



# QUARTERLY STATEMENT

## AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: **One Tower Square, Hartford, CT 06183**  
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**  
Mail Address: **One Tower Square, Hartford, CT 06183**  
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**  
**Annual.Statement.Contact@travelers.com (860) 277-7002**  
(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, Strategic Development & 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

Douglas K. Russell

Controller

Subscribed and sworn to before me this

21st day of April, 2011

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.....	10,582,077,741	0	10,582,077,741	10,839,088,635
2. Stocks:				
2.1 Preferred stocks.....	6,661,780	0	6,661,780	6,580,400
2.2 Common stocks.....	3,617,999,374	12,045,226	3,605,954,148	3,513,889,812
3. Mortgage loans on real estate:				
3.1 First liens.....	43,900,000	0	43,900,000	45,226,315
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	86,212,254	0	86,212,254	87,085,622
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	600,309,047	0	600,309,047	603,027,931
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....26,076,701), cash equivalents (\$.....14,989,019) and short-term investments (\$.....474,327,830).....	515,393,550	0	515,393,550	227,199,915
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	845,776,465	9,313,908	836,462,557	811,211,461
9. Receivables for securities.....	10,625,392	0	10,625,392	0
10. Securities lending reinvested collateral assets.....	37,005,000	0	37,005,000	33,831,000
11. Aggregate write-ins for invested assets.....	(1,069,707)	0	(1,069,707)	(1,069,707)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,344,890,896	21,359,134	16,323,531,763	16,166,071,384
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	128,798,154	0	128,798,154	138,171,219
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	476,072,134	40,040,639	436,031,494	527,912,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(3,626,740) earned but unbilled premiums).....	964,732,527	6,364,163	958,368,363	907,292,930
15.3 Accrued retrospective premiums.....	49,277,741	674,010	48,603,731	48,448,909
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	69,631,351	0	69,631,351	83,224,465
16.2 Funds held by or deposited with reinsured companies.....	20,040,855	0	20,040,855	21,384,765
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	542,330,865	174,828,663	367,502,202	364,510,499
19. Guaranty funds receivable or on deposit.....	1,868,638	0	1,868,638	2,731,046
20. Electronic data processing equipment and software.....	331,259	0	331,259	346,959
21. Furniture and equipment, including health care delivery assets (\$.....0).....	16,709,289	16,709,289	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	100,504,238	6,242,323	94,261,915	96,824,406
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,715,187,946	266,218,222	18,448,969,724	18,356,919,227
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,715,187,946	266,218,222	18,448,969,724	18,356,919,227

**DETAILS OF WRITE-INS**

1101. Deferred gain/loss.....	(1,069,707)	0	(1,069,707)	(1,069,707)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(1,069,707)	0	(1,069,707)	(1,069,707)
2501. Equities and deposits in pools and associations.....	38,193,749	0	38,193,749	41,883,285
2502. Suspense, undistributed payments.....	12,861,422	0	12,861,422	12,397,488
2503. State surcharges receivable.....	12,527,902	0	12,527,902	13,435,966
2598. Summary of remaining write-ins for Line 25 from overflow page.....	36,921,165	6,242,323	30,678,842	29,107,667
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	100,504,238	6,242,323	94,261,915	96,824,406

## 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 \$...511,489,393).....	7,554,787,373	7,537,768,939
2. Reinsurance payable on paid losses and loss adjustment expenses.....	282,132,691	300,862,924
3. Loss adjustment expenses.....	1,754,197,236	1,779,650,483
4. Commissions payable, contingent commissions and other similar charges.....	71,341,080	132,868,393
5. Other expenses (excluding taxes, licenses and fees).....	68,701,845	121,210,594
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	97,355,523	96,456,108
7.1 Current federal and foreign income taxes (including \$....(33,670,109) on realized capital gains (losses)).....	50,114,024	22,179,007
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 \$....442,925,584 and including warranty reserves of \$.....0).....	2,166,210,271	2,128,243,431
10. Advance premium.....	168,750	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,168,189	9,266,454
12. Ceded reinsurance premiums payable (net of ceding commissions).....	112,894,934	112,076,234
13. Funds held by company under reinsurance treaties.....	4,847,440	5,726,352
14. Amounts withheld or retained by company for account of others.....	48,251,905	47,113,704
15. Remittances and items not allocated.....	11,473,625	5,287,231
16. Provision for reinsurance.....	50,226,659	50,226,659
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	(17,255,393)	(2,378,027)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	21,851,305	156,947,425
20. Derivatives.....	0	11,625,000
21. Payable for securities.....	47,768,036	562,500
22. Payable for securities lending.....	37,005,000	33,831,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(13,138,988)	(13,642,942)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,359,101,505	12,536,050,944
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,359,101,505	12,536,050,944
29. Aggregate write-ins for special surplus funds.....	141,747,063	143,154,166
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,689,738,623	2,419,331,584
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,089,868,219	5,820,868,283
38. Totals.....	18,448,969,724	18,356,919,227

#### DETAILS OF WRITE-INS

2501. Investment real estate liability.....	15,940,304	17,060,565
2502. Escheat liability.....	1,061,110	1,246,480
2503. Interest deposit liability.....	600,321	624,053
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(30,740,723)	(32,574,039)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(13,138,988)	(13,642,942)
2901. Special surplus for deferred taxes.....	111,801,907	112,105,046
2902. Special surplus from retroactive reinsurance.....	28,945,156	30,049,120
2903. Guaranty surplus fund.....	1,000,000	1,000,000
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	141,747,063	143,154,166
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$..... 273,087,564).....	288,138,129	355,858,987	1,321,191,173
1.2 Assumed..... (written \$..... 1,183,162,410).....	1,151,086,558	1,112,834,514	4,568,319,874
1.3 Ceded..... (written \$..... 236,033,075).....	253,530,659	322,951,671	1,187,247,345
1.4 Net..... (written \$..... 1,220,216,899).....	1,185,694,028	1,145,741,831	4,702,263,702
DEDUCTIONS:			
2. Losses incurred (current accident year \$..... 674,851,760):			
2.1 Direct.....	126,675,667	127,368,735	487,025,491
2.2 Assumed.....	504,607,364	549,084,062	2,077,891,850
2.3 Ceded.....	9,001,372	75,260,622	208,061,547
2.4 Net.....	622,281,659	601,192,175	2,356,855,795
3. Loss adjustment expenses incurred.....	132,636,184	117,420,173	553,960,780
4. Other underwriting expenses incurred.....	385,951,669	367,442,316	1,517,450,526
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,140,869,512	1,086,054,664	4,428,267,100
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	44,824,516	59,687,166	273,996,601
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	150,786,953	147,931,205	894,973,896
10. Net realized capital gains (losses) less capital gains tax of \$..... 4,937,614.....	25,926,889	4,294,202	(82,043,540)
11. Net investment gain (loss) (Lines 9 + 10).....	176,713,842	152,225,407	812,930,356
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,513,167) amount charged off \$.....551,759).....	(5,064,926)	(3,900,501)	(13,751,462)
13. Finance and service charges not included in premiums.....	5,751,026	5,872,454	22,860,716
14. Aggregate write-ins for miscellaneous income.....	823,622	(877,901)	(240,467)
15. Total other income (Lines 12 through 14).....	1,509,722	1,094,052	8,868,787
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	223,048,080	213,006,625	1,095,795,744
17. Dividends to policyholders.....	1,803,208	1,343,939	5,944,977
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).....	221,244,872	211,662,686	1,089,850,767
19. Federal and foreign income taxes incurred.....	54,432,230	33,826,249	177,360,281
20. Net income (Line 18 minus Line 19) (to Line 22).....	166,812,642	177,836,437	912,490,486
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,820,868,283	6,591,354,104	6,591,354,104
22. Net income (from Line 20).....	166,812,642	177,836,437	912,490,486
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 \$.....(1,910,113).....	86,473,704	40,843,889	22,056,399
25. Change in net unrealized foreign exchange capital gain (loss).....	4,014,444	(14,645,526)	12,186,622
26. Change in net deferred income tax.....	(5,718,540)	(24,929,385)	(44,833,053)
27. Change in nonadmitted assets.....	17,720,825	42,525,601	91,853,233
28. Change in provision for reinsurance.....	0	0	22,998,643
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	66,657,328
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.....	0	0	(1,846,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(303,139)	(6,883,550)	(7,895,479)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	268,999,936	214,747,467	(770,485,821)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,089,868,219	6,806,101,571	5,820,868,283
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	772,144	(1,085,898)	(773,593)
1402. Change in COLI cash values.....	201,216	186,625	1,091,502
1403. Fines and penalties of regulatory authorities.....	(9,234)	(4,385)	(27,904)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(140,504)	25,757	(530,472)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	823,622	(877,901)	(240,467)
3701. Change in special surplus from deferred taxes.....	(303,139)	(6,883,550)	(7,895,479)
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).....	(303,139)	(6,883,550)	(7,895,479)

