990	.....16,000,000	.....124,603	1FE.....
135087 YL 2	CANADA TREASURY BONDS 4.250 2018 06.....	C.....	...09/14/2010	VARIOUS.....		.....14,359,410	.....13,000,000	.....104,445	1FE.....
135087 YR 9	CANADA TREASURY BONDS 3.750 2019 06.....	C.....	...09/13/2010	VARIOUS.....		.....6,435,270	.....6,000,000	.....56,918	1FE.....
135087 YS 7	CANADA TREASURY BONDS 3.000 2014 06.....	C.....	...09/02/2010	TD SECURITIES.....		.....3,134,010	.....3,000,000	.....24,411	1FE.....
135087 YU 2	CANADA TREASURY BONDS 2.000 2014 12.....	C.....	...09/03/2010	TD SECURITIES.....		.....7,009,450	.....7,000,000	.....38,356	1FE.....
135087 ZF 4	CANADA TREASURY BONDS 3.000 2015 12.....	C.....	...08/27/2010	CIBC WORLD MARKETS.....		.....4,177,560	.....4,000,000	.....30,247	1FE.....
135087 ZG 2	CANADA TREASURY BONDS 2.500 2013 09.....	C.....	...09/01/2010	TD SECURITIES.....		.....7,196,980	.....7,000,000	.....959	1FE.....
689551 DA 4	OTTAWA (CITY OF) 3.750 2017 08.....	C.....	...07/28/2010	CIBC WORLD MARKETS.....		.....997,870	.....1,000,000	.....0	1FE.....
803854 JS 8	SASKATCHEWAN (PROVINCE O 3.900 2020 07.....	C.....	...08/18/2010	VARIOUS.....		.....2,021,090	.....2,000,000	.....2,778	1FE.....
000000 00 0	AUSTRALIAN GOVERNMP- 32M 4.750 2012 11.....	D.....	...08/11/2010	COMMONWEALTH BANK OF AUSTRALIA.....		.....28,946,734	.....28,809,600	.....370,598	1FE.....
13509P CM 3	CANADA HOUSING TRUST 2.450 2015 12.....	C.....	...09/16/2010	VARIOUS.....		.....7,980,640	.....8,000,000	.....0	1FE.....
1099999.	Total - Bonds - All Other Government.....					.....127,239,524	.....121,809,600	.....956,516	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
45200F EG 0	ILLINOIS FIN AUTH (UNIV .250 2038 07.....		...09/16/2010	GOLDMAN SACHS & CO.....		.....11,008,000	.....11,008,000	.....983	1FE.....
57585K GQ 5	MASSACHUSETTS H/E (HARVA .170 2024 01.....		...09/16/2010	GOLDMAN SACHS & CO.....		.....24,370,000	.....24,370,000	.....1,556	1FE.....
679111 SY 1	OKLAHOMA TURNPIKE AUTH 2 .270 2028 01.....		...09/09/2010	GOLDMAN SACHS & CO.....		.....17,750,000	.....17,750,000	.....880	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....53,128,000	.....53,128,000	.....3,419	.....XXX.....
Bonds - Industrial and Miscellaneous									
87305N AW 8	TTX PASS THRU CERT S2004 5.503 2022 01.....		...09/01/2010	MORGAN STANLEY.....		.....13,267	.....13,267	.....0	1.....
928670 AB 4	VOLKSWAGEN INTL FIN NV (4.000 2020 08.....	F.....	...08/10/2010	BARCLAYS CAPITAL INC.....		.....1,007,390	.....1,000,000	.....111	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....1,020,657	.....1,013,267	.....111	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....181,388,180	.....175,950,867	.....960,046	.....XXX.....
8399999.	Total - Bonds.....					.....181,388,180	.....175,950,867	.....960,046	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....		...09/22/2010	MERRILL LYNCH.....	.....500.000	.....34,625	.....XXX	.....0	L.....
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		...08/23/2010	VARIOUS.....	.....19,300.000	.....530,280	.....XXX	.....0	L.....
03748R 10 1	APARTMENT INVT & MGMT CO-A.....		...08/02/2010	CITIGROUP ALGORITHMIC.....	.....700.000	.....15,724	.....XXX	.....0	L.....
045604 10 5	ASSOCIATED ESTATES REALTY CP.....		...09/28/2010	CITIGROUP GLOBAL MARKETS.....	.....3,000.000	.....40,800	.....XXX	.....0	L.....
05564E 10 6	BRE PROPERTIES.....		...07/15/2010	MERRILL LYNCH ALGO.....	.....1,500.000	.....57,966	.....XXX	.....0	L.....
096627 10 4	BOARDWALK PIPELINE PARTNERS LP.....		...08/11/2010	BANC OF AMERICA-MERRILL LYNCH.....	.....65,000.000	.....1,996,163	.....XXX	.....0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		...08/02/2010	VARIOUS.....	.....9,000.000	.....701,005	.....XXX	.....0	L.....
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		...08/23/2010	MORGAN STANLEY ALGO.....	.....12,900.000	.....156,252	.....XXX	.....0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		...08/11/2010	RBC CAPITAL MARKETS.....	.....36,000.000	.....1,992,416	.....XXX	.....0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		...08/12/2010	VARIOUS.....	.....8,000.000	.....357,050	.....XXX	.....0	L.....

QE04

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)
35906A 10 8	FRONTIER COMMUNICATIONS CORP.....		...07/01/2010	SPINOFF.....	.....6,721.110	.....51,475	.....XXX	.....0	L.....
40414L 10 9	HCP INC.....		...08/25/2010	VARIOUS.....	.....21,900.000	.....771,911	.....XXX	.....0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		...09/21/2010	VARIOUS.....	.....4,900.000	.....227,835	.....XXX	.....0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		...08/12/2010	CREDIT SUISSE ALGO.....	.....600.000	.....18,151	.....XXX	.....0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		...07/23/2010	ITG ALGO.....	.....10,400.000	.....145,611	.....XXX	.....0	L.....
444097 10 9	HUDSON PACIFIC PROPERTIES IN.....		...07/21/2010	VARIOUS.....	.....7,000.000	.....116,253	.....XXX	.....0	L.....
49427F 10 8	KILROY REALTY CORP.....		...08/20/2010	VARIOUS.....	.....6,100.000	.....190,882	.....XXX	.....0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		...08/12/2010	CREDIT SUISSE ALGO.....	.....3,700.000	.....112,436	.....XXX	.....0	L.....
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		...08/02/2010	VARIOUS.....	.....6,300.000	.....239,098	.....XXX	.....0	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		...07/23/2010	VARIOUS.....	.....4,300.000	.....73,114	.....XXX	.....0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		...07/07/2010	VARIOUS.....	.....3,400.000	.....296,285	.....XXX	.....0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		...08/02/2010	CITIGROUP ALGORITHMIC.....	.....500.000	.....31,470	.....XXX	.....0	L.....
902653 10 4	UDR INC.....		...09/08/2010	VARIOUS.....	.....1,200.000	.....24,512	.....XXX	.....0	L.....
92276F 10 0	VENTAS INC.....		...07/23/2010	VARIOUS.....	.....5,300.000	.....255,727	.....XXX	.....0	L.....
92345Y 20 5	VERISK ANALYTICS INC SER B-1.....		...09/30/2010	DIRECT.....	.....355,675.000	.....0	.....XXX	.....0	A.....
92345Y 30 4	VERISK ANALYTICS INC SER B-2.....		...09/30/2010	DIRECT.....	.....355,675.000	.....0	.....XXX	.....0	A.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....8,437,040	.....XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....8,437,040	.....XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....8,437,040	.....XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....8,437,040	.....XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....189,825,220	.....XXX	.....960,046	.....XXX.....

QE04.1

(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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

QE05

911759	CL 0	HOUSING URBAN DEVELOPM	7.080	08/01/2010	REDEEMED	300,000	300,000	339,351	300,000	0	0	0	0	0	300,000	0	0	0	10,620	08/01/2016	1
911759	DA 3	HOUSING URBAN DEVELOPM	6.160	08/01/2010	REDEEMED	190,000	190,000	210,746	190,000	0	0	0	0	0	190,000	0	0	0	5,852	08/01/2011	1
911759	DU 9	HOUSING URBAN DEVELOPM	7.448	08/01/2010	MATURED	3,970,000	3,970,000	4,778,510	3,970,000	0	0	0	0	0	3,970,000	0	0	0	147,843	08/01/2010	1
36202A	DF 1	GNMA II PASS #102	8.000	09/20/2010	PAID ON PRINCIPAL	1,126	1,126	1,159	1,149	0	(23)	0	(23)	0	1,126	0	0	0	9	08/20/2022	1
36202B	EE 1	GNMA II PASS #1033	7.500	09/20/2010	PAID ON PRINCIPAL	57	57	59	58	0	(1)	0	(1)	0	57	0	0	0	1	04/20/2023	1
36202B	HZ 1	GNMA II PASS #1148	8.000	09/20/2010	PAID ON PRINCIPAL	423	423	431	429	0	(7)	0	(7)	0	423	0	0	0	3	05/20/2023	1
36202A	D8 7	GNMA II PASS #127	12.500	09/20/2010	PAID ON PRINCIPAL	340	340	363	358	0	(18)	0	(18)	0	340	0	0	0	7	05/20/2014	1
36202B	SS 5	GNMA II PASS #1429	7.500	09/20/2010	PAID ON PRINCIPAL	122	122	123	124	0	(1)	0	(1)	0	122	0	0	0	1	10/20/2023	1
36202A	FM 4	GNMA II PASS #172	8.000	09/20/2010	PAID ON PRINCIPAL	13	13	14	14	0	(0)	0	(0)	0	13	0	0	0	0	09/20/2022	1
36202B	7C 3	GNMA II PASS #1791	7.500	09/20/2010	PAID ON PRINCIPAL	138	138	141	140	0	(2)	0	(2)	0	138	0	0	0	2	03/20/2022	1
36202C	CF 8	GNMA II PASS #1870	8.500	09/20/2010	PAID ON PRINCIPAL	309	309	320	327	0	(18)	0	(18)	0	309	0	0	0	2	09/20/2024	1
36202C	CV 3	GNMA II PASS #1884	8.000	09/20/2010	PAID ON PRINCIPAL	787	787	806	805	0	(17)	0	(17)	0	787	0	0	0	11	10/20/2024	1
36202C	D3 4	GNMA II PASS #1922	8.000	09/20/2010	PAID ON PRINCIPAL	259	259	266	265	0	(5)	0	(5)	0	259	0	0	0	4	12/20/2024	1
36202C	EL 3	GNMA II PASS #1939	8.500	09/20/2010	PAID ON PRINCIPAL	2	2	3	3	0	(0)	0	(0)	0	2	0	0	0	0	01/20/2025	1
36202C	E5 8	GNMA II PASS #1956	8.500	09/20/2010	PAID ON PRINCIPAL	12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	02/20/2025	1
36202C	GM 9	GNMA II PASS #2004	7.500	09/20/2010	PAID ON PRINCIPAL	149	149	150	150	0	(2)	0	(2)	0	149	0	0	0	2	05/20/2025	1
36202C	GN 7	GNMA II PASS #2005	8.000	09/20/2010	PAID ON PRINCIPAL	1,429	1,429	1,458	1,463	0	(34)	0	(34)	0	1,429	0	0	0	19	05/20/2025	1
36202C	GP 2	GNMA II PASS #2006	8.500	09/20/2010	PAID ON PRINCIPAL	122	122	125	127	0	(5)	0	(5)	0	122	0	0	0	2	05/20/2025	1
36202C	G3 1	GNMA II PASS #2018	7.500	09/20/2010	PAID ON PRINCIPAL	3,957	3,957	3,981	3,998	0	(42)	0	(42)	0	3,957	0	0	0	28	06/20/2025	1
36202C	G4 9	GNMA II PASS #2019	8.000	09/20/2010	PAID ON PRINCIPAL	773	773	791	789	0	(16)	0	(16)	0	773	0	0	0	10	06/20/2025	1
36202C	HK 2	GNMA II PASS #2034	7.500	09/20/2010	PAID ON PRINCIPAL	2,697	2,697	2,753	2,743	0	(46)	0	(46)	0	2,697	0	0	0	22	07/20/2025	1
36202C	HM 8	GNMA II PASS #2036	8.000	09/20/2010	PAID ON PRINCIPAL	1,084	1,084	1,102	1,100	0	(16)	0	(16)	0	1,084	0	0	0	9	07/20/2025	1
36202C	HP 1	GNMA II PASS #2038	8.500	09/20/2010	PAID ON PRINCIPAL	6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C	JC 8	GNMA II PASS #2059	8.000	09/20/2010	PAID ON PRINCIPAL	1,060	1,060	1,082	1,079	0	(19)	0	(19)	0	1,060	0	0	0	19	08/20/2025	1
36202C	JE 4	GNMA II PASS #2061	8.500	09/20/2010	PAID ON PRINCIPAL	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C	JZ 7	GNMA II PASS #2080	7.500	09/20/2010	PAID ON PRINCIPAL	103	103	105	104	0	(1)	0	(1)	0	103	0	0	0	1	09/20/2025	1
36202C	J3 8	GNMA II PASS #2082	8.000	09/20/2010	PAID ON PRINCIPAL	261	261	267	266	0	(4)	0	(4)	0	261	0	0	0	3	09/20/2025	1
36202C	KL 6	GNMA II PASS #2099	7.500	09/20/2010	PAID ON PRINCIPAL	410	410	417	416	0	(6)	0	(6)	0	410	0	0	0	5	10/20/2025	1
36202C	KP 7	GNMA II PASS #2102	8.000	09/20/2010	PAID ON PRINCIPAL	2,149	2,149	2,198	2,189	0	(40)	0	(40)	0	2,149	0	0	0	20	09/20/2025	1
36202C	K7 7	GNMA II PASS #2118	7.500	09/20/2010	PAID ON PRINCIPAL	2,889	2,889	2,937	2,925	0	(36)	0	(36)	0	2,889	0	0	0	36	11/20/2025	1
36202C	LC 5	GNMA II PASS #2123	8.500	09/20/2010	PAID ON PRINCIPAL	21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	11/20/2025	1
36202C	LX 9	GNMA II PASS #2142	8.500	09/20/2010	PAID ON PRINCIPAL	23,847	23,847	24,740	24,889	0	(1,043)	0	(1,043)	0	23,847	0	0	0	337	12/20/2025	1
36202C	MF 7	GNMA II PASS #2158	8.500	09/20/2010	PAID ON PRINCIPAL	74	74	77	77	0	(3)	0	(3)	0	74	0	0	0	1	01/20/2026	1
36202C	ND 1	GNMA II PASS #2188	8.500	09/20/2010	PAID ON PRINCIPAL	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	03/20/2026	1
36202C	NX 7	GNMA II PASS #2206	8.500	09/20/2010	PAID ON PRINCIPAL	16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	04/20/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than 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	Maturity Date	NAIC Designation or Market Indicator (a)
36202C PD 9	GNMA II PASS #2220	8.500	09/20/2010	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	09/20/2010	PAID ON PRINCIPAL		11,217	11,217	11,042	11,062	0	155	0	155	0	11,217	0	0	0	140	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	09/20/2010	PAID ON PRINCIPAL		1,199	1,199	1,228	1,244	0	(45)	0	(45)	0	1,199	0	0	0	19	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	09/20/2010	PAID ON PRINCIPAL		48,510	48,510	49,337	49,816	0	(1,306)	0	(1,306)	0	48,510	0	0	0	684	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	09/20/2010	PAID ON PRINCIPAL		319	319	316	314	0	5	0	5	0	319	0	0	0	5	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	09/20/2010	PAID ON PRINCIPAL		1,964	1,964	1,988	2,029	0	(64)	0	(64)	0	1,964	0	0	0	30	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	09/20/2010	PAID ON PRINCIPAL		10,748	10,748	10,562	10,478	0	270	0	270	0	10,748	0	0	0	89	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	09/20/2010	PAID ON PRINCIPAL		47,902	47,902	45,896	46,491	0	1,411	0	1,411	0	47,902	0	0	0	404	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	09/20/2010	PAID ON PRINCIPAL		70,585	70,585	67,331	68,626	0	1,959	0	1,959	0	70,585	0	0	0	609	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	09/20/2010	PAID ON PRINCIPAL		24,870	24,870	24,824	24,818	0	52	0	52	0	24,870	0	0	0	232	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	09/20/2010	PAID ON PRINCIPAL		228,625	228,625	228,197	228,144	0	481	0	481	0	228,625	0	0	0	2,268	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	09/20/2010	PAID ON PRINCIPAL		311,405	311,405	313,400	312,582	0	(1,177)	0	(1,177)	0	311,405	0	0	0	2,733	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	09/20/2010	PAID ON PRINCIPAL		1,568,410	1,568,410	1,466,147	1,491,425	0	76,985	0	76,985	0	1,568,410	0	0	0	12,928	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	09/20/2010	PAID ON PRINCIPAL		114,882	114,882	106,373	107,850	0	7,031	0	7,031	0	114,882	0	0	0	797	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	09/20/2010	PAID ON PRINCIPAL		805,725	805,725	770,097	777,712	0	28,013	0	28,013	0	805,725	0	0	0	7,134	03/20/2034	1
36202A MB 0	GNMA II PASS #354	13.000	09/20/2010	PAID ON PRINCIPAL		5,120	5,120	5,405	5,389	0	(269)	0	(269)	0	5,120	0	0	0	164	06/20/2015	1
36202D 5P 2	GNMA II PASS #3554	4.500	09/20/2010	PAID ON PRINCIPAL		345,280	345,280	319,708	326,642	0	18,638	0	18,638	0	345,280	0	0	0	3,133	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	09/20/2010	PAID ON PRINCIPAL		47	47	50	49	0	(2)	0	(2)	0	47	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	09/20/2010	PAID ON PRINCIPAL		2,381,597	2,381,597	2,320,569	2,338,051	0	43,547	0	43,547	0	2,381,597	0	0	0	20,993	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	09/20/2010	PAID ON PRINCIPAL		473	473	484	483	0	(10)	0	(10)	0	473	0	0	0	6	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	09/20/2010	PAID ON PRINCIPAL		170	170	174	172	0	(2)	0	(2)	0	170	0	0	0	2	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	09/20/2010	PAID ON PRINCIPAL		141	141	145	143	0	(2)	0	(2)	0	141	0	0	0	2	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	09/20/2010	PAID ON PRINCIPAL		175	175	172	173	0	2	0	2	0	175	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	09/20/2010	PAID ON PRINCIPAL		441	441	451	448	0	(8)	0	(8)	0	441	0	0	0	6	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	09/20/2010	PAID ON PRINCIPAL		104	104	106	106	0	(2)	0	(2)	0	104	0	0	0	1	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	09/20/2010	PAID ON PRINCIPAL		1,419,749	1,419,749	1,413,831	1,414,215	0	5,534	0	5,534	0	1,419,749	0	0	0	13,496	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	09/20/2010	PAID ON PRINCIPAL		313	313	304	309	0	4	0	4	0	313	0	0	0	4	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	09/20/2010	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	09/15/2010	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2022	1
36203X AJ 5	GNMA PASS TH #361909	8.500	09/15/2010	PAID ON PRINCIPAL		18	18	18	19	0	(1)	0	(1)	0	18	0	0	0	0	06/15/2024	1
36204R FG 8	GNMA PASS TH #377367	8.500	09/15/2010	PAID ON PRINCIPAL		56	56	58	58	0	(3)	0	(3)	0	56	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	09/15/2010	PAID ON PRINCIPAL		409	409	423	423	0	(14)	0	(14)	0	409	0	0	0	6	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	09/15/2010	PAID ON PRINCIPAL		18	18	19	19	0	(0)	0	(0)	0	18	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	09/15/2010	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970	8.500	09/15/2010	PAID ON PRINCIPAL		26	26	26	26	0	(1)	0	(1)	0	26	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438	8.500	09/15/2010	PAID ON PRINCIPAL		417	417	431	429	0	(12)	0	(12)	0	417	0	0	0	6	05/15/2026	1