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,271,731,308	1,218,356,880	4,645,629,501
2. Net investment income.....	179,350,413	173,217,843	1,002,183,381
3. Miscellaneous income.....	1,509,722	1,094,052	8,868,787
4. Total (Lines 1 through 3).....	1,452,591,443	1,392,668,775	5,656,681,669
5. Benefit and loss related payments.....	609,056,435	584,215,005	2,439,684,975
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.....	653,325,009	639,927,704	2,144,829,998
8. Dividends paid to policyholders.....	901,472	920,547	5,844,472
9. Federal and foreign income taxes paid (recovered) net of \$.....5,814,151 tax on capital gains (losses).....	31,434,826	(11,588,443)	139,429,976
10. Total (Lines 5 through 9).....	1,294,717,742	1,213,474,813	4,729,789,421
11. Net cash from operations (Line 4 minus Line 10).....	157,873,700	179,193,962	926,892,248
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	448,155,569	551,684,620	2,116,194,485
12.2 Stocks.....	6,414,495	4,244,348	109,752,350
12.3 Mortgage loans.....	0	120,000	2,975,000
12.4 Real estate.....	0	8,769,083	9,050,344
12.5 Other invested assets.....	35,115,304	9,732,069	66,928,182
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,728,557	(20,695)	1,105
12.7 Miscellaneous proceeds.....	47,205,536	2,552,238	1,216,143
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	538,619,462	577,081,663	2,306,117,609
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	196,383,807	578,209,777	1,076,335,831
13.2 Stocks.....	22,326,271	4,108,791	226,457,821
13.3 Mortgage loans.....	305,477	6,204	782,104
13.4 Real estate.....	4,565,729	1,414,071	14,111,426
13.5 Other invested assets.....	44,930,173	40,766,074	223,371,931
13.6 Miscellaneous applications.....	10,625,392	10,044,348	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	279,136,849	634,549,265	1,541,059,113
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).....	259,482,612	(57,467,603)	765,058,496
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	66,657,328
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.....	0	0	1,846,000,000
16.6 Other cash provided (applied).....	(129,162,678)	(137,190,856)	(22,308,726)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(129,162,678)	(137,190,856)	(1,801,651,398)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	288,193,635	(15,464,497)	(109,700,654)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	227,199,915	336,900,569	336,900,569
19.2 End of period (Line 18 plus Line 19.1).....	515,393,550	321,436,072	227,199,915
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Capital contribution.....	0	0	66,657,328
20.0002 Stock converted to limited liability company.....	0	0	25,226,129

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has no prescribed or permitted accounting practices.

## 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, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically based upon actual historical and/or projected future cash flows, which are obtained from a nationally recognized securities data provider.

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 and structured securities.

In the quarter ending March 31, 2011, the Company had no new securities which changed from the retrospective to prospective valuation method.

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2011 through March 31, 2011:

	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	\$14,647,298	\$42,177	\$14,605,121	\$11,687,120

**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
073882AY8	15,647,474	15,171,266	476,208	15,171,266	12,225,784	Q4 - 2010
225458FE3	6,759,455	6,755,403	4,051	6,755,403	6,386,245	Q4 - 2010
863576BV5	2,645,293	2,642,638	2,655	2,642,638	2,631,330	Q4 - 2010
073882AY8	14,647,298	14,605,121	42,177	14,605,121	11,687,120	Q1 - 2011

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 March 31, 2011	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 9,988,670	\$ 70,517	\$ 747	\$ 12	\$ 9,989,417	\$ 70,529
Structured securities	3,835,138	2,199	74,162,999	5,619,087	77,998,137	5,621,286

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**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

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

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

**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.

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

No significant change.

**NOTES TO FINANCIAL STATEMENTS****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 - Fair Value Measurements**

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

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

(1) Assets measured at fair value as of March 31, 2011:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Miscellaneous	\$ -	30,747,072	570,109	\$ 31,317,181
Preferred Stock				
Non-redeemable Preferred Stock	6,661,780	-	-	6,661,780
Common Stock	230,181,380	24,388,634	1,221,417	255,791,431
Total Assets at Fair Value	\$236,843,160	55,135,706	1,791,526	\$293,770,392

There were no significant transfers between level 1 and level 2.

(2) Assets measured at fair value using significant unobservable inputs (level 3):

	Balance at 1/01/2011	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, issuance, sales and settlements	Balance at 3/31/2011
Bonds	\$ 753,671	-	-	9,797	41,174	(234,533)	\$ 570,109
Common Stocks	1,221,417	-	-	-	-	-	1,221,417
Total	\$ 1,975,088	-	-	9,797	41,174	(234,533)	\$ 1,791,526

(3) Not applicable.

(4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.

The Company holds common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in level 2 of the hierarchy.



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## **NOTES TO FINANCIAL STATEMENTS**

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

(5) Not applicable.

### **Note 21 – Other Items**

No significant change.

### **Note 22 – Events Subsequent**

No significant change.

### **Note 23 - Reinsurance**

No significant change.

### **Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2011 to March 31, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$60,797,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, special property and homeowners lines, partially offset by deterioration in the commercial auto liability line. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2008 and prior and reflected favorable legal and judicial environments. The improvement in the special property line primarily reflected better than expected loss development for the inland marine business for the 2010 accident year. The improvement in the homeowners line was driven by better than expected loss development related to catastrophe losses incurred in 2010. The deterioration in the commercial auto liability line was driven primarily by unfavorable development on one catastrophic PIP claim for accident year 1995.

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.

### **Note 26 – Intercompany Pooling Arrangements**

No significant change.

### **Note 27 – Structured Settlements**

No significant change.

### **Note 28 – Health Care Receivables**

No significant change.

### **Note 29 – Participating Policies**

No significant change.

### **Note 30 – Premium Deficiency Reserves**

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

No significant change.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

### **Note 36 - 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. 12/31/2009.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/24/2011.....

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 [ X ] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ 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).

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**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:

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....37,588,397

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.....	\$ .....3,295,166,329	\$ .....3,362,207,943
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....89,426,881	\$ .....93,462,074
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,384,593,210	\$ .....3,455,670,017
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.

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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:

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**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.

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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.

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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:

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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	....19,407,155	....19,407,155	.....0	.....0	.....169,462	.....169,462
Total	.....XXX	.....XXX	.....0	.....0	....19,407,155	....19,407,155	.....0	.....0	.....169,462	.....169,462

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 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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**NONE**

**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.....		2,337,230	2,820,255	2,857,441	6,013,274	76,353,632	82,320,426
2. Alaska.....AK.....L.....		782,321	767,513	297,348	322,011	8,914,516	9,755,849
3. Arizona.....AZ.....L.....		1,364,319	1,871,848	2,047,844	5,607,722	60,189,196	71,191,527
4. Arkansas.....AR.....L.....		1,600,913	2,442,523	1,190,990	669,279	24,669,609	10,079,667
5. California.....CA.....L.....		19,975,165	19,138,786	15,392,549	12,738,412	364,603,610	389,096,842
6. Colorado.....CO.....L.....		5,536,581	6,460,174	4,027,646	1,694,558	95,055,283	110,143,255
7. Connecticut.....CT.....L.....		3,575,690	2,940,234	494,113	940,785	69,238,084	80,045,773
8. Delaware.....DE.....L.....		515,566	447,125	118,724	4,904	13,268,805	17,179,173
9. District of Columbia.....DC.....L.....		1,081,249	1,057,189	6,313,519	1,722,316	22,618,991	26,465,270
10. Florida.....FL.....L.....		15,596,325	15,787,407	17,743,927	6,319,239	151,315,656	162,153,933
11. Georgia.....GA.....L.....		2,757,388	3,340,649	(4,625,012)	3,173,456	67,774,158	78,873,357
12. Hawaii.....HI.....L.....		330,679	292,715	591,983	409,451	7,675,769	10,622,180
13. Idaho.....ID.....L.....		351,023	327,850	30,261	98,188	5,939,777	5,893,192
14. Illinois.....IL.....L.....		9,529,787	14,310,374	8,973,102	17,722,832	242,965,642	314,242,752
15. Indiana.....IN.....L.....		1,499,297	2,181,245	2,722,193	640,058	46,011,456	53,749,580
16. Iowa.....IA.....L.....		1,580,510	1,875,055	941,584	341,096	44,947,573	45,865,728
17. Kansas.....KS.....L.....		2,511,795	5,328,898	1,599,013	542,989	44,962,768	44,551,206
18. Kentucky.....KY.....L.....		741,474	1,223,455	843,354	1,087,269	35,097,640	39,177,007
19. Louisiana.....LA.....L.....		9,450,484	14,337,892	4,050,167	6,963,756	104,729,387	122,620,970
20. Maine.....ME.....L.....		795,602	983,929	289,592	266,023	7,020,213	7,603,030
21. Maryland.....MD.....L.....		3,909,728	4,142,699	2,514,998	3,515,701	71,160,128	77,341,622
22. Massachusetts.....MA.....L.....		3,555,846	4,171,617	2,814,932	9,819,115	114,787,307	129,845,427
23. Michigan.....MI.....L.....		3,340,130	4,189,497	3,006,886	1,145,083	88,408,875	83,514,435
24. Minnesota.....MN.....L.....		4,043,946	4,921,173	2,194,466	4,628,259	122,405,516	135,603,440
25. Mississippi.....MS.....L.....		2,279,360	3,762,677	1,281,974	2,229,261	43,041,403	46,953,154
26. Missouri.....MO.....L.....		2,146,272	3,503,872	2,525,458	2,332,134	71,715,587	85,814,860
27. Montana.....MT.....L.....		1,493,632	1,849,696	451,557	287,345	9,789,077	14,521,045
28. Nebraska.....NE.....L.....		974,732	925,496	429,957	478,055	29,526,974	29,663,351
29. Nevada.....NV.....L.....		598,641	973,727	1,466,847	504,089	36,634,974	38,835,489
30. New Hampshire.....NH.....L.....		406,502	249,419	302,224	1,327,207	18,980,986	19,515,812
31. New Jersey.....NJ.....L.....		6,495,899	13,511,031	5,086,128	8,098,031	136,666,783	148,594,245
32. New Mexico.....NM.....L.....		6,543,907	6,190,269	2,082,082	9,214,053	45,238,126	42,231,572
33. New York.....NY.....L.....		30,449,784	27,271,815	20,530,274	28,345,194	419,959,202	444,567,255
34. North Carolina.....NC.....L.....		2,795,261	3,056,687	360,278	1,193,926	47,314,114	51,686,238
35. North Dakota.....ND.....L.....		2,589,854	1,975,669	293,628	202,435	10,753,538	9,593,424
36. Ohio.....OH.....L.....		3,373,196	3,302,370	4,344,146	2,683,640	78,655,330	86,869,865
37. Oklahoma.....OK.....L.....		4,779,961	4,791,376	2,059,670	2,614,858	34,501,583	38,482,742
38. Oregon.....OR.....L.....		1,042,471	864,042	624,084	3,156,712	19,834,732	22,810,620
39. Pennsylvania.....PA.....L.....		10,011,531	13,429,382	10,421,495	3,329,815	144,900,479	165,840,121
40. Rhode Island.....RI.....L.....		1,002,840	551,184	185,088	106,943	25,620,310	49,464,581
41. South Carolina.....SC.....L.....		1,954,193	1,552,425	2,765,969	834,409	27,289,213	35,001,776
42. South Dakota.....SD.....L.....		494,979	1,447,254	103,605	(103,561)	15,510,505	15,920,735
43. Tennessee.....TN.....L.....		1,467,275	2,118,063	2,366,920	1,410,288	57,379,574	57,208,270
44. Texas.....TX.....L.....		31,914,161	26,818,550	9,152,257	16,465,226	343,505,108	375,247,928
45. Utah.....UT.....L.....		2,065,133	2,381,593	3,075,713	1,053,594	26,883,226	32,701,124
46. Vermont.....VT.....L.....		137,446	338,492	48,902	215,148	9,413,313	10,533,213
47. Virginia.....VA.....L.....		3,720,779	4,442,420	1,077,088	4,820,013	70,545,182	73,818,003
48. Washington.....WA.....L.....		3,809,515	3,423,513	10,514,192	4,413,340	86,235,335	116,920,053
49. West Virginia.....WV.....L.....		630,052	1,285,492	558,642	1,997,321	25,198,018	30,098,938
50. Wisconsin.....WI.....L.....		5,771,235	5,684,074	1,763,071	1,671,742	69,941,267	74,037,971
51. Wyoming.....WY.....L.....		4,011,061	4,332,729	4,787,522	4,452,595	23,453,877	23,921,635
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		(6,831)	13	0	0	9,981	23,043
54. Puerto Rico.....PR.....L.....		51,170	364,499	3,075	217,404	5,808,946	6,571,325
55. US Virgin Islands.....VI.....L.....		95,158	(7,696)	50,000	0	997,476	841,263
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		40,858,094	53,796,103	19,148,383	20,051,241	431,953,212	425,809,706
58. Aggregate Other Alien.....OT.....XXX.....		2,367,252	8,071,828	5,405,284	2,650,197	66,998,866	79,627,467
59. Totals.....(a).....54.....		273,087,564	317,618,163	189,697,132	212,638,432	4,324,369,885	4,761,662,464