QE05.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36205X FM 1	GNMA PASS TH #403472	8.500	09/15/2010	PAID ON PRINCIPAL		48	48	49	50	0	(2)	0	(2)	0	48	0	0	0	0	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560	8.500	09/15/2010	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	0	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606	8.500	09/15/2010	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619	8.500	09/15/2010	PAID ON PRINCIPAL		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	0	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	09/15/2010	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #412655	8.500	09/15/2010	PAID ON PRINCIPAL		43	43	44	45	0	(2)	0	(2)	0	43	0	0	0	0	08/15/2026	1
36206M MG 9	GNMA PASS TH #415359	8.500	09/15/2010	PAID ON PRINCIPAL		211	211	218	216	0	(5)	0	(5)	0	211	0	0	0	0	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	09/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428	8.500	09/15/2010	PAID ON PRINCIPAL		126	126	129	131	0	(5)	0	(5)	0	126	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	09/15/2010	PAID ON PRINCIPAL		15,014	15,014	15,445	15,419	0	(404)	0	(404)	0	15,014	0	0	0	0	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	09/15/2010	PAID ON PRINCIPAL		245	245	254	254	0	(9)	0	(9)	0	245	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	09/15/2010	PAID ON PRINCIPAL		39	39	41	41	0	(1)	0	(1)	0	39	0	0	0	0	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	09/15/2010	PAID ON PRINCIPAL		2,054	2,054	2,123	2,130	0	(76)	0	(76)	0	2,054	0	0	0	0	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	09/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962	8.500	09/15/2010	PAID ON PRINCIPAL		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972	4.000	09/15/2010	PAID ON PRINCIPAL		370,794	370,794	361,871	365,122	0	5,671	0	5,671	0	370,794	0	0	0	2,527	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	09/15/2010	PAID ON PRINCIPAL		48	48	49	50	0	(2)	0	(2)	0	48	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	09/15/2010	PAID ON PRINCIPAL		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048	8.500	09/15/2010	PAID ON PRINCIPAL		70	70	72	72	0	(2)	0	(2)	0	70	0	0	0	0	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	09/15/2010	PAID ON PRINCIPAL		57	57	58	58	0	(2)	0	(2)	0	57	0	0	0	0	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	09/15/2010	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358	8.500	09/15/2010	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	0	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	09/15/2010	PAID ON PRINCIPAL		368	368	380	380	0	(12)	0	(12)	0	368	0	0	0	0	08/15/2026	1
36207D LM 6	GNMA PASS TH #428832	8.500	09/15/2010	PAID ON PRINCIPAL		577	577	596	591	0	(15)	0	(15)	0	577	0	0	0	0	05/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	09/15/2010	PAID ON PRINCIPAL		1,343	1,343	1,402	1,429	0	(86)	0	(86)	0	1,343	0	0	0	0	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	09/15/2010	PAID ON PRINCIPAL		21	21	21	21	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111	8.500	09/15/2010	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	09/15/2010	PAID ON PRINCIPAL		27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	09/15/2010	PAID ON PRINCIPAL		547	547	555	567	0	(20)	0	(20)	0	547	0	0	0	0	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	09/15/2010	PAID ON PRINCIPAL		59	59	61	61	0	(2)	0	(2)	0	59	0	0	0	0	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	09/15/2010	PAID ON PRINCIPAL		44	44	46	46	0	(2)	0	(2)	0	44	0	0	0	0	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	09/15/2010	PAID ON PRINCIPAL		1,325	1,325	1,360	1,341	0	(16)	0	(16)	0	1,325	0	0	0	0	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815	8.500	09/15/2010	PAID ON PRINCIPAL		477	477	494	495	0	(17)	0	(17)	0	477	0	0	0	0	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	09/15/2010	PAID ON PRINCIPAL		54	54	56	57	0	(3)	0	(3)	0	54	0	0	0	0	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	09/15/2010	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271	8.500	09/15/2010	PAID ON PRINCIPAL		103	103	106	107	0	(3)	0	(3)	0	103	0	0	0	0	05/15/2026	1

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36207L SD 1	GNMA PASS TH #435316	8.500	09/15/2010	PAID ON PRINCIPAL		181	181	186	185	0	(4)	0	(4)	0	181	0	0	0	3	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	09/15/2010	PAID ON PRINCIPAL		403	403	416	411	0	(9)	0	(9)	0	403	0	0	0	6	08/15/2026	1
36207L 5L 8	GNMA PASS TH #436651	8.500	09/15/2010	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	09/15/2010	PAID ON PRINCIPAL		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	09/15/2010	PAID ON PRINCIPAL		64	64	66	67	0	(2)	0	(2)	0	64	0	0	0	1	11/15/2026	1
36207N WM 2	GNMA PASS TH #437252	8.500	09/15/2010	PAID ON PRINCIPAL		127	127	131	130	0	(3)	0	(3)	0	127	0	0	0	2	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	09/15/2010	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511	8.500	09/15/2010	PAID ON PRINCIPAL		69	69	72	72	0	(3)	0	(3)	0	69	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	09/15/2010	PAID ON PRINCIPAL		26	26	27	28	0	(1)	0	(1)	0	26	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	09/15/2010	PAID ON PRINCIPAL		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	09/15/2010	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	09/15/2010	PAID ON PRINCIPAL		25	25	25	26	0	(1)	0	(1)	0	25	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	09/15/2010	PAID ON PRINCIPAL		25	25	25	25	0	(1)	0	(1)	0	25	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	09/15/2010	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2026	1
36207Q T2 3	GNMA PASS TH #438969	8.500	09/15/2010	PAID ON PRINCIPAL		31	31	31	32	0	(1)	0	(1)	0	31	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	09/15/2010	PAID ON PRINCIPAL		141	141	146	146	0	(4)	0	(4)	0	141	0	0	0	2	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	09/15/2010	PAID ON PRINCIPAL		490	490	505	511	0	(22)	0	(22)	0	490	0	0	0	7	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	09/15/2010	PAID ON PRINCIPAL		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	09/15/2010	PAID ON PRINCIPAL		76	76	79	79	0	(3)	0	(3)	0	76	0	0	0	1	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	09/15/2010	PAID ON PRINCIPAL		57	57	59	60	0	(2)	0	(2)	0	57	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	09/15/2010	PAID ON PRINCIPAL		283	283	292	294	0	(11)	0	(11)	0	283	0	0	0	4	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	09/15/2010	PAID ON PRINCIPAL		57,310	57,310	58,771	58,584	0	(1,274)	0	(1,274)	0	57,310	0	0	0	570	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	09/15/2010	PAID ON PRINCIPAL		49,183	49,183	48,046	48,262	0	921	0	921	0	49,183	0	0	0	622	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	09/15/2010	PAID ON PRINCIPAL		68,650	68,650	68,435	68,448	0	202	0	202	0	68,650	0	0	0	408	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	09/15/2010	PAID ON PRINCIPAL		5,919	5,919	5,796	5,786	0	133	0	133	0	5,919	0	0	0	59	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	09/15/2010	PAID ON PRINCIPAL		126,975	126,975	125,393	125,380	0	1,595	0	1,595	0	126,975	0	0	0	784	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	09/15/2010	PAID ON PRINCIPAL		159,813	159,813	158,215	158,389	0	1,424	0	1,424	0	159,813	0	0	0	2,293	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	09/15/2010	PAID ON PRINCIPAL		126,841	126,841	125,374	125,587	0	1,253	0	1,253	0	126,841	0	0	0	1,234	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	09/15/2010	PAID ON PRINCIPAL		732,239	732,239	720,649	723,564	0	8,676	0	8,676	0	732,239	0	0	0	6,879	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	09/15/2010	PAID ON PRINCIPAL		7,145	7,145	7,123	7,124	0	21	0	21	0	7,145	0	0	0	72	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	09/15/2010	PAID ON PRINCIPAL		3,865	3,865	3,795	3,798	0	67	0	67	0	3,865	0	0	0	39	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	09/15/2010	PAID ON PRINCIPAL		20,807	20,807	20,316	20,324	0	484	0	484	0	20,807	0	0	0	129	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	09/15/2010	PAID ON PRINCIPAL		5,283	5,283	5,176	5,176	0	107	0	107	0	5,283	0	0	0	53	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	09/15/2010	PAID ON PRINCIPAL		47,711	47,711	46,272	46,001	0	1,710	0	1,710	0	47,711	0	0	0	388	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	09/15/2010	PAID ON PRINCIPAL		60,758	60,758	64,224	63,698	0	(2,940)	0	(2,940)	0	60,758	0	0	0	638	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	09/15/2010	PAID ON PRINCIPAL		31,980	31,980	33,804	33,619	0	(1,638)	0	(1,638)	0	31,980	0	0	0	205	04/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36213F HD 8	GNMA PASS TH #552928 5.000		09/15/2010	PAID ON PRINCIPAL		19,613	19,613	19,950	19,770	0	(157)	0	(157)	0	19,613	0	0	0	165	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		09/15/2010	PAID ON PRINCIPAL		161,098	161,098	163,389	162,256	0	(1,158)	0	(1,158)	0	161,098	0	0	0	1,189	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2010	PAID ON PRINCIPAL		13,803	13,803	14,497	14,348	0	(545)	0	(545)	0	13,803	0	0	0	140	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2010	PAID ON PRINCIPAL		66,833	66,833	66,322	66,446	0	388	0	388	0	66,833	0	0	0	606	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2010	PAID ON PRINCIPAL		1,228	1,228	1,206	1,205	0	23	0	23	0	1,228	0	0	0	12	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2010	PAID ON PRINCIPAL		75,288	75,288	74,540	74,507	0	781	0	781	0	75,288	0	0	0	1,079	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		09/15/2010	PAID ON PRINCIPAL		27,833	27,833	28,173	27,970	0	(137)	0	(137)	0	27,833	0	0	0	231	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2010	PAID ON PRINCIPAL		290,935	290,935	296,572	294,840	0	(3,904)	0	(3,904)	0	290,935	0	0	0	2,962	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2010	PAID ON PRINCIPAL		172,146	172,146	174,557	174,504	0	(2,358)	0	(2,358)	0	172,146	0	0	0	2,537	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		09/15/2010	PAID ON PRINCIPAL		17,121	17,121	17,365	17,266	0	(145)	0	(145)	0	17,121	0	0	0	142	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2010	PAID ON PRINCIPAL		105,294	105,294	107,334	107,994	0	(2,700)	0	(2,700)	0	105,294	0	0	0	1,090	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2010	PAID ON PRINCIPAL		115,689	115,689	115,562	115,581	0	108	0	108	0	115,689	0	0	0	1,211	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2010	PAID ON PRINCIPAL		113,853	113,853	110,722	110,882	0	2,972	0	2,972	0	113,853	0	0	0	1,029	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2010	PAID ON PRINCIPAL		5,331	5,331	5,350	5,349	0	(18)	0	(18)	0	5,331	0	0	0	53	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2010	PAID ON PRINCIPAL		81,567	81,567	80,369	80,537	0	1,029	0	1,029	0	81,567	0	0	0	815	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		09/15/2010	PAID ON PRINCIPAL		2,683	2,683	2,653	2,652	0	31	0	31	0	2,683	0	0	0	27	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		09/15/2010	PAID ON PRINCIPAL		9,885	9,885	9,778	9,797	0	88	0	88	0	9,885	0	0	0	99	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2010	PAID ON PRINCIPAL		6,488	6,488	6,368	6,386	0	102	0	102	0	6,488	0	0	0	65	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2010	PAID ON PRINCIPAL		1,874	1,874	1,830	1,832	0	42	0	42	0	1,874	0	0	0	19	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		09/15/2010	PAID ON PRINCIPAL		3,810	3,810	3,759	3,758	0	51	0	51	0	3,810	0	0	0	36	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2010	PAID ON PRINCIPAL		28,631	28,631	28,260	28,288	0	343	0	343	0	28,631	0	0	0	284	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2010	PAID ON PRINCIPAL		54,548	54,548	53,790	53,840	0	708	0	708	0	54,548	0	0	0	467	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2010	PAID ON PRINCIPAL		12,395	12,395	12,333	12,332	0	64	0	64	0	12,395	0	0	0	123	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2010	PAID ON PRINCIPAL		2,896	2,896	2,808	2,793	0	103	0	103	0	2,896	0	0	0	29	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2010	PAID ON PRINCIPAL		7,866	7,866	7,750	7,755	0	110	0	110	0	7,866	0	0	0	78	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2010	PAID ON PRINCIPAL		3,135	3,135	3,094	3,091	0	44	0	44	0	3,135	0	0	0	32	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2010	PAID ON PRINCIPAL		496,059	496,059	489,445	490,029	0	6,030	0	6,030	0	496,059	0	0	0	6,132	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2010	PAID ON PRINCIPAL		19,077	19,077	19,004	19,007	0	70	0	70	0	19,077	0	0	0	189	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2010	PAID ON PRINCIPAL		3,235	3,235	3,193	3,185	0	50	0	50	0	3,235	0	0	0	32	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2010	PAID ON PRINCIPAL		175,223	175,223	178,618	179,652	0	(4,429)	0	(4,429)	0	175,223	0	0	0	2,582	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2010	PAID ON PRINCIPAL		149,805	149,805	147,043	147,244	0	2,561	0	2,561	0	149,805	0	0	0	1,741	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2010	PAID ON PRINCIPAL		237,635	237,635	240,964	241,874	0	(4,240)	0	(4,240)	0	237,635	0	0	0	1,221	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2010	PAID ON PRINCIPAL		5,882	5,882	5,996	6,025	0	(143)	0	(143)	0	5,882	0	0	0	59	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2010	PAID ON PRINCIPAL		44,331	44,331	43,679	43,695	0	636	0	636	0	44,331	0	0	0	538	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2010	PAID ON PRINCIPAL		6,615	6,615	6,518	6,517	0	98	0	98	0	6,615	0	0	0	65	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2010	PAID ON PRINCIPAL		129,677	129,677	127,868	127,967	0	1,710	0	1,710	0	129,677	0	0	0	1,347	01/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36201C LZ 5	GNMA PASS TH #579144	6.000	09/15/2010	PAID ON PRINCIPAL		22,924	22,924	22,279	22,227	0	696	0	696	0	22,924	0	0	0	311	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	09/15/2010	PAID ON PRINCIPAL		240,419	240,419	233,169	233,145	0	7,274	0	7,274	0	240,419	0	0	0	2,435	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	09/15/2010	PAID ON PRINCIPAL		5,309	5,309	5,400	5,358	0	(49)	0	(49)	0	5,309	0	0	0	44	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	09/15/2010	PAID ON PRINCIPAL		43,774	43,774	42,898	43,265	0	509	0	509	0	43,774	0	0	0	293	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	09/15/2010	PAID ON PRINCIPAL		83,830	83,830	82,586	82,750	0	1,080	0	1,080	0	83,830	0	0	0	487	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	09/15/2010	PAID ON PRINCIPAL		170,905	170,905	171,893	171,394	0	(489)	0	(489)	0	170,905	0	0	0	1,469	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	09/15/2010	PAID ON PRINCIPAL		78,246	78,246	77,396	77,452	0	794	0	794	0	78,246	0	0	0	786	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	09/15/2010	PAID ON PRINCIPAL		101,992	101,992	103,421	103,940	0	(1,949)	0	(1,949)	0	101,992	0	0	0	602	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	09/15/2010	PAID ON PRINCIPAL		368,532	368,532	373,695	373,837	0	(5,305)	0	(5,305)	0	368,532	0	0	0	4,094	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	09/15/2010	PAID ON PRINCIPAL		148,053	148,053	147,301	147,305	0	747	0	747	0	148,053	0	0	0	2,058	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	09/15/2010	PAID ON PRINCIPAL		54,044	54,044	55,091	55,330	0	(1,286)	0	(1,286)	0	54,044	0	0	0	542	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	09/15/2010	PAID ON PRINCIPAL		212,696	212,696	216,817	216,507	0	(3,811)	0	(3,811)	0	212,696	0	0	0	3,144	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	09/15/2010	PAID ON PRINCIPAL		3,037	3,037	3,055	3,057	0	(20)	0	(20)	0	3,037	0	0	0	24	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	09/15/2010	PAID ON PRINCIPAL		39,098	39,098	38,828	38,839	0	260	0	260	0	39,098	0	0	0	500	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	09/15/2010	PAID ON PRINCIPAL		177,925	177,925	179,899	178,919	0	(993)	0	(993)	0	177,925	0	0	0	1,836	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	09/15/2010	PAID ON PRINCIPAL		5,945	5,945	6,011	5,979	0	(33)	0	(33)	0	5,945	0	0	0	49	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	09/15/2010	PAID ON PRINCIPAL		60,572	60,572	61,433	60,971	0	(400)	0	(400)	0	60,572	0	0	0	362	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	09/15/2010	PAID ON PRINCIPAL		16,927	16,927	17,218	17,094	0	(167)	0	(167)	0	16,927	0	0	0	141	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	09/15/2010	PAID ON PRINCIPAL		9,586	9,586	9,974	9,944	0	(358)	0	(358)	0	9,586	0	0	0	94	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	09/15/2010	PAID ON PRINCIPAL		190,170	190,170	193,558	191,881	0	(1,711)	0	(1,711)	0	190,170	0	0	0	1,529	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	09/15/2010	PAID ON PRINCIPAL		17,120	17,120	17,107	17,104	0	16	0	16	0	17,120	0	0	0	143	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	09/15/2010	PAID ON PRINCIPAL		348,980	348,980	330,461	335,284	0	13,697	0	13,697	0	348,980	0	0	0	2,395	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	09/15/2010	PAID ON PRINCIPAL		127,962	127,962	121,284	122,587	0	5,375	0	5,375	0	127,962	0	0	0	1,016	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	09/15/2010	PAID ON PRINCIPAL		91,886	91,886	89,675	90,568	0	1,318	0	1,318	0	91,886	0	0	0	675	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	09/15/2010	PAID ON PRINCIPAL		53,380	53,380	52,096	52,574	0	806	0	806	0	53,380	0	0	0	366	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	09/15/2010	PAID ON PRINCIPAL		10,956	10,956	11,042	11,018	0	(61)	0	(61)	0	10,956	0	0	0	82	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	09/15/2010	PAID ON PRINCIPAL		5,131	5,131	5,231	5,269	0	(138)	0	(138)	0	5,131	0	0	0	51	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	09/15/2010	PAID ON PRINCIPAL		15,596	15,596	15,864	15,752	0	(155)	0	(155)	0	15,596	0	0	0	130	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	09/15/2010	PAID ON PRINCIPAL		406,066	406,066	413,046	409,972	0	(3,906)	0	(3,906)	0	406,066	0	0	0	3,195	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	09/15/2010	PAID ON PRINCIPAL		28,606	28,606	29,098	28,879	0	(273)	0	(273)	0	28,606	0	0	0	293	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	09/15/2010	PAID ON PRINCIPAL		88,859	88,859	90,122	89,502	0	(643)	0	(643)	0	88,859	0	0	0	708	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	09/15/2010	PAID ON PRINCIPAL		267,521	267,521	273,560	273,457	0	(5,936)	0	(5,936)	0	267,521	0	0	0	3,508	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	09/15/2010	PAID ON PRINCIPAL		278,584	278,584	283,386	281,676	0	(3,092)	0	(3,092)	0	278,584	0	0	0	1,657	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	09/15/2010	PAID ON PRINCIPAL		55,789	55,789	57,145	56,903	0	(1,114)	0	(1,114)	0	55,789	0	0	0	536	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	09/15/2010	PAID ON PRINCIPAL		58,045	58,045	58,092	58,054	0	(9)	0	(9)	0	58,045	0	0	0	564	07/15/2033	1

QE05.5

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200E DX 6	GNMA PASS TH #598718 4.500		09/15/2010	PAID ON PRINCIPAL		139,595	139,595	147,678	147,678	0	(8,083)	0	(8,083)	0	139,595	0	0	0	971	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2010	PAID ON PRINCIPAL		306,028	306,028	308,371	307,662	0	(1,633)	0	(1,633)	0	306,028	0	0	0	2,293	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2010	PAID ON PRINCIPAL		299,079	299,079	275,996	280,868	0	18,211	0	18,211	0	299,079	0	0	0	2,186	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2010	PAID ON PRINCIPAL		106,881	106,881	107,332	107,206	0	(325)	0	(325)	0	106,881	0	0	0	987	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		09/15/2010	PAID ON PRINCIPAL		50,258	50,258	49,253	49,637	0	621	0	621	0	50,258	0	0	0	355	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		09/15/2010	PAID ON PRINCIPAL		231,337	231,337	225,625	227,601	0	3,735	0	3,735	0	231,337	0	0	0	1,407	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		09/15/2010	PAID ON PRINCIPAL		708,141	708,141	708,716	708,075	0	66	0	66	0	708,141	0	0	0	5,679	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2010	PAID ON PRINCIPAL		236,691	236,691	235,359	235,577	0	1,113	0	1,113	0	236,691	0	0	0	1,883	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2010	PAID ON PRINCIPAL		270,950	270,950	256,249	259,127	0	11,822	0	11,822	0	270,950	0	0	0	2,173	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2010	PAID ON PRINCIPAL		89,916	89,916	84,667	85,599	0	4,317	0	4,317	0	89,916	0	0	0	687	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2010	PAID ON PRINCIPAL		96,345	96,345	91,241	92,379	0	3,966	0	3,966	0	96,345	0	0	0	970	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2010	PAID ON PRINCIPAL		386,948	386,948	382,293	383,034	0	3,915	0	3,915	0	386,948	0	0	0	3,527	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		09/15/2010	PAID ON PRINCIPAL		210,637	210,637	211,625	211,067	0	(430)	0	(430)	0	210,637	0	0	0	1,383	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		09/15/2010	PAID ON PRINCIPAL		168,155	168,155	166,053	166,921	0	1,234	0	1,234	0	168,155	0	0	0	1,408	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		09/15/2010	PAID ON PRINCIPAL		1,900	1,900	1,911	1,907	0	(8)	0	(8)	0	1,900	0	0	0	14	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		09/15/2010	PAID ON PRINCIPAL		265,439	265,439	266,684	266,162	0	(723)	0	(723)	0	265,439	0	0	0	2,102	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		09/15/2010	PAID ON PRINCIPAL		280,861	280,861	279,282	279,783	0	1,079	0	1,079	0	280,861	0	0	0	2,214	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		09/15/2010	PAID ON PRINCIPAL		33,773	33,773	35,729	35,729	0	(1,955)	0	(1,955)	0	33,773	0	0	0	333	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		09/15/2010	PAID ON PRINCIPAL		26,312	26,312	27,836	27,836	0	(1,523)	0	(1,523)	0	26,312	0	0	0	197	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		09/15/2010	PAID ON PRINCIPAL		84,823	84,823	89,734	89,734	0	(4,911)	0	(4,911)	0	84,823	0	0	0	428	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2010	PAID ON PRINCIPAL		114,804	114,804	115,665	115,376	0	(573)	0	(573)	0	114,804	0	0	0	733	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2010	PAID ON PRINCIPAL		263,577	263,577	265,554	265,078	0	(1,501)	0	(1,501)	0	263,577	0	0	0	1,731	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		09/15/2010	PAID ON PRINCIPAL		95,422	95,422	94,229	94,675	0	747	0	747	0	95,422	0	0	0	692	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2010	PAID ON PRINCIPAL		71,591	71,591	72,005	71,878	0	(287)	0	(287)	0	71,591	0	0	0	627	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2010	PAID ON PRINCIPAL		289,936	289,936	267,964	272,314	0	17,622	0	17,622	0	289,936	0	0	0	2,264	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2010	PAID ON PRINCIPAL		86,165	86,165	81,587	82,668	0	3,497	0	3,497	0	86,165	0	0	0	655	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2010	PAID ON PRINCIPAL		269,025	269,025	251,575	253,919	0	15,106	0	15,106	0	269,025	0	0	0	2,414	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2010	PAID ON PRINCIPAL		47,108	47,108	44,536	45,087	0	2,021	0	2,021	0	47,108	0	0	0	287	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2010	PAID ON PRINCIPAL		126,465	126,465	116,966	119,265	0	7,200	0	7,200	0	126,465	0	0	0	1,384	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		09/15/2010	PAID ON PRINCIPAL		125,598	125,598	123,086	124,067	0	1,531	0	1,531	0	125,598	0	0	0	940	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2010	PAID ON PRINCIPAL		6,909	6,909	6,559	6,628	0	281	0	281	0	6,909	0	0	0	52	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2010	PAID ON PRINCIPAL		175,256	175,256	166,383	168,516	0	6,739	0	6,739	0	175,256	0	0	0	747	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2010	PAID ON PRINCIPAL		10,886	10,886	10,307	10,423	0	463	0	463	0	10,886	0	0	0	82	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		09/15/2010	PAID ON PRINCIPAL		205,004	205,004	206,542	205,757	0	(753)	0	(753)	0	205,004	0	0	0	1,538	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		09/15/2010	PAID ON PRINCIPAL		126,811	126,811	127,722	127,267	0	(457)	0	(457)	0	126,811	0	0	0	967	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2010	PAID ON PRINCIPAL		435,913	435,913	443,035	440,779	0	(4,867)	0	(4,867)	0	435,913	0	0	0	2,569	12/15/2034	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2010	PAID ON PRINCIPAL		12,579	12,579	12,785	12,712	0	(133)	0	(133)	0	12,579	0	0	0	105	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2010	PAID ON PRINCIPAL		6,751	6,751	6,670	6,693	0	58	0	58	0	6,751	0	0	0	57	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2010	PAID ON PRINCIPAL		133,389	133,389	135,568	135,060	0	(1,671)	0	(1,671)	0	133,389	0	0	0	1,110	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2010	PAID ON PRINCIPAL		1,054,816	1,054,816	1,042,617	1,045,747	0	9,068	0	9,068	0	1,054,816	0	0	0	9,584	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2010	PAID ON PRINCIPAL		321,015	321,015	317,303	318,253	0	2,763	0	2,763	0	321,015	0	0	0	3,461	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2010	PAID ON PRINCIPAL		5,387	5,387	5,521	5,553	0	(166)	0	(166)	0	5,387	0	0	0	53	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2010	PAID ON PRINCIPAL		3,858	3,858	3,955	3,991	0	(133)	0	(133)	0	3,858	0	0	0	44	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2010	PAID ON PRINCIPAL		229,666	229,666	224,140	225,855	0	3,811	0	3,811	0	229,666	0	0	0	1,428	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2010	PAID ON PRINCIPAL		99,301	99,301	108,344	105,817	0	(6,516)	0	(6,516)	0	99,301	0	0	0	1,421	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2010	PAID ON PRINCIPAL		57,233	57,233	61,953	60,236	0	(3,004)	0	(3,004)	0	57,233	0	0	0	869	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2010	PAID ON PRINCIPAL		70,559	70,559	74,421	73,128	0	(2,569)	0	(2,569)	0	70,559	0	0	0	744	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2010	PAID ON PRINCIPAL		823,941	823,941	867,520	857,824	0	(33,883)	0	(33,883)	0	823,941	0	0	0	9,263	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2010	PAID ON PRINCIPAL		146,034	146,034	156,436	154,281	0	(8,247)	0	(8,247)	0	146,034	0	0	0	1,700	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2010	PAID ON PRINCIPAL		114,332	114,332	122,457	120,797	0	(6,465)	0	(6,465)	0	114,332	0	0	0	1,401	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2010	PAID ON PRINCIPAL		158,888	158,888	170,222	168,256	0	(9,368)	0	(9,368)	0	158,888	0	0	0	1,955	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2010	PAID ON PRINCIPAL		1,265,120	1,265,120	1,245,095	1,249,266	0	15,854	0	15,854	0	1,265,120	0	0	0	10,236	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 3.375		09/20/2010	PAID ON PRINCIPAL		1,019	1,019	1,021	1,016	0	3	0	3	0	1,019	0	0	0	7	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 3.125		09/20/2010	PAID ON PRINCIPAL		11,664	11,664	11,689	11,567	0	97	0	97	0	11,664	0	0	0	78	10/20/2026	1
59022U AA 1	MLMT 2005-GN1 A 5.145		09/16/2010	PAID ON PRINCIPAL		108,999	108,999	112,083	112,083	0	(3,085)	0	(3,085)	0	108,999	0	0	0	932	06/16/2023	1
831641 DK 8	SBIC 2002-P10B 1 5.199		08/10/2010	PAID ON PRINCIPAL		37,914	37,914	37,914	37,914	0	0	0	0	0	37,914	0	0	0	497	08/01/2012	1
0399999.	Total - Bonds - U.S. Government					31,471,053	31,471,053	32,035,889	31,243,094	0	227,959	0	227,959	0	31,471,053	0	0	0	406,492	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C.	09/16/2010	REDEEMED		494,715	494,715	501,552	498,440	0	(282)	0	(282)	0	498,158	0	(3,443)	(3,443)	14,668	09/16/2016	1FE
01306Z CH 2	ALBERTA (PROVINCE OF) 4.000	C.	09/01/2010	MATURED		2,000,000	2,000,000	1,996,420	1,999,120	0	880	0	880	0	2,000,000	0	0	0	40,000	09/01/2010	1FE
110709 EY 4	BRITISH COLUMBIA (PROV) 6.375	C.	08/23/2010	MATURED		5,000,000	5,000,000	5,040,950	5,002,750	0	(2,750)	0	(2,750)	0	5,000,000	0	0	0	159,375	08/23/2010	1FE
135087 XY 5	CANADA TREASURY BONDS 4.000	C.	09/01/2010	VARIOUS		36,004,220	36,000,000	36,316,150	36,123,435	0	(119,864)	0	(119,864)	0	36,003,571	0	649	649	715,288	09/01/2010	1FE
803854 HJ 0	SASKATCHEWAN (PROVINCE) 6.150	C.	09/01/2010	MATURED		6,000,000	6,000,000	5,950,200	5,994,780	0	5,220	0	5,220	0	6,000,000	0	0	0	184,500	09/01/2010	1FE
891288 AC 6	TORONTO (CITY OF) 6.250	C.	08/03/2010	MATURED		3,000,000	3,000,000	2,978,040	2,997,900	0	2,100	0	2,100	0	3,000,000	0	0	0	93,750	08/03/2010	1FE
Q0819A CT 5	AUSTRALIAN GOVERNMENT 5.250	D.	08/15/2010	MATURED		27,788,400	27,788,400	27,116,295	27,707,088	0	137,756	0	137,756	(246,280)	27,598,563	189,837	0	189,837	729,446	08/15/2010	1FE
000000 00 0	INTERNATIONAL BANK FOR 4.800	F.	07/26/2010	MATURED		2,000,000	2,000,000	2,070,514	2,023,138	0	(23,138)	0	(23,138)	0	2,000,000	0	0	0	8,000	07/26/2010	1FE
13509P AT 0	CANADA HOUSING TRUST 3.550	C.	09/15/2010	MATURED		8,000,000	8,000,000	7,991,230	7,998,406	0	1,594	0	1,594	0	8,000,000	0	0	0	142,000	09/15/2010	1FE
1099999.	Total - Bonds - All Other Government					90,287,335	90,283,115	89,961,351	90,345,058	0	1,515	0	1,515	(246,280)	90,100,293	189,837	(2,794)	187,042	2,087,026	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
641458 RJ 5	NEVADA GO LMT TAX S8/9 7.000		08/01/2010	MATURED		360,000	360,000	359,820	359,950	0	50	0	50	0	360,000	0	0	0	12,600	08/01/2010	1
1799999.	Total - Bonds - U.S. States, Territories & Possessions					360,000	360,000	359,820	359,950	0	50	0	50	0	360,000	0	0	0	12,600	XXX	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than 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	Maturity Date	NAIC Designation or Market Indicator (a)
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		4,716	4,716	4,642	4,652	0	64	0	64	0	4,716	0	0	0	68	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2010	PAID ON PRINCIPAL		13,497	13,497	12,602	12,913	0	584	0	584	0	13,497	0	0	0	148	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		09/15/2010	PAID ON PRINCIPAL		246	246	230	236	0	10	0	10	0	246	0	0	0	3	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		09/15/2010	PAID ON PRINCIPAL		22,231	22,231	21,459	22,065	0	166	0	166	0	22,231	0	0	0	243	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		8,095	8,095	7,973	8,060	0	34	0	34	0	8,095	0	0	0	93	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		09/15/2010	PAID ON PRINCIPAL		10,154	10,154	9,802	10,079	0	75	0	75	0	10,154	0	0	0	110	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		233,412	233,412	234,616	234,148	0	(736)	0	(736)	0	233,412	0	0	0	1,924	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		103,085	103,085	103,150	103,109	0	(24)	0	(24)	0	103,085	0	0	0	880	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		17,169	17,169	16,203	17,027	0	143	0	143	0	17,169	0	0	0	169	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		5,660	5,660	5,676	5,648	0	12	0	12	0	5,660	0	0	0	66	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2010	PAID ON PRINCIPAL		103,033	103,033	107,033	107,983	0	(4,950)	0	(4,950)	0	103,033	0	0	0	948	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		253	253	251	251	0	2	0	2	0	253	0	0	0	3	08/15/2018	1
31385S B4 9	FN (ARM) #550959 3.142		09/25/2010	PAID ON PRINCIPAL		2,814	2,814	2,858	2,787	0	26	0	26	0	2,814	0	0	0	23	08/01/2029	1
31385S B4 9	FN (ARM) #550959 3.202		08/25/2010	PAID ON PRINCIPAL		2,725	2,725	2,768	2,699	0	26	0	26	0	2,725	0	0	0	15	08/01/2029	1
31385S B4 9	FN (ARM) #550959 3.228		07/25/2010	PAID ON PRINCIPAL		38,824	38,824	39,438	38,460	0	364	0	364	0	38,824	0	0	0	106	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 3.867		09/25/2010	PAID ON PRINCIPAL		5,612	5,612	5,698	5,592	0	20	0	20	0	5,612	0	0	0	38	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.145		09/25/2010	PAID ON PRINCIPAL		357,463	357,463	377,645	377,645	0	(20,182)	0	(20,182)	0	357,463	0	0	0	3,086	03/25/2035	1