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....		2,367,252	8,071,828	5,405,284	2,650,197	66,998,866	79,627,467
5802. ....XXX.....		0	0	0	0	0	0
5803. ....XXX.....		0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		2,367,252	8,071,828	5,405,284	2,650,197	66,998,866	79,627,467

(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

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**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.....	18,564,776	22,183,253	119.5	82.0
2. Allied lines.....	5,435,497	1,379,099	25.4	65.2
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	22,908	0.0	0.0
5. Commercial multiple peril.....	2,600,982	(596,438)	(22.9)	4.7
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	54,876,983	23,432,616	42.7	36.9
9. Inland marine.....	10,244,766	3,350,348	32.7	(10.7)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(1,256,780)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	6,126,073	0.0	0.0
12. Earthquake.....	832,186	737,761	88.7	59.7
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.....	92,656	37,062	40.0	37.6
16. Workers' compensation.....	(25,512)	(7,162,724)	28,075.5	63.2
17.1 Other liability-occurrence.....	117,397,906	23,560,410	20.1	26.4
17.2 Other liability-claims made.....	18,071,535	14,473,003	80.1	22.4
17.3 Excess workers' compensation.....	0	328,760	0.0	0.0
18.1 Products liability-occurrence.....	17,349,011	8,410,860	48.5	39.6
18.2 Products liability-claims made.....	764,065	(739,732)	(96.8)	1.8
19.1, 19.2 Private passenger auto liability.....	397	(662,345)	(166,963.7)	105.2
19.3, 19.4 Commercial auto liability.....	24,620,024	37,465,338	152.2	48.1
21. Auto physical damage.....	8,069,047	1,163,545	14.4	49.7
22. Aircraft (all perils).....	(573)	(391,593)	68,340.9	48.5
23. Fidelity.....	6,491,993	5,464,436	84.2	49.6
24. Surety.....	1,019,400	(11,192,061)	(1,097.9)	(539.6)
26. Burglary and theft.....	713,827	345,448	48.4	54.9
27. Boiler and machinery.....	944,609	140,512	14.9	39.0
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.....	74,555	55,909	75.0	73.4
35. Totals.....	288,138,129	126,675,667	44.0	35.8
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	74,555	55,909	75.0	73.4
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).....	74,555	55,909	75.0	73.4

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	17,565,760	17,565,760	23,236,143
2. Allied lines.....	3,675,345	3,675,345	11,063,259
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	3,075,835	3,075,835	4,913,183
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	51,625,539	51,625,539	50,095,955
9. Inland marine.....	9,145,418	9,145,418	11,013,467
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	588,016	588,016	498,261
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	15,709	15,709	176,039
16. Workers' compensation.....	(13,443)	(13,443)	(967,919)
17.1 Other liability-occurrence.....	121,348,760	121,348,760	123,641,668
17.2 Other liability-claims made.....	14,123,746	14,123,746	20,429,588
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	13,616,048	13,616,048	19,773,926
18.2 Products liability-claims made.....	627,680	627,680	470,467
19.1 19.2 Private passenger auto liability.....	0	0	4,218
19.3 19.4 Commercial auto liability.....	22,858,336	22,858,336	32,594,343
21. Auto physical damage.....	6,930,673	6,930,673	9,481,540
22. Aircraft (all perils).....	(573)	(573)	(127,983)
23. Fidelity.....	5,624,354	5,624,354	6,570,179
24. Surety.....	1,167,915	1,167,915	2,370,403
26. Burglary and theft.....	321,872	321,872	837,151
27. Boiler and machinery.....	790,575	790,575	1,544,276
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	273,087,564	273,087,564	317,618,163
<b>DETAILS OF WRITE-INS</b>			
3401. ....	0	0	0
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior.....	2,666,108	3,645,102	6,311,210	174,173	20,407	194,580	2,574,556	15,383	3,459,845	6,049,784	82,622	(149,467)	(66,845)
2. 2009.....	471,015	683,244	1,154,259	73,945	5,054	79,000	434,374	7,466	627,687	1,069,527	37,305	(43,037)	(5,733)
3. Subtotals 2009 + Prior.....	3,137,123	4,328,347	7,465,469	248,118	25,462	273,580	3,008,931	22,849	4,087,532	7,119,312	119,926	(192,504)	(72,578)
4. 2010.....	686,051	1,165,899	1,851,950	235,815	45,757	281,572	614,873	38,366	928,919	1,582,159	164,638	(152,857)	11,781
5. Subtotals 2010 + Prior.....	3,823,174	5,494,246	9,317,419	483,933	71,218	555,151	3,623,804	61,215	5,016,451	8,701,471	284,564	(345,361)	(60,797)
6. 2011.....	XXX	XXX	XXX	XXX	208,201	208,201	XXX	189,646	417,868	607,514	XXX	XXX	XXX
7. Totals.....	3,823,174	5,494,246	9,317,419	483,933	279,420	763,353	3,623,804	250,861	5,434,319	9,308,985	284,564	(345,361)	(60,797)
8. Prior Year-End's Surplus As Regards Policyholders	5,820,868										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. ....7.4 %	2. ....(6.3)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.0)%

Q13

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	14,823,969	3,712,767	11,111,202	8,863,248
2505. Real estate operating fund.....	11,007,516	0	11,007,516	11,550,409
2506. Ceded deposit asset.....	7,297,112	0	7,297,112	7,385,895
2507. COLI supplemental benefits trust.....	3,375,559	0	3,375,559	3,249,964
2508. Other assets nonadmitted.....	2,188,477	2,188,477	0	0
2509. Freddie Mac collateral held.....	64,109	64,109	0	0
2510. Assumed reinsurance receivable and payable.....	(128,698)	0	(128,698)	(128,698)
2511. Miscellaneous ledger balances.....	0	276,970	(276,970)	0
2512. Other assets.....	(1,706,880)	0	(1,706,880)	(1,813,151)
2597. Summary of remaining write-ins for Line 25.....	36,921,165	6,242,323	30,678,842	29,107,667

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	566,108	566,741
2505. Other liabilities.....	509,963	515,192
2506. Payable for renewal rights.....	54,538	0
2507. Federal excise tax-reinsurance contracts.....	644	644
2508. Retroactive reinsurance reserve ceded.....	(31,871,977)	(33,656,617)
2597. Summary of remaining write-ins for Line 25.....	(30,740,723)	(32,574,039)

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(140,504)	25,757	(530,472)
1497. Summary of remaining write-ins for Line 14.....	(140,504)	25,757	(530,472)

# 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.....	690,113,553	715,395,440
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	4,565,729	14,111,426
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	3,049,312
5. Deduct amounts received on disposals.....	0	9,050,344
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.....	8,157,980	33,392,281
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	686,521,301	690,113,553
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	686,521,301	690,113,553

## 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.....	45,226,315	58,541,521
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	305,477	782,104
3. Capitalized deferred interest and other.....	0	2,156,475
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	2,975,000
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.....	1,631,792	13,278,785
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	43,900,000	45,226,315
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	43,900,000	45,226,315
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	43,900,000	45,226,315