31402Q 5N 7	FN (10/1 ARM #735353 5.156		07/25/2010	PAID ON PRINCIPAL		3,151	3,151	3,328	3,328	0	(178)	0	(178)	0	3,151	0	0	0	14	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.059		09/25/2010	PAID ON PRINCIPAL		237,459	237,459	238,535	237,644	0	(184)	0	(184)	0	237,459	0	0	0	1,016	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.798		09/25/2010	PAID ON PRINCIPAL		6,165	6,165	6,192	6,114	0	51	0	51	0	6,165	0	0	0	37	08/01/2034	1
31402D GG 9	FN (3/1 ARM) #725699 2.824		07/25/2010	PAID ON PRINCIPAL		579,240	579,240	581,775	574,459	0	4,781	0	4,781	0	579,240	0	0	0	1,479	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.244		09/25/2010	PAID ON PRINCIPAL		498,538	498,538	498,850	491,449	0	7,089	0	7,089	0	498,538	0	0	0	1,000	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.869		09/25/2010	PAID ON PRINCIPAL		4,947	4,947	4,907	4,871	0	76	0	76	0	4,947	0	0	0	38	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 3.087		08/25/2010	PAID ON PRINCIPAL		9,600	9,600	9,522	9,452	0	148	0	148	0	9,600	0	0	0	37	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.453		09/25/2010	PAID ON PRINCIPAL		500	500	503	494	0	6	0	6	0	500	0	0	0	3	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #545466 2.454		08/25/2010	PAID ON PRINCIPAL		996	996	1,002	984	0	12	0	12	0	996	0	0	0	3	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.375		09/25/2010	PAID ON PRINCIPAL		6,601	6,601	6,633	6,536	0	65	0	65	0	6,601	0	0	0	26	12/01/2031	1
31371F EG 3	FNMA PASS TH #00250435 7.000		09/25/2010	PAID ON PRINCIPAL		4,352	4,352	4,284	4,326	0	26	0	26	0	4,352	0	0	0	49	01/25/2011	1
31360M 4P 2	FNMA PASS TH #10730 13.500		09/25/2010	PAID ON PRINCIPAL		212	212	221	222	0	(10)	0	(10)	0	212	0	0	0	5	12/25/2014	1
31368S RF 8	FNMA PASS TH #198586 10.500		09/25/2010	PAID ON PRINCIPAL		977	977	1,056	987	0	(10)	0	(10)	0	977	0	0	0	17	05/25/2012	1
31371F AL 6	FNMA PASS TH #250311 7.500		07/25/2010	PAID ON PRINCIPAL		76	76	76	75	0	0	0	0	0	76	0	0	0	0	08/25/2010	1
31371F B4 3	FNMA PASS TH #250359 7.000		09/25/2010	PAID ON PRINCIPAL		3,962	3,962	3,801	3,838	0	123	0	123	0	3,962	0	0	0	48	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		09/25/2010	PAID ON PRINCIPAL		7,112	7,112	6,823	6,894	0	217	0	217	0	7,112	0	0	0	70	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		09/25/2010	PAID ON PRINCIPAL		61,396	61,396	61,382	61,313	0	83	0	83	0	61,396	0	0	0	570	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		09/25/2010	PAID ON PRINCIPAL		30,512	30,512	29,797	29,871	0	640	0	640	0	30,512	0	0	0	292	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		09/25/2010	PAID ON PRINCIPAL		2,571	2,571	2,529	2,542	0	29	0	29	0	2,571	0	0	0	34	08/25/2024	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31373U BT 3	FNMA PASS TH #303450 7.000		09/25/2010	PAID ON PRINCIPAL		4,751	4,751	4,558	4,601	0	151	0	151	0	4,751	0	0	0	46	08/25/2025	1
31373U QP 5	FNMA PASS TH #303862 7.500		09/25/2010	PAID ON PRINCIPAL		5,334	5,334	5,346	5,312	0	22	0	22	0	5,334	0	0	0	56	02/25/2011	1
31375F MB 1	FNMA PASS TH #333454 7.000		09/25/2010	PAID ON PRINCIPAL		1,124	1,124	1,078	1,088	0	36	0	36	0	1,124	0	0	0	13	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		09/25/2010	PAID ON PRINCIPAL		43,712	43,712	44,231	44,090	0	(379)	0	(379)	0	43,712	0	0	0	418	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		09/25/2010	PAID ON PRINCIPAL		376	376	369	369	0	7	0	7	0	376	0	0	0	4	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		09/25/2010	PAID ON PRINCIPAL		17,168	17,168	16,894	16,879	0	289	0	289	0	17,168	0	0	0	209	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		09/25/2010	PAID ON PRINCIPAL		312	312	317	320	0	(8)	0	(8)	0	312	0	0	0	4	10/25/2029	1
31360G 4K 6	FNMA PASS TH #6226 11.000		08/25/2010	PAID ON PRINCIPAL		95	95	100	95	0	0	0	0	0	95	0	0	0	1	12/25/2015	1
31389S 3C 6	FNMA PASS TH #634495 5.500		09/25/2010	PAID ON PRINCIPAL		133,816	133,816	136,419	136,120	0	(2,304)	0	(2,304)	0	133,816	0	0	0	1,200	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		09/25/2010	PAID ON PRINCIPAL		111,371	111,371	111,823	111,633	0	(262)	0	(262)	0	111,371	0	0	0	967	12/25/2032	1
31360H UK 5	FNMA PASS TH #6886 11.000		07/25/2010	PAID ON PRINCIPAL		14	14	15	14	0	0	0	0	0	14	0	0	0	0	08/25/2015	1
31360J BB 2	FNMA PASS TH #7234 11.000		09/25/2010	PAID ON PRINCIPAL		998	998	1,037	994	0	4	0	4	0	998	0	0	0	15	08/25/2011	1
31402R F9 5	FNMA PASS TH #735592 5.000		09/25/2010	PAID ON PRINCIPAL		1,979,442	1,979,442	1,891,913	1,916,193	0	63,248	0	63,248	0	1,979,442	0	0	0	18,643	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		09/25/2010	PAID ON PRINCIPAL		136,503	136,503	135,986	135,994	0	509	0	509	0	136,503	0	0	0	1,339	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		09/25/2010	PAID ON PRINCIPAL		11,313	11,313	11,604	11,635	0	(322)	0	(322)	0	11,313	0	0	0	113	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		09/25/2010	PAID ON PRINCIPAL		135,915	135,915	137,295	136,696	0	(781)	0	(781)	0	135,915	0	0	0	998	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		09/25/2010	PAID ON PRINCIPAL		1,446,208	1,446,208	1,505,893	1,505,893	0	(59,685)	0	(59,685)	0	1,446,208	0	0	0	12,399	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		09/25/2010	PAID ON PRINCIPAL		152,005	152,005	153,875	153,184	0	(1,179)	0	(1,179)	0	152,005	0	0	0	1,435	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		09/25/2010	PAID ON PRINCIPAL		64,430	64,430	64,057	64,107	0	322	0	322	0	64,430	0	0	0	588	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		09/25/2010	PAID ON PRINCIPAL		118,999	118,999	117,023	117,596	0	1,403	0	1,403	0	118,999	0	0	0	862	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		09/25/2010	PAID ON PRINCIPAL		17,046	17,046	17,065	17,063	0	(17)	0	(17)	0	17,046	0	0	0	170	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		09/25/2010	PAID ON PRINCIPAL		115,454	115,454	116,032	115,771	0	(317)	0	(317)	0	115,454	0	0	0	1,149	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		09/25/2010	PAID ON PRINCIPAL		135,103	135,103	133,351	133,680	0	1,423	0	1,423	0	135,103	0	0	0	1,040	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		09/25/2010	PAID ON PRINCIPAL		37,252	37,252	36,449	36,600	0	652	0	652	0	37,252	0	0	0	308	06/25/2037	1
392056 FS 1	GREATER KY HSG ASSIST 6.100		07/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	153	01/01/2024	2FE
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		08/01/2010	PAID ON PRINCIPAL		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	06/01/2017	1FE
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		07/01/2010	PAID ON PRINCIPAL		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	450	01/01/2016	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		07/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,230	5,171	0	(171)	0	(171)	0	5,000	0	0	0	169	07/01/2025	1FE
825445 AV 1	SHREVEPORT HOME MTG AU 6.750		09/01/2010	MATURED		310,000	310,000	296,924	309,151	0	849	0	849	0	310,000	0	0	0	10,463	09/01/2010	1FE
899517 DC 7	TULSA CO HOME FINANCE 6.900		08/01/2010	MATURED		2,460,000	2,460,000	2,395,105	2,456,236	0	3,764	0	3,764	0	2,460,000	0	0	0	84,870	08/01/2010	1
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350		07/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	159	07/01/2015	1FE
939783 KT 2	WASHINGTON HSG (DIST 1 5.200		07/01/2010	PAID ON PRINCIPAL		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,430	07/01/2018	1FE
3133T5 LL 5	FHR 1727 I CMO 6.500		09/15/2010	PAID ON PRINCIPAL		347,607	347,607	346,792	346,785	0	822	0	822	0	347,607	0	0	0	3,780	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		09/17/2010	PAID ON PRINCIPAL		11,834	11,834	12,278	11,800	0	34	0	34	0	11,834	0	0	0	109	10/17/2027	1
31393J NM 6	FHR 2557 OH CMO 5.500		09/15/2010	PAID ON PRINCIPAL		2,106,844	2,106,844	2,148,322	2,110,282	0	(3,439)	0	(3,439)	0	2,106,844	0	0	0	21,973	06/15/2031	1
31393R PW 4	FHR 2630 HA CMO 3.000		09/15/2010	PAID ON PRINCIPAL		234,831	234,831	239,307	238,933	0	(4,103)	0	(4,103)	0	234,831	0	0	0	1,244	01/15/2017	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31394J L6 2	FHR 2676 CV CMO 4.000		09/15/2010	PAID ON PRINCIPAL		1,121,346	1,121,346	1,153,151	1,148,202	0	(26,857)	0	(26,857)	0	1,121,346	0	0	0	8,065	05/15/2016	1
31395U KS 9	FHR 2978 LX CMO 4.500		09/15/2010	PAID ON PRINCIPAL		192,331	192,331	201,227	200,752	0	(8,420)	0	(8,420)	0	192,331	0	0	0	1,483	12/15/2018	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2010	PAID ON PRINCIPAL		11,538	11,538	11,913	12,241	0	(703)	0	(703)	0	11,538	0	0	0	119	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		09/19/2010	PAID ON PRINCIPAL		9,368	9,368	9,751	9,617	0	(249)	0	(249)	0	9,368	0	0	0	128	09/19/2025	1Z*
31358F JA 2	FNR 1991-11 H CMO 7.000		08/25/2010	PAID ON PRINCIPAL		306	306	294	304	0	2	0	2	0	306	0	0	0	3	02/25/2021	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		09/25/2010	PAID ON PRINCIPAL		40,603	40,603	40,984	40,817	0	(214)	0	(214)	0	40,603	0	0	0	472	10/25/2031	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		145,131	145,131	139,899	140,881	0	4,250	0	4,250	0	145,131	0	0	0	1,388	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		09/25/2010	PAID ON PRINCIPAL		94,481	94,481	94,467	94,053	0	428	0	428	0	94,481	0	0	0	1,154	07/25/2029	1Z*
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		09/25/2010	PAID ON PRINCIPAL		106,838	106,838	106,191	106,233	0	605	0	605	0	106,838	0	0	0	1,357	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/28/2010	PAID ON PRINCIPAL		36,838	36,838	36,786	36,768	0	69	0	69	0	36,838	0	0	0	402	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2010	PAID ON PRINCIPAL		24,625	24,625	26,064	26,921	0	(2,296)	0	(2,296)	0	24,625	0	0	0	273	04/25/2033	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		09/20/2010	PAID ON PRINCIPAL		133,210	133,210	134,319	133,443	0	(232)	0	(232)	0	133,210	0	0	0	1,223	05/20/2033	1
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		09/15/2010	PAID ON PRINCIPAL		475,732	475,732	480,828	475,038	0	694	0	694	0	475,732	0	0	0	5,312	10/15/2015	1
31392D YG 1	FNGT 2002-T11 IO 892		09/25/2010	PAID ON PRINCIPAL		146,497	146,497	113,875	133,740	0	12,757	0	12,757	0	146,497	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 893		07/25/2010	PAID ON PRINCIPAL		57,424	57,424	44,637	52,424	0	5,001	0	5,001	0	57,424	0	0	0	0	04/25/2012	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.521		09/16/2010	PAID ON PRINCIPAL		898,356	898,356	939,063	906,940	0	(8,584)	0	(8,584)	0	898,356	0	0	0	12,274	08/16/2027	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.521		07/16/2010	PAID ON PRINCIPAL		27,459	27,459	28,703	27,722	0	(262)	0	(262)	0	27,459	0	0	0	126	08/16/2027	1
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		09/16/2010	PAID ON PRINCIPAL		118,589	118,589	128,581	121,403	0	(2,814)	0	(2,814)	0	118,589	0	0	0	1,301	09/16/2026	1
38373M FV 7	GNR 2002-56 B (PROJECT) 5.134		09/16/2010	PAID ON PRINCIPAL		814,464	814,464	813,446	816,121	0	(1,657)	0	(1,657)	0	814,464	0	0	0	6,615	07/16/2024	1
38373X 7W 0	GNR 2002-62 B (PROJECT) 4.763		08/16/2010	PAID ON PRINCIPAL		2,465,859	2,465,859	2,481,656	2,474,147	0	(8,289)	0	(8,289)	0	2,465,859	0	0	0	33,208	01/16/2025	1
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		09/16/2010	PAID ON PRINCIPAL		74,454	74,454	78,134	75,229	0	(776)	0	(776)	0	74,454	0	0	0	621	10/16/2027	1
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.486		09/16/2010	PAID ON PRINCIPAL		70,750	70,750	70,596	70,755	0	(5)	0	(5)	0	70,750	0	0	0	473	10/16/2025	1
38373M JC 5	GNR 2003-88 CA (PROJEC) 4.745		09/16/2010	PAID ON PRINCIPAL		586,485	586,485	588,135	586,188	0	297	0	297	0	586,485	0	0	0	5,494	01/16/2030	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					37,992,687	37,990,949	38,081,493	37,614,942	385,000	(52,964)	0	332,036	0	37,946,978	0	45,709	45,709	755,314	XXX	XXX
Bonds - Industrial and Miscellaneous																					
008685 AC 3	AHOLD FINANCE USA INC 8.250		07/15/2010	MATURED		2,000,000	2,000,000	2,249,500	2,019,762	0	(19,762)	0	(19,762)	0	2,000,000	0	0	0	82,500	07/15/2010	2FE
013817 AP 6	ALCOA INC 5.720		07/27/2010	MORGAN STANLEY		601,182	600,000	600,000	600,000	0	0	0	0	0	600,000	0	1,182	1,182	14,967	02/23/2019	2FE
02209S AK 9	ALTRIA GROUP INC 4.125		09/27/2010	CITIGROUP GLOBAL MARKETS		1,069,950	1,000,000	995,740	995,740	0	258	0	258	0	995,998	0	73,952	73,952	12,490	09/11/2015	2FE
03939R AB 6	ARCH WESTERN 6.750		09/09/2010	REDEEMED		107,193	106,000	107,855	105,205	334	68	0	402	0	105,607	0	1,586	1,586	4,929	07/01/2013	4FE
060505 AQ 7	BANK OF AMERICA CORP 6.250		08/27/2010	BAS-MERRILL LYNCH		1,066,550	1,000,000	1,078,020	1,078,020	0	(20,214)	0	(20,214)	0	1,057,806	0	8,744	8,744	23,611	04/15/2012	1FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		07/21/2010	PAID ON PRINCIPAL		87,480	87,480	88,361	88,108	0	(628)	0	(628)	0	87,480	0	0	0	2,248	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		07/15/2010	PAID ON PRINCIPAL		1,810	1,810	1,812	1,812	0	(2)	0	(2)	0	1,810	0	0	0	41	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		08/26/2010	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2010	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2010	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	457	02/26/2021	1