## 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.....	820,529,634	665,566,315
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,146,395	36,017,132
2.2 Additional investment made after acquisition.....	40,609,777	187,354,799
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,157	209,798
5. Unrealized valuation increase (decrease).....	16,790,617	55,593,291
6. Total gain (loss) on disposals.....	(13,388)	(184,854)
7. Deduct amounts received on disposals.....	35,115,304	66,928,182
8. Deduct amortization of premium and depreciation.....	7,490	309,138
9. Total foreign exchange change in book/adjusted carrying value.....	1,832,066	(797,429)
10. Deduct current year's other than temporary impairment recognized.....	0	55,992,097
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	845,776,465	820,529,634
12. Deduct total nonadmitted amounts.....	9,313,908	9,318,173
13. Statement value at end of current period (Line 11 minus Line 12).....	836,462,557	811,211,461

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,372,055,363	15,324,854,148
2. Cost of bonds and stocks acquired.....	218,710,078	1,302,793,652
3. Accrual of discount.....	1,333,612	8,650,071
4. Unrealized valuation increase (decrease).....	79,960,506	(2,484,929)
5. Total gain (loss) on disposals.....	18,281,365	19,857,546
6. Deduct consideration for bonds and stocks disposed of.....	454,570,063	2,225,946,835
7. Deduct amortization of premium.....	15,846,326	66,584,941
8. Total foreign exchange change in book/adjusted carrying value.....	(12,666,111)	14,934,027
9. Deduct current year's other than temporary impairment recognized.....	519,528	4,017,376
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,206,738,895	14,372,055,363
11. Deduct total nonadmitted amounts.....	12,045,226	12,496,547
12. Statement value at end of current period (Line 10 minus Line 11).....	14,194,693,670	14,359,558,815

### 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
<b>BONDS</b>								
1. Class 1 (a).....	9,872,505,494	1,604,237,117	1,517,046,249	(51,271,765)	9,908,424,596	0	0	9,872,505,494
2. Class 2 (a).....	927,715,233	34,104,870	41,067,620	(8,957,629)	911,794,854	0	0	927,715,233
3. Class 3 (a).....	135,464,187	10	13,254,951	33,172,464	155,381,711	0	0	135,464,187
4. Class 4 (a).....	68,555,299	0	7,427,469	1,008,460	62,136,291	0	0	68,555,299
5. Class 5 (a).....	20,170,920	0	1,563,925	(465,738)	18,141,257	0	0	20,170,920
6. Class 6 (a).....	11,628,109	0	538,145	4,425,918	15,515,881	0	0	11,628,109
7. Total Bonds.....	11,036,039,241	1,638,341,998	1,580,898,358	(22,088,290)	11,071,394,590	0	0	11,036,039,241
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	6,580,400	0	0	(1,874,620)	4,705,780	0	0	6,580,400
10. Class 3.....	0	0	0	1,956,000	1,956,000	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.....	6,580,400	0	0	81,380	6,661,780	0	0	6,580,400
15. Total Bonds and Preferred Stock.....	11,042,619,641	1,638,341,998	1,580,898,358	(22,006,910)	11,078,056,370	0	0	11,042,619,641

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	474,327,830	XXX.....	474,326,513	46,246	0

**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.....	196,950,638	297,304,666
2. Cost of short-term investments acquired.....	1,414,996,921	8,070,140,941
3. Accrual of discount.....	27,545	51,003
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	1,473	2,702
6. Deduct consideration received on disposals.....	1,137,630,605	8,168,929,552
7. Deduct amortization of premium.....	18,121	1,162,686
8. Total foreign exchange change in book/adjusted carrying value.....	(21)	(456,436)
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).....	474,327,830	196,950,638
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	474,327,830	196,950,638

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

## Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	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).....	0

**NONE**

**SCHEDULE DB - PART B - VERIFICATION**

## Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(11,625,000)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	(562,500)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(562,500)
3.24 Section 1, Column 16, prior year.....	11,625,000
3.3 Subtotal (line 3.1 minus Line 3.2).....	11,625,000
4.1 Variation margin on terminated contracts during the year.....	12,421,860
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	796,860
4.3 Subtotal (line 4.1 minus Line 4.2).....	11,625,000
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	(11,625,000)
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).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

**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, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	<u>0</u>
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(562,500)
9.	Total (Line 7 plus Line 8).....	<u>(562,500)</u>
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(562,500)
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	4,800,000
15.	Part D, Column 11.....	4,800,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

## SCHEDULE E- VERIFICATION

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	(0)	4,998,197
2. Cost of cash equivalents acquired.....	26,961,270	214,560,913
3. Accrual of discount.....	27,066	52,336
4. Unrealized valuation increase (decrease).....	0	(626,250)
5. Total gain (loss) on disposals.....	3	(1,596)
6. Deduct consideration received on disposals.....	11,999,320	218,979,540
7. Deduct amortization of premium.....	0	4,060
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).....	14,989,019	(0)
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	14,989,019	(0)

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
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	281,255
28 warehouses and land located at:					0	0	0	0
Various addresses:	Saint Paul	MN	12/31/1990	Various	0	0	0	220,179
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center:	Los Angeles	CA	12/31/1990	Various	0	0	0	558,987
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	1,023,044
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road:	Norcross	GA	03/18/1994	Various	0	0	0	145,362
8 warehouses and land located at:					0	0	0	0
3835 Knight Road:	Memphis	TN	12/10/1996	Various	0	0	0	57,753
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard:	Atlanta	GA	12/20/1996	Various	0	0	0	25,614
14 warehouses and land located at:					0	0	0	0
4601 South Pinemount:	Houston	TX	02/20/1997	Various	0	0	0	247,987
12 Warehouses and land located at:					0	0	0	0
2042 West Winton:	Hayward	CA	06/15/1998	Various	0	0	0	69,611
1520 Broadmoor Blvd:	Buford	GA	08/31/1998	Various	0	0	0	11,034
6 warehouses/office:					0	0	0	0
Various addresses:	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	77,225
Portland Industrial located at:					0	0	0	0
7210 NW Evergreen Parkway:	Hillsboro	OR	09/10/2007	S/I Techpointe, LLC	0	0	0	4,500
Commercial Office Properties:					0	0	0	0

QE01

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
buildings and land located at:					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	12/31/1990	Various.....	0	0	0	79,009
6060, 6061 South Willow Drive.....	Englewood.....	CO.....	12/31/1990	Various.....	0	0	0	1,750
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	149,077
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	66,918
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	(2,696)
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	137,846
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	200,156
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	865,581
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	102,284
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	11/29/2006	Various.....	0	0	0	62,810
9780 S. Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	7,514
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	172,929
0199999. Totals.....					0	0	0	4,565,729
0399999. Totals.....					0	0	0	4,565,729

QE01:1

**SCHEDULE A - PART 3**

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

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

**NONE**

QE01.2

### 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						

**Mortgages in Good Standing**

**Commercial Mortgages - All Other**

Oakbrook1.....	Oak Brook.....	IL.....		09/30/2008.....	.....4.000	.....0	.....305,477	.....43,900,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				.....XXX.....	.....XXX.....	.....0	.....305,477	.....43,900,000
0899999. Total - Mortgages in Good Standing.....				.....XXX.....	.....XXX.....	.....0	.....305,477	.....43,900,000
3399999. Total Mortgages.....				.....XXX.....	.....XXX.....	.....0	.....305,477	.....43,900,000

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					

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	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**

	GS Mezzanine Partners III, L.P.....	New York.....	NY.....	The Goldman Sachs Group.....		09/25/2003....	.....2	.....0	.....592,016	.....0	.....0	.....1.1	
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....71,402	.....0	.....8,851,310	.....9.6	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....7,558	.....0	.....362,810	.....9.0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....670,976	.....0	.....9,214,119	.....XXX.....

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated**

QE03	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....831,395	.....0	.....0	.....24,168,605	.....0.1		
	Bacchus Capital, L.P.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008....	.....3	.....0	.....607,774	.....0	.....3,723,524	.....12.9		
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....300,000	.....0	.....7,300,000	.....1.5		
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....3	.....0	.....566,052	.....0	.....8,134,693	.....6.0		
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....74,915	.....0	.....1,016,128	.....0.6		
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....1,651,728	.....0	.....8,219,463	.....0.2		
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....(2,904)	.....0	.....2,401,394	.....0.4		
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....2,865,151	.....0	.....4,620,518	.....0.1		
	Century Capital Partners IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		04/30/2007....	.....3	.....0	.....1,459,794	.....0	.....2,281,582	.....9.2		
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....133,269	.....0	.....3,896,333	.....8.5		
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....1,262,765	.....0	.....12,087,795	.....2.3		
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....102,234	.....0	.....3,702,497	.....11.7		
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....525,000	.....0	.....8,075,892	.....1.1		
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....80,750	.....0	.....7,132,776	.....0.3		
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....1,275,000	.....0	.....19,025,001	.....8.3		
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....3,268,000	.....0	.....11,495,000	.....18.9		
	Thayer Hidden Creek Partners II, L.P.....	Washington.....	DC.....	Thayer Capital Partners.....		02/22/2008....	.....3	.....0	.....195,198	.....0	.....14,487,095	.....12.0		
	Trident IV, L.P.....	Greenwich.....	CT.....	STone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....862,710	.....0	.....3,199,126	.....0.9		
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....831,395	.....15,227,436	.....0	.....144,967,422	.....XXX.....

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated**

	Fog City Fund LLC.....	San Francisco.....	CA.....	Fog City Fund LLC.....		10/25/2000....	.....0	.....0	.....1,485,001	.....0	.....0	.....99.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									.....0	.....1,485,001	.....0	.....0	.....XXX.....

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated**

	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....158,524	.....0	.....0	.....50.0	
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....3,730,900	.....0	.....0	.....50.0	
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....277,829	.....0	.....17,894,327	.....5.6	
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....177,800	.....0	.....0	.....50.0	
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....(1,268,056)	.....0	.....14,119,782	.....7.6	
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008....	.....0	.....0	.....1,868,786	.....0	.....4,426,781	.....12.3	
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD.....	Thayer Capital Partners.....		11/25/2009....	.....0	.....0	.....5,229,838	.....0	.....2,904,785	.....8.6	
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....20,000	.....0	.....0	.....50.0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....10,195,621	.....0	.....39,345,676	.....XXX.....

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated**

	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....315,000	.....0	.....0	.....9,685,000	.....0.1
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....653,257	.....0	.....23,467,217	.....5.9
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....713,938	.....0	.....6,430,023	.....1.3
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	.....0	.....0	.....719,104	.....0	.....1,831,722	.....0.7
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....0	.....0	.....790,272	.....0	.....7,489,255	.....4.9

### 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										
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004.....	.....0	.....0	.....110,322	.....0	.....0	.....3.0	
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....585,302	.....0	.....5,583,560	.....17.0	
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010.....	.....0	.....0	.....1,200,000	.....0	.....12,797,123	.....6.9	
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007.....	.....3	.....0	.....135,159	.....0	.....6,795,345	.....2.8	
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008.....	.....3	.....0	.....215,848	.....0	.....19,769,864	.....0.5	
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....765,712	.....0	.....7,451,153	.....0.7	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....169,231	.....0	.....561,321	.....5.5	
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007.....	.....0	.....0	.....795,181	.....0	.....9,060,635	.....0.7	
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008.....	.....0	.....0	.....781,767	.....0	.....7,166,468	.....0.6	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		11/02/2007.....	.....0	.....0	.....1,500,000	.....0	.....6,940,000	.....3.3	
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010.....	.....0	.....0	.....3,334,909	.....0	.....17,512,241	.....1.6	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010.....	.....0	.....0	.....498,427	.....0	.....18,193,083	.....0.3	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....(20,294)	.....0	.....109,343	.....0.9	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....82,609	.....0	.....1,921,365	.....0.1	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....315,000	.....13,030,743	.....0	.....162,764,719	.....XXX
3999999	Subtotal - Unaffiliated.....								.....1,146,395	.....39,124,776	.....0	.....356,291,936	.....XXX
4099999	Subtotal - Affiliated.....								.....0	.....1,485,001	.....0	.....0	.....XXX
4199999	Totals.....								.....1,146,395	.....40,609,777	.....0	.....356,291,936	.....XXX

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.
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	GS Mezzanine Partners III, L.P.....	New York.....	NY...	Distribution.....	09/25/2003	02/21/2011	.....1,095,346	.....0	.....0	.....0	.....0	.....0	.....1,095,346	.....1,095,346	.....0	.....0	.....0	.....0	
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	02/11/2011	.....1,824,573	.....0	.....0	.....0	.....0	.....0	.....1,824,573	.....1,824,573	.....0	.....0	.....0	.....0	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	02/16/2011	.....875,827	.....0	.....0	.....0	.....0	.....0	.....875,827	.....875,827	.....0	.....0	.....0	.....0	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....3,795,746	.....0	.....0	.....0	.....0	.....3,795,746	.....3,795,746	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	CapGen Financial Group LP.....	New York.....	NY...	Distribution.....	03/27/2008	02/09/2011	.....141,231	.....0	.....0	.....0	.....0	.....0	.....141,231	.....141,231	.....0	.....0	.....0	.....0	
	Carlyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	03/16/2011	.....1,872,677	.....0	.....0	.....0	.....0	.....0	.....1,872,677	.....1,862,631	.....(10,046)	.....0	.....(10,046)	.....0	
	Carlyle Europe Partners III, L.P.....	London.....	GB...	Distribution.....	02/01/2007	03/18/2011	.....(32,296)	.....0	.....0	.....0	.....0	.....0	.....(32,296)	.....(35,638)	.....(3,342)	.....0	.....(3,342)	.....0	
	Carlyle Partners IV, L.P.....	Washington.....	DC...	Distribution.....	12/31/2004	03/24/2011	.....2,879,993	.....0	.....0	.....0	.....0	.....0	.....2,879,993	.....2,879,993	.....0	.....0	.....0	.....0	
	Century Capital Partners III, L.P.....	Boston.....	MA...	Distribution.....	09/30/2002	03/29/2011	.....1,288,062	.....0	.....0	.....0	.....0	.....0	.....1,288,062	.....1,288,062	.....0	.....0	.....0	.....0	
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	03/23/2011	.....1,409,852	.....0	.....0	.....0	.....0	.....0	.....1,409,852	.....1,409,852	.....0	.....0	.....0	.....0	
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	03/22/2011	.....1,847,448	.....0	.....0	.....0	.....0	.....0	.....1,847,448	.....1,847,448	.....0	.....0	.....0	.....0	
	MTS Health Investors II, L.P.....	New York.....	NY...	Distribution.....	08/17/2007	01/11/2011	.....229,873	.....0	.....0	.....0	.....0	.....0	.....229,873	.....229,873	.....0	.....0	.....0	.....0	
	Onex Partners III LP.....	Toronto.....	ON...	Distribution.....	09/30/2009	03/31/2011	.....531,622	.....0	.....0	.....0	.....0	.....0	.....531,622	.....531,622	.....0	.....0	.....0	.....0	
	Shasta Ventures, L.P.....	Menlo Park.....	CA...	Distribution.....	01/25/2005	02/14/2011	.....4,663	.....0	.....0	.....0	.....0	.....0	.....4,663	.....4,663	.....0	.....0	.....0	.....0	