QE05.11

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2010	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2010	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	0	5,835	0	0	0	191	02/26/2021	1
147446 AM 0	CASE NEW HOLLAND INC 7.125		07/28/2010	REDEEMED		2,071,260	2,000,000	1,995,000	1,996,670	0	461	0	461	0	1,997,130	0	74,130	74,130	58,188	03/01/2014	3FE
165167 BJ 5	CHESAPEAKE ENERGY 7.000		08/17/2010	TENDERED		5,132,500	5,000,000	5,015,625	5,005,866	0	(1,114)	0	(1,114)	0	5,004,752	0	127,748	127,748	176,944	08/15/2014	3FE
165167 BN 6	CHESAPEAKE ENERGY 6.625		08/17/2010	TENDERED		3,704,594	3,575,000	3,541,717	3,539,250	14,440	1,682	0	16,122	0	3,555,372	0	149,222	149,222	139,475	01/15/2016	3FE
12542R A# 7	CHS INC 5.250		09/21/2010	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	09/21/2014	2
125581 FT 0	CIT GROUP 7.000		09/24/2010	VARIOUS		214,589	213,256	194,596	194,596	0	0	0	0	0	194,596	0	19,993	19,993	6,800	05/01/2013	4
202795 HJ 2	COMMONWEALTH EDISON 4.740		08/15/2010	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	47,400	08/15/2010	2FE
20825C AR 5	CONOCOPHILLIPS 5.750		09/03/2010	CITIGROUP GLOBAL MARKETS		1,179,770	1,000,000	1,103,150	1,101,248	0	(6,371)	0	(6,371)	0	1,094,877	0	84,893	84,893	34,819	02/01/2019	1FE
217194 AA 7	COP I LLC 3.613		09/07/2010	PAID ON PRINCIPAL		51,468	51,468	51,468	51,468	0	0	0	0	0	51,468	0	0	0	465	12/05/2021	1FE
224050 AL 8	COX ENTERPRISES (144A) 7.875		09/15/2010	MATURED		9,820,000	9,820,000	11,582,499	10,040,975	0	(220,975)	0	(220,975)	0	9,820,000	0	0	0	386,663	09/15/2010	2FE
22541L BH 5	CREDIT SUISSE FB USA I 4.875		08/15/2010	MATURED		2,000,000	2,000,000	1,993,130	1,998,861	0	1,139	0	1,139	0	2,000,000	0	0	0	48,750	08/15/2010	1FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		09/10/2010	PAID ON PRINCIPAL		30,813	30,813	29,599	29,730	0	1,083	0	1,083	0	30,813	0	0	0	273	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		09/10/2010	PAID ON PRINCIPAL		17,491	17,491	17,491	17,491	0	0	0	0	0	17,491	0	0	0	244	07/10/2031	2FE
250847 DS 6	DETROIT EDISON COMPANY 6.125		09/30/2010	REDEEMED		2,500,393	2,500,000	2,736,900	2,533,748	0	(33,627)	0	(33,627)	0	2,500,120	0	273	273	76,137	10/01/2010	1FE
25470D AB 5	DISCOVERY COMMUNICATIO 3.700		09/16/2010	BNP PARIBAS		1,055,090	1,000,000	998,510	998,510	0	40	0	40	0	998,550	0	56,540	56,540	11,100	06/01/2015	2FE
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		08/31/2010	CITIGROUP GLOBAL MARKETS		1,105,620	1,000,000	997,650	997,650	0	0	0	0	0	997,650	0	107,970	107,970	10,272	06/15/2020	1FE
26439X AB 9	DUKE ENERGY FIELD SRVC 7.875		08/16/2010	MATURED		90,000	90,000	103,362	91,265	0	(1,265)	0	(1,265)	0	90,000	0	0	0	3,544	08/16/2010	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209		08/18/2010	PAID ON PRINCIPAL		60,980	60,980	60,980	60,980	0	0	0	0	0	60,980	0	0	0	1,588	02/11/2030	1FE
291011 BC 7	EMERSON ELECTRIC 4.250		09/08/2010	BAS-MERRILL LYNCH		1,081,130	1,000,000	994,700	994,707	0	262	0	262	0	994,968	0	86,162	86,162	13,931	11/15/2020	1FE
33738M AE 1	FIRST UNION NATIONAL 7.800		08/18/2010	MATURED		1,300,000	1,300,000	1,573,871	1,328,486	0	(28,486)	0	(28,486)	0	1,300,000	0	0	0	50,700	08/18/2010	1FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		09/21/2010	PAID ON PRINCIPAL		125,383	125,383	125,383	125,383	0	0	0	0	0	125,383	0	0	0	1,269	09/20/2020	3FE
36967H AN 7	GENERAL ELECTRIC CAPIT 2.250		08/27/2010	BAS-MERRILL LYNCH		1,025,410	1,000,000	999,600	999,686	0	100	0	100	0	999,787	0	25,623	25,623	10,563	03/12/2012	1FE
37042S SC 5	GENERAL MOTORS ACCEPTA 7.000		08/09/2010	VARIOUS		4,085,000	4,000,000	1,630,440	1,630,440	0	0	0	0	0	1,630,440	0	2,454,560	2,454,560	140,389	02/01/2012	4FE
441812 GM 0	HOUSEHOLD FINANCE CORP 8.000		07/15/2010	MATURED		366,000	366,000	424,026	371,182	0	(5,182)	0	(5,182)	0	366,000	0	0	0	14,640	07/15/2010	1FE
46625H AT 7	JP MORGAN CHASE 5.750		09/01/2010	RBC CAPITAL MARKETS		1,084,430	1,000,000	1,063,430	1,027,819	0	(6,067)	0	(6,067)	0	1,021,752	0	62,678	62,678	39,132	01/02/2013	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		09/30/2010	PAID ON PRINCIPAL		269,850	269,850	267,141	267,817	0	2,033	0	2,033	0	269,850	0	0	0	2,751	04/30/2018	1FE
000000 00 0	LOUISIANA TAX CREDIT N		07/15/2010	MATURED		46,556	46,556	46,556	46,556	0	0	0	0	0	46,556	0	0	0	10,747	03/01/2013	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		09/04/2010	PAID ON PRINCIPAL		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,094	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2010	PAID ON PRINCIPAL		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,186	07/29/2029	1FE
617446 GM 5	MORGAN STANLEY DEAN WI 6.750		07/29/2010	BAS-MERRILL LYNCH		2,077,440	2,000,000	2,129,720	2,129,720	0	(54,178)	0	(54,178)	0	2,075,542	0	1,898	1,898	40,500	04/15/2011	1FE
637432 DC 6	NATIONAL RURAL UTILITI 4.750		09/08/2010	BNY CAPITAL MARKETS INC		1,107,990	1,000,000	1,006,200	1,003,124	0	(449)	0	(449)	0	1,002,675	0	105,315	105,315	25,333	03/01/2014	1FE
670346 AK 1	NUCOR CORP 5.850		09/08/2010	RBC CAPITAL MARKETS		1,758,060	1,500,000	1,650,990	1,648,230	0	(10,408)	0	(10,408)	0	1,637,822	0	120,239	120,239	24,863	06/01/2018	1FE
674599 BW 4	OCCIDENTAL PETROLEUM 7.000		09/21/2010	BAS-MERRILL LYNCH		353,541	300,000	346,197	342,396	0	(7,702)	0	(7,702)	0	334,694	0	18,847	18,847	8,342	11/01/2013	1FE
68389X AF 2	ORACLE CORP 3.750		08/30/2010	STIFEL NICOLAUS & CO INC		1,083,190	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	83,190	83,190	24,375	07/08/2014	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than 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	Maturity Date	NAIC Designation or Market Indicator (a)
694308 GN 1	PACIFIC GAS & ELECTRIC 8.250		09/02/2010	GOLDMAN SACHS & CO		1,326,640	1,000,000	1,263,020	1,258,432	0	(16,614)	0	(16,614)	0	1,241,818	0	84,822	84,822	32,771	10/15/2018	1FE
695114 CK 2	PACIFICORP 5.500		07/14/2010	KEYBANC CAPITAL MARK		1,130,100	1,000,000	993,450	993,934	0	307	0	307	0	994,241	0	135,859	135,859	28,111	01/15/2019	1FE
695257 AA 3	PACTIV CORP 5.875		09/01/2010	J P MORGAN CHASE SECURIT		1,060,000	1,000,000	1,016,730	1,009,475	0	(2,484)	0	(2,484)	0	1,006,991	0	53,009	53,009	37,861	07/15/2012	2FE
713448 BN 7	PEPSICO INC 4.500		09/20/2010	CREDIT SUISSE FIRST BOST.		1,096,910	1,000,000	996,650	996,650	0	130	0	130	0	996,780	0	100,130	100,130	31,125	01/15/2020	1FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2010	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1
742718 DN 6	PROCTER & GAMBLE CO 4.700		08/31/2010	DEUTSCHE BANC		1,139,650	1,000,000	1,004,740	1,004,372	0	(241)	0	(241)	0	1,004,131	0	135,519	135,519	25,850	02/15/2019	1FE
761713 AM 8	REYNOLDS AMERICAN 6.500		07/15/2010	MATURED		500,000	500,000	507,000	503,411	0	(3,411)	0	(3,411)	0	500,000	0	0	0	16,250	07/15/2010	2FE
78442F DY 1	SLM CORP 5.450		09/27/2010	TENDERED		1,017,500	1,000,000	998,450	999,476	0	279	0	279	0	999,755	0	17,745	17,745	23,011	04/25/2011	2FE
86787G AD 4	SUNTRUST BANK 5.200		08/23/2010	TENDERED		8,744,236	8,474,000	8,448,409	8,457,468	0	1,034	0	1,034	0	8,458,502	0	285,733	285,733	264,389	01/17/2017	2FE
882491 AK 9	TEXAS INDUSTRIES 7.250		08/10/2010	TENDERED		214,332	210,000	210,000	206,325	3,675	0	0	3,675	0	210,000	0	4,332	4,332	8,670	07/15/2013	4FE
00184A AF 2	TIME WARNER INC 6.875		07/08/2010	TENDERED		2,200,000	2,000,000	2,259,380	2,084,618	0	(18,657)	0	(18,657)	0	2,065,961	0	134,039	134,039	27,882	05/01/2012	2FE
887315 AK 5	TIME WARNER INC 9.125		07/08/2010	TENDERED		1,293,280	1,096,000	1,377,060	1,220,122	0	(20,521)	0	(20,521)	0	1,199,601	0	93,679	93,679	49,727	01/15/2013	2FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		09/01/2010	PAID ON PRINCIPAL		7,302	7,302	7,302	7,302	0	0	0	0	0	7,302	0	0	0	187	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2010	PAID ON PRINCIPAL		28,391	28,391	28,391	28,391	0	0	0	0	0	28,391	0	0	0	667	01/02/2024	1FE
90333W AF 5	US BANK NA (CAD) 3.800		08/09/2010	REDEEMED		3,000,000	3,000,000	2,985,810	2,991,356	0	935	0	935	0	2,992,291	0	7,709	7,709	57,000	08/09/2015	1FE
92344G AL 0	VERIZON GLOBAL FUNDING 7.250		07/07/2010	REDEEMED		7,190,540	7,000,000	8,021,230	7,173,964	0	(97,738)	0	(97,738)	0	7,076,225	0	114,315	114,315	50,750	12/01/2010	1FE
931142 CP 6	WAL-MART STORES 4.125		09/08/2010	GOLDMAN SACHS & CO		1,084,750	1,000,000	995,610	995,924	0	252	0	252	0	996,176	0	88,574	88,574	25,438	02/01/2019	1FE
931142 CU 5	WAL-MART STORES 3.625		08/30/2010	NOMURA SECURITIES INTL		2,062,720	2,000,000	1,998,160	1,998,160	0	(36)	0	(36)	0	1,998,124	0	64,596	64,596	10,875	07/08/2020	1FE
958468 AE 0	WESTERN PROPERTIES TRU 7.300		09/15/2010	MATURED		1,000,000	1,000,000	984,003	998,514	0	1,486	0	1,486	0	1,000,000	0	0	0	36,500	09/15/2010	2FE
12201P AA 4	BURLINGTON RESOURCES 6.680	A.	08/03/2010	REDEEMED		1,033,147	1,000,000	1,123,260	1,024,722	0	(12,813)	0	(12,813)	0	1,011,909	0	21,238	21,238	31,173	02/15/2011	1FE
20825U AB 0	CONOCO FUNDING 6.350	A.	08/03/2010	REDEEMED		7,483,105	7,000,000	7,665,580	7,266,691	0	(83,252)	0	(83,252)	0	7,183,439	0	299,666	299,666	133,350	10/15/2011	1FE
780085 DZ 6	ROYAL BANK OF CANADA (3.700	C.	07/01/2010	REDEEMED		2,500,000	2,500,000	2,499,550	2,499,738	0	21	0	21	0	2,499,759	0	241	241	0	06/24/2015	1FE
893526 BT 9	TRANS CANADA PIPELINE 10.500	C.	08/20/2010	MATURED		2,000,000	2,000,000	2,532,200	2,037,881	0	(37,881)	0	(37,881)	0	2,000,000	0	0	0	105,000	08/20/2010	1FE
055654 AB 3	BSCH ISSUANCES 7.625	F.	09/14/2010	MATURED		10,000,000	10,000,000	11,689,600	10,227,848	0	(227,848)	0	(227,848)	0	10,000,000	0	0	0	381,250	09/14/2010	1FE
25244S AF 8	DIAGEO FINANCE 3.250	F.	09/28/2010	BNP PARIBAS		1,058,850	1,000,000	995,910	996,032	0	523	0	523	0	996,555	0	62,295	62,295	22,479	01/15/2015	1FE
809326 AC 5	SCOTLAND INTL FINANCE 7.700	F.	08/15/2010	MATURED		5,000,000	5,000,000	6,048,550	5,113,070	0	(113,070)	0	(113,070)	0	5,000,000	0	0	0	192,500	08/15/2010	2FE
822582 AJ 1	SHELL INTERNATIONAL FI 4.300	F.	09/02/2010	MIZUHO INTERNATIONAL PLC		2,156,800	2,000,000	1,993,080	1,993,123	0	471	0	471	0	1,993,594	0	163,206	163,206	39,656	09/22/2019	1FE
879385 AC 6	TELEFONICA EUROPE BV 7.750	F.	09/15/2010	MATURED		87,000	87,000	99,726	88,320	0	(1,320)	0	(1,320)	0	87,000	0	0	0	3,371	09/15/2010	1FE
004375 CS 8	ACCR 2005-1 A2C .613		09/24/2010	PAID ON PRINCIPAL		378,087	378,087	317,593	317,850	0	60,236	0	60,236	0	378,087	0	0	0	441	04/25/2035	1Z*
004375 CS 8	ACCR 2005-1 A2C .678		07/26/2010	PAID ON PRINCIPAL		183,148	183,148	153,844	153,969	0	29,179	0	29,179	0	183,148	0	0	0	110	04/25/2035	1Z*
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		794,266	794,266	802,984	794,576	0	(311)	0	(311)	0	794,266	0	0	0	6,413	01/25/2034	1Z*
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		594,342	594,342	577,255	582,356	0	11,986	0	11,986	0	594,342	0	0	0	4,874	07/25/2018	1Z*
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		159,960	159,960	152,112	154,084	0	5,876	0	5,876	0	159,960	0	0	0	1,328	06/25/2033	1Z*
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		897,352	897,352	889,205	893,337	0	4,015	0	4,015	0	897,352	0	0	0	8,686	10/25/2033	1Z*
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		1,092,716	1,092,716	1,112,350	1,101,289	(0)	(8,573)	0	(8,573)	0	1,092,716	0	0	0	11,468	02/25/2034	1Z*