**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.							
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								10,173,126	0	0	0	0	0	0	10,173,126	10,159,737	(13,388)	0	(13,388)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																				
	Upper Lakes Growth Capital LLC.....	Eden Prairie.....	MN..	Distribution.....	01/19/1999	03/31/2011	529,650	0	0	0	0	0	0	529,650	529,650	0	0	0	0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								529,650	0	0	0	0	0	0	529,650	529,650	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	03/31/2011	86,130	0	0	0	0	0	0	86,130	86,130	0	0	0	0	
	CT Opportunity Partners I, L.P.....	New York.....	NY..	Distribution.....	08/06/2008	03/31/2011	718,639	0	0	0	0	0	0	718,639	718,639	0	0	0	0	
	Fidelity Castle Pines L.P.....	Denver.....	CO..	Distribution.....	02/08/1995	03/29/2011	383	0	0	0	0	0	0	383	383	0	0	0	0	
	Madison Ave LLC.....	New York.....	NY..	Distribution.....	02/08/1995	03/31/2011	1,109,102	0	0	0	0	0	0	1,109,102	1,109,102	0	0	0	0	
	Miller Global Fund VI LLC.....	Denver.....	CO..	Distribution.....	02/29/2008	02/23/2011	(1,268,056)	0	0	0	0	0	0	(1,268,056)	(1,268,056)	0	0	0	0	
	North American Real Estate Partners, LP.....	Minnetonka.....	MN..	Distribution.....	12/23/2004	02/28/2011	515,958	0	0	0	0	0	0	515,958	515,958	0	0	0	0	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY..	Distribution.....	11/29/2007	03/22/2011	71,094	0	0	0	0	0	0	71,094	71,094	0	0	0	0	
	Secured Capital Japan Real Estate Partners Asia, LP..	Los Angeles.....	CA..	Distribution.....	03/30/2007	02/04/2011	597,625	0	0	0	0	0	0	597,625	597,625	0	0	0	0	
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL..	Distribution.....	09/26/2007	03/31/2011	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	03/31/2011	270,837	0	0	0	0	0	0	270,837	270,837	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								2,145,815	0	0	0	0	0	0	2,145,815	2,145,815	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Avenue Special Situations Fund V, L.P.....	New York.....	NY..	Distribution.....	05/04/2007	03/31/2011	14,182,615	0	0	0	0	0	0	14,182,615	14,182,615	0	0	0	0	
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	03/04/2011	59,288	0	0	0	0	0	0	59,288	59,288	0	0	0	0	
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	03/28/2011	503,950	0	0	0	0	0	0	503,950	503,950	0	0	0	0	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX..	Distribution.....	12/31/2009	03/28/2011	2,630,019	0	0	0	0	0	0	2,630,019	2,630,019	0	0	0	0	
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY..	Distribution.....	07/06/2010	02/11/2011	16,176	0	0	0	0	0	0	16,176	16,176	0	0	0	0	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	02/18/2010	01/11/2011	83,875	0	0	0	0	0	0	83,875	83,875	0	0	0	0	
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX..	Distribution.....	08/03/2007	01/27/2011	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0	
	TPF II, L.P.....	Omaha.....	NE..	Distribution.....	03/21/2008	01/06/2011	204,524	0	0	0	0	0	0	204,524	204,524	0	0	0	0	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	03/04/2011	(20,294)	0	0	0	0	0	0	(20,294)	(20,294)	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								17,960,152	0	0	0	0	0	0	17,960,152	17,960,152	0	0	0	0
<b>State Low Income Housing Tax Credit - Affiliated</b>																				
	WNC Georgia Tax Credits XXXII Limited Partnership...	Newport Beach.....	CA..	Sale to Travelers Property Casualty Co of America	01/02/2011	03/31/2011	524,203	0	0	0	0	0	0	524,203	524,203	0	0	0	0	
3499999. Total - State Low Income Housing Tax Credit - Affiliated.....								524,203	0	0	0	0	0	0	524,203	524,203	0	0	0	0
3999999. Subtotal - Unaffiliated.....								34,074,839	0	0	0	0	0	0	34,074,839	34,061,451	(13,388)	0	(13,388)	0
4099999. Subtotal - Affiliated.....								1,053,853	0	0	0	0	0	0	1,053,853	1,053,853	0	0	0	0
4199999. Totals.....								35,128,692	0	0	0	0	0	0	35,128,692	35,115,304	(13,388)	0	(13,388)	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)
<b>Bonds - U.S. Government</b>									
83162C TV 5	SBAP 2011-20B 1 4.220 2031 02.....		...02/08/2011	BAS-MERRILL LYNCH.....		10,000,000	10,000,000	0	1
0599999.	Total - Bonds - U.S. Government.....					10,000,000	10,000,000	0	XXX
<b>Bonds - All Other Government</b>									
626209 JH 4	BRITISH COLUMBIA MUNICIP 4.150 2021 06.....	C.....	...03/28/2011	NATIONAL BANK OF CANADA FINANCIAL.....		997,910	1,000,000	0	1FE.....
13509P CT 8	CANADA HOUSING TRUST 2.750 2016 06.....	C.....	...03/17/2011	VARIOUS.....		6,991,670	7,000,000	0	1FE.....
000000 00 0	AUSTRALIAN GOVERNMP-1.7M 4.750 2012 11.....	D.....	...01/04/2011	COMMONWEALTH BANK OF AUSTRALIA.....		1,750,141	1,759,625	12,229	1FE.....
000000 00 0	UK GILT TREASURY (P-3.7M 5.000 2012 03.....	D.....	...03/03/2011	J P MORGAN CHASE SECURITIES INC.....		6,344,595	6,097,875	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					16,084,316	15,857,500	12,229	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
122475 WC 6	BURNSVILLE ISD #191 GO S 4.750 2028 02.....		...03/17/2011	PIPER JAFFRAY.....		1,868,429	1,765,000	0	1FE.....
122475 WD 4	BURNSVILLE ISD #191 GO S 4.750 2029 02.....		...03/17/2011	PIPER JAFFRAY.....		1,923,605	1,830,000	0	1FE.....
122475 WE 2	BURNSVILLE ISD #191 GO S 4.750 2030 02.....		...03/17/2011	PIPER JAFFRAY.....		1,840,789	1,765,000	0	1FE.....
208418 MN 0	CONROE ISD GO S2011 (PSF 5.000 2024 02.....		...02/09/2011	RAYMOND JAMES & ASSOC.....		1,490,328	1,400,000	389	1FE.....
208418 MP 5	CONROE ISD GO S2011 (PSF 5.000 2025 02.....		...02/09/2011	RAYMOND JAMES & ASSOC.....		1,053,800	1,000,000	278	1FE.....
208418 MR 1	CONROE ISD GO S2011 (PSF 5.000 2027 02.....		...02/09/2011	RAYMOND JAMES & ASSOC.....		2,069,960	2,000,000	556	1FE.....
208418 MS 9	CONROE ISD GO S2011 (PSF 5.000 2028 02.....		...02/09/2011	RAYMOND JAMES & ASSOC.....		2,568,925	2,500,000	694	1FE.....
216181 EX 1	COOK KANE LAKE & MCHENRY 4.500 2028 12.....		...02/10/2011	MESIROW FINANCIAL.....		4,679,250	5,000,000	46,250	1FE.....
231237 XX 1	CUPERTINO USD GO REF S20 5.000 2022 08.....		...02/24/2011	PIPER JAFFRAY.....		267,058	240,000	0	1FE.....
231237 XY 9	CUPERTINO USD GO REF S20 5.000 2023 08.....		...02/24/2011	PIPER JAFFRAY.....		260,806	240,000	0	1FE.....
231237 XZ 6	CUPERTINO USD GO REF S20 5.000 2024 08.....		...02/24/2011	PIPER JAFFRAY.....		638,892	600,000	0	1FE.....
231237 YA 0	CUPERTINO USD GO REF S20 5.000 2025 08.....		...02/24/2011	PIPER JAFFRAY.....		970,149	920,000	0	1FE.....
231237 YQ 5	CUPERTINO USD GO REF S20 3.000 2012 08.....		...02/24/2011	PIPER JAFFRAY.....		1,403,784	1,370,000	0	1FE.....
231237 YX 0	CUPERTINO USD GO REF S20 5.000 2019 08.....		...02/24/2011	PIPER JAFFRAY.....		634,245	560,000	0	1FE.....
231237 YY 8	CUPERTINO USD GO REF S20 5.000 2020 08.....		...02/24/2011	PIPER JAFFRAY.....		618,811	550,000	0	1FE.....
231237 YJ 1	CUPERTINO USD GO S2011E 5.000 2023 08.....		...02/24/2011	PIPER JAFFRAY.....		434,676	400,000	0	1FE.....
231237 YK 8	CUPERTINO USD GO S2011E 5.000 2024 08.....		...02/24/2011	PIPER JAFFRAY.....		404,632	380,000	0	1FE.....
231237 YL 6	CUPERTINO USD GO S2011E 5.000 2025 08.....		...02/24/2011	PIPER JAFFRAY.....		511,437	485,000	0	1FE.....
495098 UB 9	KING CO GO SD#405 BELLEV 5.000 2025 12.....		...02/15/2011	J P MORGAN CHASE SECURITIES INC.....		16,052,627	15,095,000	0	1FE.....
642543 ST 0	NEW BRAUNFELS ISD GO REF 5.000 2022 02.....		...01/20/2011	FIRST SOUTHWEST CO.....		1,490,274	1,385,000	8,849	1FE.....
642543 SW 3	NEW BRAUNFELS ISD GO REF 5.000 2025 02.....		...01/20/2011	FIRST SOUTHWEST CO.....		1,521,218	1,460,000	9,328	1FE.....
969887 ZU 5	WILLIAMSON CO GEN OBLIGA 5.000 2033 02.....		...03/29/2011	MORGAN KEEGAN & CO INC.....		4,869,994	4,795,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					47,573,687	45,740,000	66,343	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
000000 00 0	COOK & DUPAGE COS (OAK B 8.000 2023 02.....		...02/01/2011	DIRECT WITH COMPANY.....		10	2,125,000	0	3Z.....
523530 JG 9	LEE CO WATER & SEWER REV 5.250 2023 10.....		...03/29/2011	J P MORGAN CHASE SECURITIES INC.....		6,139,104	5,720,000	0	1FE.....
523530 JH 7	LEE CO WATER & SEWER REV 5.250 2024 10.....		...03/29/2011	J P MORGAN CHASE SECURITIES INC.....		4,050,422	3,820,000	0	1FE.....
523530 JK 0	LEE CO WATER & SEWER REV 5.250 2026 10.....		...03/29/2011	J P MORGAN CHASE SECURITIES INC.....		5,777,200	5,555,000	0	1FE.....
649906 BE 3	NEW YORK DORM AUTH (COLU 5.000 2020 10.....		...01/27/2011	MORGAN STANLEY.....		5,744,750	5,000,000	0	1FE.....
79061A BK 2	ST JOSEPH CO (UNIV OF NO 5.000 2036 03.....		...01/07/2011	CITIGROUP GLOBAL MARKETS.....		2,299,839	2,300,000	41,208	1FE.....

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)
3128PU LK 6	FHLMC GOLD PASSTHRU 3.500 2026 03.....		...02/03/2011	CREDIT SUISSE FIRST BOSTON.....		.....4,977,734	.....5,000,000	.....7,292	1.....
3128PU L3 4	FHLMC GOLD PASSTHRU 3.500 2026 03.....		...01/26/2011	CITIGROUP GLOBAL MARKETS.....		.....4,993,359	.....5,000,000	.....7,292	1.....
000000 00 0	FHLMC GOLD PASSTHRU (TBA 3.500 2026 04.....		...03/17/2011	CITIGROUP GLOBAL MARKETS.....		.....10,048,438	.....10,000,000	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....44,030,857	.....44,520,000	.....55,792	.....XXX.....

**Bonds - Industrial and Miscellaneous**

009363 AH 5	AIRGAS INC 2.850 2013 10.....		...02/22/2011	BAS-MERRILL LYNCH.....		.....1,014,910	.....1,000,000	.....11,400	2FE.....
01741R AE 2	ALLEGHENY TECH 5.950 2021 01.....		...01/05/2011	CITIGROUP GLOBAL MARKETS.....		.....1,015,340	.....1,000,000	.....496	2FE.....
032654 AG 0	ANALOG DEVICES 3.000 2016 04.....		...03/30/2011	CREDIT SUISSE FIRST BOSTON.....		.....995,280	.....1,000,000	.....0	1FE.....
00206R AM 4	AT&T INC 5.600 2018 05.....		...02/25/2011	BNY MELLON CAPITAL MARKETS INC.....		.....1,219,543	.....1,103,000	.....18,359	1FE.....
071813 BA 6	BAXTER INTERNATIONAL 4.500 2019 08.....		...03/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,036,330	.....1,000,000	.....3,125	1FE.....
086516 AK 7	BEST BUY CO INC 3.750 2016 03.....		...03/08/2011	CREDIT SUISSE FIRST BOSTON.....		.....996,060	.....1,000,000	.....0	2FE.....
134429 AW 9	CAMPBELL SOUP CO 4.250 2021 04.....		...03/31/2011	UBS AG.....		.....994,900	.....1,000,000	.....0	1FE.....
17275R AK 8	CISCO SYSTEMS 3.150 2017 03.....		...03/09/2011	BAS-MERRILL LYNCH.....		.....997,670	.....1,000,000	.....0	1FE.....
718507 BH 8	CONOCOPHILLIPS 6.650 2018 07.....		...02/28/2011	GOLDMAN SACHS & CO.....		.....1,193,550	.....1,000,000	.....8,867	1FE.....
233851 AD 6	DAIMLER FINANCE (144A) 3.000 2016 03.....		...03/21/2011	CITIGROUP GLOBAL MARKETS.....		.....998,850	.....1,000,000	.....0	2FE.....
24668P AB 3	DELHAIZE GROUP 6.500 2017 06.....		...01/03/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,133,910	.....1,000,000	.....3,792	2FE.....
25459H BA 2	DIRECTV HOLDINGS/FINANCE 5.000 2021 03.....		...03/07/2011	CREDIT SUISSE FIRST BOSTON.....		.....995,590	.....1,000,000	.....0	2FE.....
260003 AJ 7	DOVER CORP 4.300 2021 03.....		...02/16/2011	BAS-MERRILL LYNCH.....		.....999,420	.....1,000,000	.....0	1FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...03/02/2011	VARIOUS.....		.....1,917,590	.....2,000,000	.....23,139	2FE.....
263534 CE 7	DUPONT EI NEMOUR 4.250 2021 04.....		...03/22/2011	CREDIT SUISSE FIRST BOSTON.....		.....997,890	.....1,000,000	.....0	1FE.....
29364D AQ 3	ENTERGY ARKANSAS 3.750 2021 02.....		...02/18/2011	BNP PARIBAS.....		.....943,320	.....1,000,000	.....938	1FE.....
337738 AH 1	FISERV INC 3.125 2015 10.....		...01/21/2011	DEUTSCHE BANC.....		.....999,750	.....1,000,000	.....10,851	2FE.....
437076 AW 2	HOME DEPOT INC 4.400 2021 04.....		...03/28/2011	GOLDMAN SACHS & CO.....		.....998,240	.....1,000,000	.....0	2FE.....
438516 BA 3	HONEYWELL INTERNATIONAL 4.250 2021 03.....		...02/23/2011	CITIGROUP GLOBAL MARKETS.....		.....1,012,430	.....1,000,000	.....1,299	1FE.....
478366 AX 5	JOHNSON CONTROLS 4.250 2021 03.....		...02/03/2011	VARIOUS.....		.....1,979,740	.....2,000,000	.....472	2FE.....
48203R AE 4	JUNIPER NETWORKS 3.100 2016 03.....		...03/01/2011	CITIGROUP GLOBAL MARKETS.....		.....1,004,120	.....1,000,000	......86	2FE.....
491674 BD 8	KENTUCKY UTILITIES (144A) 3.250 2020 11.....		...01/04/2011	DEUTSCHE BANC.....		.....951,630	.....1,000,000	.....4,604	1FE.....
501044 CH 2	KROGER CO 6.150 2020 01.....		...01/26/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,123,710	.....1,000,000	.....2,733	2FE.....
56585A AB 8	MARATHON PETROLEUM (144A) 5.125 2021 03.....		...01/27/2011	MORGAN STANLEY.....		.....999,470	.....1,000,000	.....0	2FE.....
58155Q AD 5	MCKESSON CORP 4.750 2021 03.....		...02/23/2011	J P MORGAN CHASE SECURITIES INC.....		.....996,930	.....1,000,000	.....0	1FE.....
585055 AV 8	MEDTRONIC INC 4.125 2021 03.....		...03/10/2011	BAS-MERRILL LYNCH.....		.....994,570	.....1,000,000	.....0	1FE.....
594918 AL 8	MICROSOFT CORP 4.000 2021 02.....		...02/03/2011	BAS-MERRILL LYNCH.....		.....2,992,410	.....3,000,000	.....0	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...03/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,098,330	.....1,000,000	.....18,667	2FE.....
652482 BZ 2	NEWS AMERICA INC (144A) 4.500 2021 02.....		...02/09/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,987,600	.....2,000,000	.....0	2FE.....
666807 BA 9	NORTHROP GRUMMAN 5.050 2019 08.....		...02/22/2011	HSBC.....		.....1,063,390	.....1,000,000	.....3,367	2FE.....
670346 AK 1	NUCOR CORP 5.850 2018 06.....		...03/08/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,131,860	.....1,000,000	.....16,250	1FE.....
68389X AG 0	ORACLE CORP 5.000 2019 07.....		...03/15/2011	DEUTSCHE BANC.....		.....1,083,770	.....1,000,000	.....9,722	1FE.....
701094 AG 9	PARKER-HANNIFIN CORP 4.875 2013 02.....		...03/29/2011	STIFEL NICOLAUS & CO INC.....		.....304,434	.....285,000	.....0	1FE.....
74834L AS 9	QUEST DIAGNOSTICS 4.700 2021 04.....		...03/21/2011	MORGAN STANLEY.....		.....1,996,660	.....2,000,000	.....0	2FE.....
78355H JQ 3	RYDER SYSTEMS INC 3.150 2015 03.....		...02/16/2011	RBC CAPITAL MARKETS.....		.....999,620	.....1,000,000	.....0	2FE.....

QE04.1

**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)
78390X AD 3	SAIC INC (144A) 4.450 2020 12.....		...01/26/2011	BAS-MERRILL LYNCH.....		.....1,009,900	.....1,000,000	.....5,068	1FE.....
883556 AX 0	THERMO FISHER SCIENTIFIC 4.500 2021 03.....		...02/15/2011	BARCLAYS CAPITAL INC.....		.....1,992,240	.....2,000,000	.....0	1FE.....
887315 AM 1	TIME WARNER INC 9.150 2023 02.....		...01/19/2011	WELLS FARGO SECURITIES.....		.....1,338,910	.....1,000,000	.....43,971	2FE.....
887317 AK 1	TIME WARNER INC 4.750 2021 03.....		...03/29/2011	WELLS FARGO SECURITIES.....		.....1,978,860	.....2,000,000	.....0	2FE.....
904764 AL 1	UNILEVER CAPITAL 2.750 2016 02.....		...03/15/2011	BNP PARIBAS.....		.....1,013,240	.....1,000,000	.....2,903	1FE.....
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02.....		...02/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....996,610	.....1,000,000	.....0	1FE.....
913017 BQ 1	UNITED TECHNOLOGIES CORP 6.125 2019 02.....		...03/03/2011	HSBC.....		.....1,156,630	.....1,000,000	.....6,295	1FE.....
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04.....		...03/23/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,982,900	.....2,000,000	.....0	1FE.....
92343V AY 0	VERIZON COMMUNICATIONS I 3.000 2016 04.....		...03/23/2011	CITIGROUP GLOBAL MARKETS.....		.....994,800	.....1,000,000	.....0	1FE.....
925524 BG 4	VIACOM INC 4.500 2021 03.....		...02/14/2011	BAS-MERRILL LYNCH.....		.....1,966,400	.....2,000,000	.....0	2FE.....
931142 CZ 4	WAL-MART STORES 3.250 2020 10.....		...01/24/2011	DEUTSCHE BANC.....		.....935,380	.....1,000,000	.....8,306	1FE.....
12800U AK 6	CAISSE CENTRALE DESJARDI 2.550 2016 03.....	A.....	...03/17/2011	ROYAL BANK OF SCOTLAND.....		.....998,550	.....1,000,000	.....0	1FE.....
136069 DT 5	CANADIAN IMPERIAL BANK ( 2.750 2016 01.....	A.....	...01/20/2011	ROYAL BANK OF SCOTLAND.....		.....1,499,370	.....1,500,000	.....0	1FE.....
13645R AK 0	CANADIAN PACIFIC RAILWAY 4.450 2023 03.....	A.....	...02/09/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,921,170	.....2,000,000	.....33,622	2FE.....
878742 AQ 8	TECK RESOURCES 10.750 2019 05.....	A.....	...01/31/2011	RBC CAPITAL MARKETS.....		.....2,595,000	.....2,000,000	.....46,583	2FE.....
03938L AU 8	ARCELORMITTAL 5.500 2021 03.....	F.....	...02/28/2011	CITIGROUP GLOBAL MARKETS.....		.....993,570	.....1,000,000	.....0	2FE.....
05565Q BR 8	BP CAPITAL PLC 4.742 2021 03.....	F.....	...03/08/2011	BNP PARIBAS.....		.....1,000,000	.....1,000,000	.....0	1FE.....
29358Q AA 7	ENSCO PLC 4.700 2021 03.....	F.....	...03/09/2011	WELLS FARGO SECURITIES.....		.....988,080	.....1,000,000	.....0	2FE.....
80105N AG 0	SANOVI-AVENTIS 4.000 2021 03.....	F.....	...03/22/2011	J P MORGAN CHASE SECURITIES INC.....		.....989,760	.....1,000,000	.....0	1FE.....
80685P AA 6	SCHLUMBERGER NORGE AS (1 4.200 2021 01.....	F.....	...01/05/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,940	.....1,000,000	.....0	1FE.....
87938W AP 8	TELEFONICA EMISIONES SA 5.462 2021 02.....	F.....	...02/07/2011	HSBC.....		.....1,000,000	.....1,000,000	.....0	1FE.....
88166D AA 4	TEVA PHARM FIN III 1.700 2014 03.....	F.....	...03/16/2011	BARCLAYS CAPITAL INC.....		.....999,420	.....1,000,000	.....0	1FE.....
92857W AV 2	VODAFONE GROUP PLC 4.375 2021 03.....	F.....	...03/09/2011	MORGAN STANLEY.....		.....992,880	.....1,000,000	.....0	1FE.....
928670 AF 5	VOLKSWAGEN INTL FIN NV ( 2.875 2016 04.....	F.....	...03/23/2011	DEUTSCHE BANC.....		.....992,810	.....1,000,000	.....0	1FE.....
9612EM AH 2	WESTPAC BANKING CORP (14 2.900 2014 09.....	F.....	...03/30/2011	NOMURA SECURITIES INTL.....		.....3,098,820	.....3,000,000	.....0	1FE.....
9612EM AK 5	WESTPAC BANKING CORP (14 2.700 2014 12.....	F.....	...03/18/2011	BARCLAYS CAPITAL INC.....		.....3,091,890	.....3,000,000	.....23,400	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....78,694,947	.....76,888,000	.....308,313	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....196,383,807	.....193,005,500	.....442,677	.....XXX.....
8399999.	Total - Bonds.....					.....196,383,807	.....193,005,500	.....442,677	.....XXX.....