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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	Maturity Date	NAIC Designation or Market Indicator (a)
16162W	BW 8 CHASE 2003-S12 1A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		440,894	440,894	437,587	438,415	0	2,478	0	2,478	0	440,894	0	0	0	3,508	12/25/2018	1Z*
172973	QK 8 CMSI 2003-6 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		144,945	144,945	141,865	143,096	0	1,849	0	1,849	0	144,945	0	0	0	1,083	05/25/2018	1Z*
172973	RP 6 CMSI 2003-8 A12 NAS CM 5.500		09/25/2010	PAID ON PRINCIPAL		1,023,412	1,023,412	994,309	1,013,090	0	10,322	0	10,322	0	1,023,412	0	0	0	10,836	08/25/2033	1Z*
172973	YR 4 CMSI 2004-5 1A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		1,309,267	1,309,267	1,324,149	1,308,256	0	1,011	0	1,011	0	1,309,267	0	0	0	12,955	08/25/2034	1Z*
22541S	CC 0 CSFB 2004-2R A1 CMO 4.014		09/28/2010	PAID ON PRINCIPAL		136,500	136,500	135,817	135,862	0	637	0	637	0	136,500	0	0	0	987	12/28/2033	1Z*
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		589,967	589,967	590,391	589,316	0	651	0	651	0	589,967	0	0	0	4,228	02/25/2020	1Z*
12669F	DS 9 CWHL 2003-J10 1A9 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		606,445	606,445	574,227	582,108	0	24,336	0	24,336	0	606,445	0	0	0	6,178	11/25/2033	1Z*
12669F	GV 9 CWHL 2003-J13 2A1 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		1,852,691	1,852,691	1,863,113	1,857,113	0	(4,422)	0	(4,422)	0	1,852,691	0	0	0	13,184	04/25/2024	1Z*
12669F	NZ 2 CWHL 2004-3 A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		284,044	284,044	289,015	284,994	0	(949)	0	(949)	0	284,044	0	0	0	2,364	04/25/2034	1Z*
32051D	A6 9 FHASI 2003-7 1A12 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		937,968	937,968	845,344	881,725	0	56,243	0	56,243	0	937,968	0	0	0	10,040	09/25/2033	1Z*
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		542,274	542,274	537,910	538,106	0	4,168	0	4,168	0	542,274	0	0	0	4,189	01/25/2019	1Z*
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		09/19/2010	PAID ON PRINCIPAL		17,417	17,417	17,228	17,245	0	172	0	172	0	17,417	0	0	0	192	05/19/2027	1Z*
36228F	CL 8 GSMPS 1999-3 A (144A) 8.000		09/19/2010	PAID ON PRINCIPAL		1,369	1,369	1,402	1,377	41	(48)	0	(8)	0	1,369	0	0	0	15	08/19/2029	1Z*
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		09/19/2010	PAID ON PRINCIPAL		13,258	13,258	13,755	10,834	2,832	(409)	0	2,424	0	13,258	0	0	0	178	06/15/2032	1Z*
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 5.121		07/25/2010	PAID ON PRINCIPAL		73,195	73,195	74,190	72,768	0	427	0	427	0	73,195	0	0	0	312	01/25/2035	1Z*
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 5.123		09/25/2010	PAID ON PRINCIPAL		271,042	271,042	274,727	269,459	0	1,583	0	1,583	0	271,042	0	0	0	2,629	01/25/2035	1Z*
362290	AP 3 GSR 2007-AR1 6A1 CMO 4.762		09/27/2010	PAID ON PRINCIPAL		1,845,402	1,845,402	1,682,428	1,683,746	(0)	161,656	0	161,656	0	1,845,402	0	0	0	17,785	03/25/2037	1Z*
362290	AP 3 GSR 2007-AR1 6A1 CMO 4.770		07/25/2010	PAID ON PRINCIPAL		1,065,104	1,065,104	971,041	971,802	0	93,303	0	93,303	0	1,065,104	0	0	0	4,235	03/25/2037	1Z*
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		225,349	225,349	225,729	225,535	0	(186)	0	(186)	0	225,349	0	0	0	2,271	06/25/2018	1Z*
55265K	NM 7 MASTR 2002-08 1A4 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		35,976	35,976	36,331	35,869	0	107	0	107	0	35,976	0	0	0	316	12/25/2017	1Z*
55265K	Q6 9 MASTR 2003-09 2A11 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		282,398	282,398	286,458	282,115	0	283	0	283	0	282,398	0	0	0	2,771	10/25/2033	1Z*
55265K	W6 2 MASTR 2003-11 2A2 CMO 5.500		08/25/2010	PAID ON PRINCIPAL		479,576	479,576	484,371	478,529	0	1,047	0	1,047	0	479,576	0	0	0	2,679	12/25/2033	1Z*
55265K	2H 1 MASTR 2003-11 7A3 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		1,387,560	1,387,560	1,395,798	1,385,902	0	1,658	0	1,658	0	1,387,560	0	0	0	13,979	12/25/2033	1Z*
55265K	VB 2 MASTR 2003-4 2A4 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,419,823	1,419,823	1,397,240	1,410,634	0	9,189	0	9,189	0	1,419,823	0	0	0	10,962	05/25/2018	1Z*
55265K	L2 3 MASTR 2003-8 3A8 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		959,102	959,102	953,857	955,625	0	3,477	0	3,477	0	959,102	0	0	0	9,407	09/25/2033	1Z*
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		655,543	655,543	655,602	654,650	0	894	0	894	0	655,543	0	0	0	6,185	02/25/2019	1Z*
57643M	FJ 8 MASTR 2004-9 3A2 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		1,320,320	1,320,320	1,319,701	1,316,917	0	3,403	0	3,403	0	1,320,320	0	0	0	14,020	07/25/2034	1Z*
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		72,441	72,441	74,139	73,822	1,376	(2,757)	0	(1,381)	0	72,441	0	0	0	704	02/25/2034	1Z*
76110H	BL 2 RALI 2003-QS7 A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		414,097	414,097	419,532	419,532	0	(5,435)	0	(5,435)	0	414,097	0	0	0	3,465	04/25/2033	1Z*
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		631,766	631,766	624,955	627,008	0	4,758	0	4,758	0	631,766	0	0	0	4,822	10/25/2018	1Z*
76111X	SE 4 RFMSI 2005-S1 2A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		779,514	779,514	782,985	779,126	0	388	0	388	0	779,514	0	0	0	6,538	02/25/2020	1Z*
863576	BV 5 SASC 2005-6 2A15 CMO 5.500		07/25/2010	PAID ON PRINCIPAL		215,388	215,388	217,845	215,781	0	(393)	0	(393)	0	215,388	0	0	0	987	05/25/2035	1Z*
939336	JA 2 WAMMS 2002-MS8 2A2 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		127,689	127,689	129,355	128,431	0	(742)	0	(742)	0	127,689	0	0	0	1,083	12/26/2017	1Z*
939336	HJ 5 WAMMS 2002-MS9 2A1 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		41,414	41,414	42,022	41,612	0	(198)	0	(198)	0	41,414	0	0	0	253	12/25/2017	1Z*
949767	AB 3 WFMBS 2003-13 A2 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		131,044	131,044	129,487	130,040	0	1,004	0	1,004	0	131,044	0	0	0	1,014	10/25/2018	1Z*
94981A	AA 1 WFMBS 2003-14 1A1 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		918,185	918,185	909,516	911,867	(0)	6,318	0	6,318	0	918,185	0	0	0	7,578	12/25/2018	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		09/27/2010	PAID ON PRINCIPAL		841,974	841,974	837,205	838,259	(0)	3,714	0	3,714	0	841,974	0	0	0	7,460	11/25/2018	1Z*
949780 AA 8	WFMB 2003-6 1A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		521,118	521,118	526,166	521,010	0	108	0	108	0	521,118	0	0	0	4,913	06/25/2018	1Z*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.898		09/27/2010	PAID ON PRINCIPAL		554,951	554,951	533,620	357,704	162,042	35,205	0	197,247	0	554,951	0	0	0	7,121	10/25/2046	1Z*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.922		07/25/2010	PAID ON PRINCIPAL		308,878	308,878	297,006	199,093	90,190	19,594	0	109,785	0	308,878	0	0	0	1,527	10/25/2046	1Z*
12498N AB 9	CBASS 2006-CB2 AF2 5.501		09/27/2010	PAID ON PRINCIPAL		240,580	240,580	174,421	174,421	0	66,160	0	66,160	0	240,580	0	0	0	2,191	12/25/2036	1Z*
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		47,723	47,723	35,434	36,036	0	11,687	0	11,687	0	47,723	0	0	0	593	07/25/2035	1Z*
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		220,689	220,689	210,207	209,803	0	10,887	0	10,887	0	220,689	0	0	0	2,168	02/25/2021	1Z*
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		09/25/2010	PAID ON PRINCIPAL		325,985	325,985	267,308	266,242	0	59,743	0	59,743	0	325,985	0	0	0	2,948	02/25/2020	1Z*
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		172,954	172,954	149,876	149,126	0	23,828	0	23,828	0	172,954	0	0	0	1,411	08/25/2035	1Z*
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		09/27/2010	PAID ON PRINCIPAL		355,002	355,002	287,133	275,193	(0)	79,809	0	79,809	0	355,002	0	0	0	2,551	07/25/2037	1Z*
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,608,833	1,608,833	1,608,330	1,605,548	0	3,285	0	3,285	0	1,608,833	0	0	0	14,711	05/25/2020	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .556		09/27/2010	PAID ON PRINCIPAL		29,111	29,111	11,972	12,090	0	17,020	0	17,020	0	29,111	0	0	0	47	03/25/2037	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .563		08/25/2010	PAID ON PRINCIPAL		25,480	25,480	10,478	10,582	0	14,897	0	14,897	0	25,480	0	0	0	14	03/25/2037	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .647		07/25/2010	PAID ON PRINCIPAL		27,311	27,311	11,232	11,343	0	15,968	0	15,968	0	27,311	0	0	0	0	03/25/2037	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 413		09/25/2010	PAID ON PRINCIPAL		322,348	322,348	262,714	269,836	0	52,512	0	52,512	0	322,348	0	0	0	269	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 497		07/25/2010	PAID ON PRINCIPAL		113,106	113,106	92,182	94,681	0	18,426	0	18,426	0	113,106	0	0	0	0	05/25/2036	1Z*
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		675,807	675,807	655,533	655,533	0	20,274	0	20,274	0	675,807	0	0	0	6,001	08/25/2020	2Z*
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		611,091	611,091	618,061	612,205	0	(1,114)	0	(1,114)	0	611,091	0	0	0	7,257	05/25/2035	1Z*
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		665,174	665,174	649,939	652,096	0	13,078	0	13,078	0	665,174	0	0	0	5,577	09/25/2020	1Z*
94984F AL 3	WFMB 2006-11 A11 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		1,279,391	1,279,391	1,278,791	1,275,357	0	4,034	0	4,034	0	1,279,391	0	0	0	13,105	09/25/2036	1Z*
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		563,704	563,704	473,511	469,362	0	94,341	0	94,341	0	563,704	0	0	0	5,927	09/25/2037	1Z*
05522P AC 6	BACS-0101 CMO 8.000	D.	09/03/2010	PAID ON PRINCIPAL		30,829	30,829	24,828	13,961	9,750	8,071	0	17,821	6,176	37,958	(7,128)	0	(7,128)	415	05/01/2020	6Z*
06052F AB 6	BAAT 2009-2A A2 (144A) 1.160		09/15/2010	PAID ON PRINCIPAL		3,097,356	3,097,356	3,099,292	3,099,292	0	(1,936)	0	(1,936)	0	3,097,356	0	0	0	5,957	02/15/2012	1FE
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2010	PAID ON PRINCIPAL		192,279	192,279	174,974	177,376	0	14,903	0	14,903	0	192,279	0	0	0	2,093	05/07/2026	1FE
92977F AD 4	WAOT 2006-A A4 5.380		08/23/2010	PAID ON PRINCIPAL		849,918	849,918	773,425	806,584	0	43,334	0	43,334	0	849,918	0	0	0	7,171	03/20/2013	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	09/12/2010	PAID ON PRINCIPAL		37,376	37,376	37,374	37,358	0	18	0	18	0	37,376	0	0	0	278	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	09/12/2010	PAID ON PRINCIPAL		13,992	13,992	13,992	13,980	0	12	0	12	0	13,992	0	0	0	108	09/12/2019	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		09/15/2010	PAID ON PRINCIPAL		926,367	926,367	958,668	926,776	0	(408)	0	(408)	0	926,367	0	0	0	12,188	03/15/2027	1FE
066053 AB 5	BAMH 1998-1 M 6.940		09/10/2010	PAID ON PRINCIPAL		335,604	335,604	340,638	337,362	0	(1,758)	0	(1,758)	0	335,604	0	0	0	3,940	04/10/2023	2FE
20846Q HN 1	CNF 2001-3 A4 6.910		09/01/2010	PAID ON PRINCIPAL		182,386	182,386	182,376	174,706	7,673	7	0	7,680	0	182,386	0	0	0	1,996	05/01/2033	4FE
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2010	PAID ON PRINCIPAL		122,247	122,247	122,514	122,072	281	(107)	0	175	0	122,247	0	0	0	1,209	03/01/2033	3FE
393505 BC 5	GT 1993-2 B 8.000		09/21/2010	VARIOUS		111,502	119,440	111,055	107,647	0	11,146	0	11,146	0	118,793	0	(7,291)	(7,291)	2,074	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		09/01/2010	PAID ON PRINCIPAL		1,040,195	1,040,195	965,087	1,020,543	0	19,651	0	19,651	0	1,040,195	0	0	0	10,777	07/01/2025	4FE
393505 Y2 2	GT 1999-3 M1 6.960		09/21/2010	WRITTEN OFF		30	182,478	60,520	8,325	0	14,913	0	14,913	0	23,237	0	(23,207)	(23,207)	2,221	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2010	PAID ON PRINCIPAL		255,384	255,384	213,615	211,394	11,548	32,441	0	43,989	0	255,384	0	0	0	3,036	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2010	PAID ON PRINCIPAL		139,178	139,178	139,115	109,612	0	29,566	0	29,566	0	139,178	0	0	0	1,773	03/01/2030	6FE

QE05.15

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
674135 DQ 8	OAK 1998-B M2 7.025		09/21/2010	WRITTEN OFF		20	7,544	470	0	0	0	0	0	0	0	20	20	97	05/15/2023	6FE	
67087T DW 8	OAK 2002-C A1 5.410		09/15/2010	PAID ON PRINCIPAL		75,963	75,963	69,481	52,009	15,676	8,278	0	23,954	0	75,963	0	0	703	11/15/2032	5FE	
3899999	Total - Bonds - Industrial & Miscellaneous					160,841,370	156,856,094	162,100,696	154,841,428	319,858	180,064	0	499,922	6,176	155,347,526	(7,128)	5,500,972	5,493,844	3,582,944	XXX	XXX
8399997	Total - Bonds - Part 4					327,197,445	323,206,211	329,031,849	320,683,672	704,858	322,425	0	1,027,283	(240,105)	321,470,850	182,709	5,543,886	5,726,595	7,006,202	XXX	XXX
8399999	Total - Bonds					327,197,445	323,206,211	329,031,849	320,683,672	704,858	322,425	0	1,027,283	(240,105)	321,470,850	182,709	5,543,886	5,726,595	7,006,202	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00163T 10 9	AMB PROPERTIES CORP		08/17/2010	VARIOUS	16,400,000	383,634	XXX	236,160	419,020	(182,860)	0	0	(182,860)	0	236,160	0	147,474	147,474	13,776	XXX	L
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		08/17/2010	ITG ALGO	1,000,000	69,141	XXX	35,790	64,290	(28,500)	0	0	(28,500)	0	35,790	0	33,351	33,351	1,050	XXX	L
045604 10 5	ASSOCIATED ESTATES REALTY CP		08/17/2010	ITG ALGO	2,800,000	37,573	XXX	36,260	0	0	0	0	0	0	36,260	0	1,313	1,313	476	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		08/02/2010	JP MORGAN ALGO	1,200,000	127,438	XXX	56,472	98,532	(42,060)	0	0	(42,060)	0	56,472	0	70,966	70,966	3,213	XXX	L
05564E 10 6	BRE PROPERTIES		08/17/2010	ITG ALGO	400,000	16,310	XXX	7,852	13,232	(5,380)	0	0	(5,380)	0	7,852	0	8,458	8,458	300	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		07/28/2010	VARIOUS	36,900,000	394,356	XXX	250,108	420,660	(170,552)	0	0	(170,552)	0	250,108	0	144,248	144,248	16,605	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST		07/07/2010	VARIOUS	13,700,000	550,896	XXX	386,585	580,469	(193,884)	0	0	(193,884)	0	386,585	0	164,311	164,311	18,495	XXX	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		08/17/2010	CITIGROUP ALGO	18,000,000	194,541	XXX	166,680	166,680	0	0	0	0	0	166,680	0	27,861	27,861	1,080	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC		08/17/2010	CITIGROUP ALGO	1,500,000	90,258	XXX	49,275	75,420	(26,145)	0	0	(26,145)	0	49,275	0	40,983	40,983	2,115	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		08/25/2010	VARIOUS	3,000,000	135,687	XXX	55,050	101,340	(46,290)	0	0	(46,290)	0	55,050	0	80,637	80,637	4,489	XXX	L
30225T 10 2	EXTRA SPACE STORAGE INC		08/17/2010	ITG ALGO	3,000,000	46,865	XXX	16,530	34,650	(18,120)	0	0	(18,120)	0	16,530	0	30,335	30,335	600	XXX	L
35906A 10 8	FRONTIER COMMUNICATIONS CORP		07/21/2010	VARIOUS	6,721,110	48,392	XXX	51,475	0	0	0	0	0	0	51,475	0	(3,083)	(3,083)	0	XXX	L
40414L 10 9	HCP INC		08/17/2010	DEUTSCHE BANK ALGO	3,600,000	126,724	XXX	76,284	109,944	(33,660)	0	0	(33,660)	0	76,284	0	50,440	50,440	5,022	XXX	L
44106M 10 2	HOSPITALITY PROPERTIES TRUST		08/17/2010	VARIOUS	21,300,000	435,758	XXX	341,783	505,023	(163,240)	0	0	(163,240)	0	341,783	0	93,975	93,975	26,460	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		09/30/2010	VARIOUS	28,300,000	400,405	XXX	108,899	330,261	(221,362)	0	0	(221,362)	0	108,899	0	291,508	291,508	283	XXX	L
49446R 10 9	KIMCO REALTY CORP		08/17/2010	ITG ALGO	5,700,000	86,241	XXX	46,534	77,121	(30,587)	0	0	(30,587)	0	46,534	0	39,707	39,707	2,736	XXX	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		08/26/2010	SELL FRACTIONAL SHARE	0.890	52	XXX	31	46	(16)	0	0	(16)	0	31	0	22	22	0	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		08/17/2010	ITG ALGO	100,000	3,087	XXX	1,894	3,201	(1,307)	0	0	(1,307)	0	1,894	0	1,193	1,193	143	XXX	L
67058H 10 2	NUSTAR ENERGY LP		05/19/2010	VARIOUS	18,000,000	991,591	XXX	991,591	0	0	0	0	0	0	991,591	0	0	0	0	XXX	L
729251 10 8	PLUM CREEK TIMBER CO		08/12/2010	CREDIT SUISSE ALGO	2,800,000	98,010	XXX	81,396	105,728	(24,332)	0	0	(24,332)	0	81,396	0	16,614	16,614	3,528	XXX	L
74460D 10 9	PUBLIC STORAGE INC		08/18/2010	UBS DMA	2,200,000	223,467	XXX	121,550	179,190	(57,640)	0	0	(57,640)	0	121,550	0	101,917	101,917	3,190	XXX	L
758849 10 3	REGENCY CENTERS CORP		09/01/2010	VARIOUS	900,000	33,798	XXX	23,913	31,554	(7,641)	0	0	(7,641)	0	23,913	0	9,885	9,885	1,249	XXX	L
78440X 10 1	SL GREEN REALTY CORP		07/06/2010	CITIGROUP ALGO	3,300,000	171,349	XXX	73,081	165,792	(92,711)	0	0	(92,711)	0	73,081	0	98,268	98,268	990	XXX	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		08/17/2010	VARIOUS	4,700,000	211,216	XXX	145,042	183,253	(38,211)	0	0	(38,211)	0	145,042	0	66,174	66,174	4,098	XXX	L
92343V 10 4	VERIZON COMMUNICATIONS INC		07/01/2010	RETURN OF CAPITAL	0.000	51,475	XXX	51,475	51,475	0	0	0	0	0	51,475	0	0	0	0	XXX	L
99C000 53 8	INSURANCE REVOLUTION INC		08/12/2010	DIRECT	94,463,000	17,186	XXX	5,083	0	5,083	0	0	5,083	0	5,083	0	12,104	12,104	0	XXX	U
9099999	Total - Common Stocks - Industrial & Miscellaneous					4,945,452	XXX	3,416,792	3,716,881	(1,379,415)	0	0	(1,379,415)	0	3,416,792	0	1,528,660	1,528,660	109,897	XXX	XXX
9799997	Total - Common Stocks - Part 4					4,945,452	XXX	3,416,792	3,716,881	(1,379,415)	0	0	(1,379,415)	0	3,416,792	0	1,528,660	1,528,660	109,897	XXX	XXX
9799999	Total - Common Stocks					4,945,452	XXX	3,416,792	3,716,881	(1,379,415)	0	0	(1,379,415)	0	3,416,792	0	1,528,660	1,528,660	109,897	XXX	XXX

QE05.16

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
9899999.	Total - Preferred and Common Stocks.....					4,945,452	XXX	3,416,792	3,716,881	(1,379,415)	0	0	(1,379,415)	0	3,416,792	0	1,528,660	1,528,660	109,897	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					332,142,897	XXX	332,448,641	324,400,553	(674,557)	322,425	0	(352,132)	(240,105)	324,887,642	182,709	7,072,546	7,255,255	7,116,099	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE06

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

NONE

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
Short Futures																		
Hedging Other																		
FVZ0.....	(272)	(272,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	120	121	218,876	(218,876)	0	0	(218,876)	(217,600)	0001.....
TYZ0.....	(250)	(250,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/16/2010	125	126	234,375	(234,375)	0	0	(234,375)	(350,000)	0001.....
TYZ0.....	(250)	(250,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.09/22/2010	126	126	58,595	(58,595)	0	0	(58,595)	(350,000)	0001.....
TYZ0.....	(2,370)	(2,370,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	125	126	1,777,500	(1,777,500)	0	0	(1,777,500)	(3,318,000)	0001.....
USZ0.....	(108)	(108,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	134	134	(16,032)	16,032	0	0	16,032	(270,000)	0001.....
1349999. Total-Short Futures-Hedging Other.....												2,273,314	(2,273,314)	0	0	(2,273,314)	(4,505,600)	XXX.....
1389999. Total-Short Futures.....												2,273,314	(2,273,314)	0	0	(2,273,314)	(4,505,600)	XXX.....
1409999. Total-Hedging Other.....												2,273,314	(2,273,314)	0	0	(2,273,314)	(4,505,600)	XXX.....
1449999. TOTAL.....												2,273,314	(2,273,314)	0	0	(2,273,314)	(4,505,600)	XXX.....

QE07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

NONE

Broker Name	Net Cash Deposits
Brokers	
.....	.....0
Total Net Cash Deposits.....	.....0

NONE

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral			
Exchange Traded Derivatives												
0199999. Exchange Traded	XXX	XXX	XXX	2,273,313	0	2,273,313	0	0	0	0	(4,505,600)	(4,505,600)
0899999. Totals			0	2,273,313	0	2,273,313	0	0	0	0	(4,505,600)	(4,505,600)

QE08

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - NM.....	Albuquerque,NM.....	.....0.350	.....(28)	.....0	.....7,394	.....7,394	.....7,394	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....135,713	.....2,317,463	.....62,298	XXX..
Citibank, N.A. - London.....	London,UK.....	C.....0.000	.....0	.....0	.....4,409,154	.....3,892,034	.....3,903,332	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....2,478,287	.....2,461,136	.....2,704,591	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,365	.....111,370	.....111,380	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....15,919,918	.....22,441,638	.....33,146,057	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....7,281	.....(90,908)	.....6,976	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(28)	.....0	.....23,079,111	.....31,150,128	.....39,952,027	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(28)	.....0	.....23,079,111	.....31,150,128	.....39,952,027	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....2,700	.....2,700	.....2,700	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(28)	.....0	.....23,081,811	.....31,152,828	.....39,954,727	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		07/30/2010	0.000	10/14/2010	2,999,270	0	3,230
0499999. All Other Government Issuer Obligations.....					2,999,270	0	3,230
1099999. Total - All Other Government Bonds					2,999,270	0	3,230
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	626,250	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					626,250	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					626,250	0	0
Total							
7799999. Subtotals - Issuer Obligations.....					3,625,520	0	3,230
8399999. Subtotals - Bonds.....					3,625,520	0	3,230
8699999. Total - Cash Equivalents.....					3,625,520	0	3,230

QE10



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		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	128,024	0	0	100,719
2. Alaska.....AK	0	0	0	0	564	0	0	446
3. Arizona.....AZ	0	0	1,075,000	9	(238,038)	60,000	2	104,843
4. Arkansas.....AR	0	0	0	3	(35,439)	1,650,000	6	160,235
5. California.....CA	0	0	32,916	0	128,606	0	0	89,630
6. Colorado.....CO	0	0	0	0	75,929	0	0	94,307
7. Connecticut.....CT	0	0	12,578	4	(629,825)	9,839,503	2	66,033
8. Delaware.....DE	0	0	0	0	15,584	0	0	17,388
9. District of Columbia.....DC	0	0	0	2	(21,423)	4	4	(38,937)
10. Florida.....FL	0	0	0	0	(79,092)	25,000	0	(89,652)
11. Georgia.....GA	0	0	0	2	(322,031)	0	0	76,046
12. Hawaii.....HI	0	0	0	0	4,559	0	0	2,073
13. Idaho.....ID	0	0	0	0	960	0	0	894
14. Illinois.....IL	0	0	666,667	8	(420,389)	5,051,320	16	211,737
15. Indiana.....IN	0	0	250,998	1	394,245	522,002	10	44,699
16. Iowa.....IA	0	0	190,000	2	(395,159)	1,100,000	2	160,339
17. Kansas.....KS	0	0	0	0	64,283	0	0	51,923
18. Kentucky.....KY	0	0	0	1	(70,835)	0	0	80,723
19. Louisiana.....LA	0	0	373,000	17	(723,708)	3,260,884	30	192,488
20. Maine.....ME	0	0	0	0	36,232	200,000	1	28,781
21. Maryland.....MD	0	0	0	0	62,643	51,000	2	11,320
22. Massachusetts.....MA	0	0	85,000	2	(107,868)	500,000	1	38,589
23. Michigan.....MI	0	0	0	(1)	1,243,221	1,200,000	2	46,109
24. Minnesota.....MN	0	0	0	0	158,276	0	0	139,606
25. Mississippi.....MS	0	0	200,000	21	(1,000,718)	5,910,000	32	80,329
26. Missouri.....MO	0	0	25,000	3	(903,095)	350,000	2	71,135
27. Montana.....MT	0	0	4,245,676	1	3,916,246	178,180	2	37,733
28. Nebraska.....NE	0	0	0	0	85,627	400,000	3	66,078
29. Nevada.....NV	0	0	0	0	17,558	200,000	1	12,217
30. New Hampshire.....NH	0	0	0	0	9,976	1	1	7,712
31. New Jersey.....NJ	0	0	0	0	256,491	200,000	1	50,748
32. New Mexico.....NM	0	0	0	0	3,514	0	0	3,208
33. New York.....NY	(29)	(29)	10,051,501	3	(227,700)	212,409	0	30,432
34. North Carolina.....NC	0	0	915,000	1	152,465	0	0	180,321
35. North Dakota.....ND	0	0	0	0	23,529	0	0	8,312
36. Ohio.....OH	0	0	0	0	(650,552)	1,110,000	3	208,984
37. Oklahoma.....OK	0	0	0	0	7,742	0	0	8,033
38. Oregon.....OR	0	0	0	0	19,589	0	0	16,992
39. Pennsylvania.....PA	0	0	263,000	3	(44,950)	781,002	9	42,366
40. Rhode Island.....RI	0	0	0	0	7,415	50,000	1	5,753
41. South Carolina.....SC	0	0	0	1	62,008	0	0	49,576
42. South Dakota.....SD	0	0	0	0	63,757	0	0	52,501
43. Tennessee.....TN	0	0	0	4	224,554	376,000	9	331,201
44. Texas.....TX	0	0	0	3	(45,896)	1,001,000	2	95,261
45. Utah.....UT	0	0	0	1	(29,860)	0	0	1,711
46. Vermont.....VT	0	0	0	0	1,744	0	0	1,643
47. Virginia.....VA	0	0	0	1	541,342	600,000	3	300,079
48. Washington.....WA	0	0	0	0	40,737	50,003	3	39,139
49. West Virginia.....WV	0	0	315,000	2	84,440	35,000	3	312,442
50. Wisconsin.....WI	0	0	0	1	42,883	0	0	64,915
51. Wyoming.....WY	0	0	0	0	5,063	0	0	3,673
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	5,000	2	239,120	465,000	2	13,566
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.....CN	0	0	0	0	0	0	0	128,254
58. Aggregate Other Alien.....OT	0	0	0	0	657	0	0	513
59. Totals.....	(29)	(29)	18,706,334	97	2,173,005	35,378,308	155	3,815,164

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	657	0	0	513
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	657	0	0	513



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	1	190,414	0	0	149,802
2. Alaska.....AK	0	0	0	0	1,766	0	0	1,396
3. Arizona.....AZ	0	0	0	0	128,432	0	0	72,021
4. Arkansas.....AR	0	0	0	1	148,018	75,000	1	110,540
5. California.....CA	0	0	0	0	279,137	928	0	261,460
6. Colorado.....CO	0	0	0	0	147,847	0	0	183,633
7. Connecticut.....CT	0	0	100,000	3	153,995	0	0	343,110
8. Delaware.....DE	0	0	0	0	78,430	0	0	87,511
9. District of Columbia.....DC	0	0	0	0	(17,734)	2,303,094	3	(32,969)
10. Florida.....FL	0	0	0	0	306,703	6,511,525	3	(229,370)
11. Georgia.....GA	0	0	0	0	211,640	420,003	5	156,303
12. Hawaii.....HI	0	0	0	0	2,566	0	0	1,167
13. Idaho.....ID	0	0	0	0	16	0	0	15
14. Illinois.....IL	0	0	17,708,956	39	11,496,505	25,270,835	55	392,410
15. Indiana.....IN	0	0	0	1	(165,170)	50,000	1	24,862
16. Iowa.....IA	0	0	0	0	63,941	0	0	47,720
17. Kansas.....KS	0	0	0	0	101,549	5,000	1	77,986
18. Kentucky.....KY	0	0	0	0	78,769	0	0	61,043
19. Louisiana.....LA	0	0	0	0	162,518	1,020,000	11	124,487
20. Maine.....ME	0	0	0	0	50,789	0	0	40,345
21. Maryland.....MD	0	0	0	0	55,907	0	0	54,353
22. Massachusetts.....MA	0	0	0	0	14,754	1,000,000	1	13,513
23. Michigan.....MI	0	0	0	0	62,745	0	0	66,938
24. Minnesota.....MN	0	0	0	0	135,823	0	0	119,801
25. Mississippi.....MS	0	0	0	0	25,255	0	0	13,868
26. Missouri.....MO	0	0	0	0	27,730	0	0	20,356
27. Montana.....MT	0	0	0	0	40,463	0	0	37,646
28. Nebraska.....NE	0	0	0	1	95,729	0	0	73,873
29. Nevada.....NV	0	0	0	0	18,322	0	0	12,748
30. New Hampshire.....NH	0	0	0	0	31,251	0	0	24,162
31. New Jersey.....NJ	0	0	0	0	78,975	0	0	70,947
32. New Mexico.....NM	0	0	0	0	47,785	0	0	43,622
33. New York.....NY	0	0	900,000	2	(183,995)	3,750,003	7	103,604
34. North Carolina.....NC	0	0	50,996	4	395,144	0	0	360,049
35. North Dakota.....ND	0	0	0	0	17,927	0	0	6,333
36. Ohio.....OH	0	0	0	0	223,972	248,626	3	180,826
37. Oklahoma.....OK	0	0	0	0	44,704	0	0	46,383
38. Oregon.....OR	0	0	0	0	126,524	0	0	109,750
39. Pennsylvania.....PA	0	0	375,000	5	(84,462)	1,775,002	7	133,693
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	134,003	1,500,000	4	107,138
42. South Dakota.....SD	0	0	0	0	49,044	0	0	40,386
43. Tennessee.....TN	0	0	0	0	3,260,162	2,500,000	2	833,669
44. Texas.....TX	0	0	0	0	157,957	0	0	97,642
45. Utah.....UT	0	0	(60,512)	0	(51,684)	2,000,001	4	750
46. Vermont.....VT	0	0	0	0	9,026	0	0	8,503
47. Virginia.....VA	0	0	0	0	97,263	0	0	74,581
48. Washington.....WA	0	0	0	(1)	181,973	6,384	1	174,834
49. West Virginia.....WV	0	0	245,069	0	202,649	2,554,931	1	108,337
50. Wisconsin.....WI	0	0	0	1	7,890	0	0	27,082
51. Wyoming.....WY	0	0	0	0	6,468	0	0	4,692
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	180,000	2	(59,222)	535,000	6	54,986
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.....CN	0	0	0	0	0	0	0	447,802
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	19,499,509	59	18,590,213	51,526,331	116	5,346,335

DETAILS OF WRITE-INS

5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	12,622	0	0	9,930
2. Alaska.....AK	0	0	0	0	1,574	0	0	1,244
3. Arizona.....AZ	0	0	0	0	8,362	0	0	4,689
4. Arkansas.....AR	0	0	0	0	35,831	205,000	2	26,759
5. California.....CA	0	0	0	0	28,261	0	0	26,471
6. Colorado.....CO	0	0	0	0	26,933	0	0	33,452
7. Connecticut.....CT	0	0	0	1	10,029	0	0	8,200
8. Delaware.....DE	0	0	0	0	2,343	0	0	2,614
9. District of Columbia.....DC	0	0	0	0	(281)	0	0	(522)
10. Florida.....FL	0	0	350,000	0	(681,157)	1,000,000	5	(35,318)
11. Georgia.....GA	0	0	0	0	7,044	0	0	5,202
12. Hawaii.....HI	0	0	0	0	997	0	0	453
13. Idaho.....ID	0	0	0	0	5,902	0	0	5,498
14. Illinois.....IL	0	0	0	4	(651,882)	100,000	1	8,875
15. Indiana.....IN	0	0	0	0	4,413	0	0	5,025
16. Iowa.....IA	0	0	0	0	24,297	0	0	18,134
17. Kansas.....KS	0	0	0	0	57,279	0	0	46,266
18. Kentucky.....KY	0	0	0	0	21,737	0	0	16,845
19. Louisiana.....LA	0	0	0	3	(170,409)	0	1	22,667
20. Maine.....ME	0	0	0	0	6,588	0	0	5,233
21. Maryland.....MD	0	0	0	0	12,028	0	0	11,694
22. Massachusetts.....MA	0	0	0	0	7,377	0	0	6,757
23. Michigan.....MI	0	0	0	0	9,829	0	0	10,486
24. Minnesota.....MN	0	0	0	1	22,822	1	1	20,129
25. Mississippi.....MS	0	0	0	0	4,662	0	0	2,560
26. Missouri.....MO	0	0	0	0	10,248	0	0	7,523
27. Montana.....MT	0	0	0	0	6,340	0	0	5,899
28. Nebraska.....NE	0	0	0	0	18,761	0	0	14,478
29. Nevada.....NV	0	0	0	0	2,714	0	0	1,889
30. New Hampshire.....NH	0	0	0	0	2,242	0	0	1,733
31. New Jersey.....NJ	0	0	0	1	28,616	0	0	25,708
32. New Mexico.....NM	0	0	0	0	3,685	0	0	3,364
33. New York.....NY	0	0	445,000	1	393,756	1,650,000	7	76,528
34. North Carolina.....NC	0	0	0	0	30,464	0	0	23,133
35. North Dakota.....ND	0	0	0	0	862	0	0	304
36. Ohio.....OH	0	0	171,500	1	(157,247)	409,000	2	17,159
37. Oklahoma.....OK	0	0	0	0	20,229	0	0	20,989
38. Oregon.....OR	0	0	0	0	5,941	0	0	5,153
39. Pennsylvania.....PA	0	0	18,800	4	(464,624)	550,000	2	13,389
40. Rhode Island.....RI	0	0	0	0	1,331	0	0	1,033
41. South Carolina.....SC	0	0	0	0	6,242	500,000	1	4,991
42. South Dakota.....SD	0	0	0	0	9,941	0	0	8,186
43. Tennessee.....TN	0	0	282,816	2	92,626	0	0	30,224
44. Texas.....TX	0	0	0	0	43,535	0	0	26,911
45. Utah.....UT	0	0	0	0	1,131	0	0	96
46. Vermont.....VT	0	0	0	0	1,660	0	0	1,564
47. Virginia.....VA	0	0	0	0	41,194	100,000	1	31,587
48. Washington.....WA	0	0	0	0	9,513	0	0	9,140
49. West Virginia.....WV	0	0	0	0	9,727	0	0	5,200
50. Wisconsin.....WI	0	0	0	0	2,144	0	0	3,246
51. Wyoming.....WY	0	0	0	0	2,146	0	0	1,557
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	203	0	0	144
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.....CN	0	0	0	0	0	80,000	1	967,339
58. Aggregate Other Alien.....OT	0	0	0	0	(569)	0	0	(587)
59. Totals.....	0	0	1,268,116	18	(1,069,987)	4,594,001	24	1,571,224

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(569)	0	0	(587)
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	(569)	0	0	(587)



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	29,572	5,000,000	2	23,265
2. Alaska.....AK	0	0	0	0	271	0	0	214
3. Arizona.....AZ	0	0	0	0	10,703	0	0	6,002
4. Arkansas.....AR	0	0	0	0	28,153	0	1	21,025
5. California.....CA	0	0	0	0	92,715	0	0	86,844
6. Colorado.....CO	0	0	0	0	35,816	0	0	44,485
7. Connecticut.....CT	0	0	0	0	19,156	0	0	14,242
8. Delaware.....DE	0	0	0	0	5,500	0	0	6,137
9. District of Columbia.....DC	0	0	0	0	(1,163)	0	0	(2,163)
10. Florida.....FL	0	0	0	0	(29,788)	0	0	(33,765)
11. Georgia.....GA	0	0	0	0	13,752	0	0	10,156
12. Hawaii.....HI	0	0	0	0	183	0	0	83
13. Idaho.....ID	0	0	0	0	9,117	0	0	8,494
14. Illinois.....IL	0	0	49,900	0	30,920	395,000	3	20,920
15. Indiana.....IN	0	0	0	0	11,922	0	0	13,577
16. Iowa.....IA	0	0	0	0	16,625	0	0	12,407
17. Kansas.....KS	0	0	0	0	32,016	0	0	25,861
18. Kentucky.....KY	0	0	0	0	10,546	0	0	8,172
19. Louisiana.....LA	0	0	0	0	26,303	100,000	1	20,148
20. Maine.....ME	0	0	0	0	12,644	0	0	10,044
21. Maryland.....MD	0	0	0	1	(8,353)	326,500	6	16,184
22. Massachusetts.....MA	0	0	0	0	11,788	0	0	10,797
23. Michigan.....MI	0	0	0	0	18,850	0	0	20,110
24. Minnesota.....MN	0	0	0	0	51,164	0	0	45,128
25. Mississippi.....MS	0	0	23,005	4	(275,387)	105,000	2	9,921
26. Missouri.....MO	0	0	0	0	15,824	0	0	11,616
27. Montana.....MT	0	0	0	0	46,374	76,500	4	5,465
28. Nebraska.....NE	0	0	0	0	40,408	0	0	31,183
29. Nevada.....NV	0	0	0	0	3,817	0	0	2,656
30. New Hampshire.....NH	0	0	0	0	2,288	0	0	1,769
31. New Jersey.....NJ	0	0	0	0	21,741	0	0	19,531
32. New Mexico.....NM	0	0	0	0	1,700	0	0	1,552
33. New York.....NY	0	0	0	2	(111,589)	250,000	1	13,202
34. North Carolina.....NC	0	0	0	(2)	39,057	0	2	29,658
35. North Dakota.....ND	0	0	0	0	776	0	0	274
36. Ohio.....OH	0	0	0	0	40,871	0	0	32,997
37. Oklahoma.....OK	0	0	0	0	10,572	0	0	10,969
38. Oregon.....OR	0	0	0	0	8,510	0	0	7,382
39. Pennsylvania.....PA	0	0	5,450,000	0	4,466,746	0	1	10,392
40. Rhode Island.....RI	0	0	0	0	3,695	0	0	2,867
41. South Carolina.....SC	0	0	0	0	5,826	0	0	4,658
42. South Dakota.....SD	0	0	0	0	9,809	0	0	8,077
43. Tennessee.....TN	0	0	0	0	73,970	0	0	64,225
44. Texas.....TX	0	0	0	0	29,665	0	0	18,338
45. Utah.....UT	0	0	0	2	1,320	0	0	112
46. Vermont.....VT	0	0	0	0	1,520	0	0	1,432
47. Virginia.....VA	0	0	0	0	42,338	0	0	32,465
48. Washington.....WA	0	0	0	0	11,709	0	0	11,249
49. West Virginia.....WV	0	0	0	0	13,780	0	0	7,367
50. Wisconsin.....WI	0	0	0	0	4,087	0	0	6,187
51. Wyoming.....WY	0	0	0	0	1,436	0	0	1,041
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	4,882	250,000	1	3,464
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.....CN	0	0	0	0	0	0	0	630,400
58. Aggregate Other Alien.....OT	0	0	0	0	(12,370)	0	0	(12,749)
59. Totals.....	0	0	5,522,905	7	4,931,785	6,503,000	24	1,356,066

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(12,370)	0	0	(12,749)
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	(12,370)	0	0	(12,749)

NONE