QE04.2

**Common Stocks - Industrial and Miscellaneous**

03748R 10 1	APARTMENT INVT & MGMT CO-A.....		...02/23/2011	RBC CAPITAL MARKETS.....	.....7,000,000	.....168,936	.....XXX	.....0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		...02/24/2011	ROBERT BAIRD ALGO.....	.....1,400,000	.....159,914	.....XXX	.....0	L.....
05564E 10 6	BRE PROPERTIES.....		...03/29/2011	BARCLAYS CAPITAL ALGO.....	.....1,400,000	.....63,910	.....XXX	.....0	L.....
096627 10 4	BOARDWALK PIPELINE PARTNERS LP.....		...03/15/2011	VARIOUS.....	.....63,000,000	.....2,021,174	.....XXX	.....0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		...01/13/2011	CREDIT SUISSE ALGO.....	.....1,000,000	.....86,973	.....XXX	.....0	L.....
195872 10 6	COLONIAL PROPERTIES TRUST.....		...03/29/2011	JEFFERIES & COMPANY INC.....	.....2,000,000	.....37,316	.....XXX	.....0	L.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....		...03/15/2011	VARIOUS.....	.....72,000,000	.....2,502,134	.....XXX	.....0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		...03/10/2011	VARIOUS.....	.....51,000,000	.....3,244,071	.....XXX	.....0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		...01/12/2011	JP MORGAN.....	.....2,200,000	.....110,670	.....XXX	.....0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		...03/14/2011	MERRILL LYNCH ALGO.....	.....6,400,000	.....93,506	.....XXX	.....0	L.....

**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)
40414L 10 9	HCP INC.....		...03/30/2011	VARIOUS.....	.....14,600.000	.....539,918	.....XXX	.....0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		...03/28/2011	VARIOUS.....	.....20,100.000	.....1,012,724	.....XXX	.....0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		...02/02/2011	BANC OF AMERICA-MERRILL LYNCH.....	.....15,000.000	.....971,250	.....XXX	.....0	L.....
517942 10 8	LASALLE HOTEL PROPERTIES.....		...03/29/2011	VARIOUS.....	.....24,200.000	.....671,802	.....XXX	.....0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		...03/10/2011	VARIOUS.....	.....44,500.000	.....2,520,433	.....XXX	.....0	L.....
68268N 10 3	ONEOK PARTNERS LP.....		...03/09/2011	VARIOUS.....	.....18,000.000	.....1,492,080	.....XXX	.....0	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		...01/13/2011	CREDIT SUISSE ALGO.....	.....1,700.000	.....34,837	.....XXX	.....0	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		...03/09/2011	VARIOUS.....	.....36,000.000	.....2,296,497	.....XXX	.....0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		...01/20/2011	VARIOUS.....	.....2,700.000	.....189,489	.....XXX	.....0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		...02/01/2011	GOLDMAN SACHS ALGORITHMIC.....	.....1,900.000	.....194,016	.....XXX	.....0	L.....
842587 10 7	SOUTHERN COMPANY.....		...02/25/2011	BANC OF AMERICA-MERRILL LYNCH.....	.....45,000.000	.....1,705,356	.....XXX	.....0	L.....
84756N 10 9	SPECTRA ENERGY PARTNERS LP.....		...02/02/2011	RBC CAPITAL MARKETS.....	.....15,000.000	.....496,674	.....XXX	.....0	L.....
876664 10 3	TAUBMAN CENTERS INC.....		...03/29/2011	JEFFERIES & COMPANY INC.....	.....1,000.000	.....52,305	.....XXX	.....0	L.....
98389B 10 0	XCEL ENERGY INC.....		...02/25/2011	BANC OF AMERICA-MERRILL LYNCH.....	.....70,000.000	.....1,660,288	.....XXX	.....0	L.....
99C001 08 0	ION MEDIA NETWORKS INC WARRANTS.....		...01/07/2011	DIRECT.....	.....49.000	.....0	.....XXX	.....0	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....22,326,271	.....XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....22,326,271	.....XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....22,326,271	.....XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....22,326,271	.....XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....218,710,078	.....XXX	.....442,677	.....XXX.....

QE04.3

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

**Bonds - U.S. Government**

QE05

911759	DA 3	HOUSING URBAN DEVELOPM 6.160	02/01/2011	REDEEMED		50,000	50,000	55,460	50,000	0	0	0	0	0	50,000	0	0	0	1,540	08/01/2011	1
912828	ES 5	U S TREASURY NOTES 4.250	01/15/2011	MATURED		30,000,000	30,000,000	29,405,859	29,993,276	0	6,724	0	6,724	0	30,000,000	0	0	0	637,500	01/15/2011	1
912833	CZ 1	U S TREASURY STRIPS --	02/15/2011	MATURED		10,850,000	10,850,000	8,656,240	10,785,375	0	64,625	0	64,625	0	10,850,000	0	0	0	0	02/15/2011	1
36202A	DF 1	GNMA II PASS #102 8.000	03/20/2011	PAID ON PRINCIPAL		201	201	207	206	0	(4)	0	(4)	0	201	0	0	0	3	08/20/2022	1
36202B	EE 1	GNMA II PASS #1033 7.500	03/20/2011	PAID ON PRINCIPAL		40	40	41	40	0	(1)	0	(1)	0	40	0	0	0	1	04/20/2023	1
36202B	HZ 1	GNMA II PASS #1148 8.000	03/20/2011	PAID ON PRINCIPAL		90	90	92	92	0	(1)	0	(1)	0	90	0	0	0	1	05/20/2023	1
36202A	D8 7	GNMA II PASS #127 12.500	03/20/2011	PAID ON PRINCIPAL		363	363	388	379	0	(16)	0	(16)	0	363	0	0	0	8	05/20/2014	1
36202B	SS 5	GNMA II PASS #1429 7.500	03/20/2011	PAID ON PRINCIPAL		125	125	126	127	0	(1)	0	(1)	0	125	0	0	0	2	10/20/2023	1
36202A	FM 4	GNMA II PASS #172 8.000	03/20/2011	PAID ON PRINCIPAL		12	12	13	13	0	(0)	0	(0)	0	12	0	0	0	0	09/20/2022	1
36202B	7C 3	GNMA II PASS #1791 7.500	03/20/2011	PAID ON PRINCIPAL		98	98	100	99	0	(1)	0	(1)	0	98	0	0	0	1	03/20/2022	1
36202C	CF 8	GNMA II PASS #1870 8.500	03/20/2011	PAID ON PRINCIPAL		33	33	34	34	0	(2)	0	(2)	0	33	0	0	0	0	09/20/2024	1
36202C	CV 3	GNMA II PASS #1884 8.000	03/20/2011	PAID ON PRINCIPAL		806	806	825	823	0	(17)	0	(17)	0	806	0	0	0	11	10/20/2024	1
36202C	D3 4	GNMA II PASS #1922 8.000	03/20/2011	PAID ON PRINCIPAL		1,597	1,597	1,635	1,629	0	(33)	0	(33)	0	1,597	0	0	0	30	12/20/2024	1
36202C	EL 3	GNMA II PASS #1939 8.500	03/20/2011	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	01/20/2025	1
36202C	E5 8	GNMA II PASS #1956 8.500	03/20/2011	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	02/20/2025	1
36202C	GM 9	GNMA II PASS #2004 7.500	03/20/2011	PAID ON PRINCIPAL		2,247	2,247	2,261	2,270	0	(23)	0	(23)	0	2,247	0	0	0	28	05/20/2025	1
36202C	GN 7	GNMA II PASS #2005 8.000	03/20/2011	PAID ON PRINCIPAL		1,372	1,372	1,399	1,403	0	(31)	0	(31)	0	1,372	0	0	0	18	05/20/2025	1
36202C	GP 2	GNMA II PASS #2006 8.500	03/20/2011	PAID ON PRINCIPAL		239	239	245	247	0	(8)	0	(8)	0	239	0	0	0	5	05/20/2025	1
36202C	G3 1	GNMA II PASS #2018 7.500	03/20/2011	PAID ON PRINCIPAL		508	508	511	513	0	(5)	0	(5)	0	508	0	0	0	6	06/20/2025	1
36202C	G4 9	GNMA II PASS #2019 8.000	03/20/2011	PAID ON PRINCIPAL		781	781	800	797	0	(16)	0	(16)	0	781	0	0	0	10	06/20/2025	1
36202C	HK 2	GNMA II PASS #2034 7.500	03/20/2011	PAID ON PRINCIPAL		2,944	2,944	3,006	2,996	0	(51)	0	(51)	0	2,944	0	0	0	23	07/20/2025	1
36202C	HM 8	GNMA II PASS #2036 8.000	03/20/2011	PAID ON PRINCIPAL		587	587	597	595	0	(8)	0	(8)	0	587	0	0	0	10	07/20/2025	1
36202C	HP 1	GNMA II PASS #2038 8.500	03/20/2011	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/20/2025	1
36202C	JC 8	GNMA II PASS #2059 8.000	03/20/2011	PAID ON PRINCIPAL		275	275	281	280	0	(5)	0	(5)	0	275	0	0	0	4	08/20/2025	1
36202C	JE 4	GNMA II PASS #2061 8.500	03/20/2011	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	03/20/2011	PAID ON PRINCIPAL		297	297	302	301	0	(4)	0	(4)	0	297	0	0	0	3	09/20/2025	1
36202C	J3 8	GNMA II PASS #2082 8.000	03/20/2011	PAID ON PRINCIPAL		270	270	275	274	0	(4)	0	(4)	0	270	0	0	0	4	09/20/2025	1
36202C	KL 6	GNMA II PASS #2099 7.500	03/20/2011	PAID ON PRINCIPAL		1,231	1,231	1,254	1,249	0	(18)	0	(18)	0	1,231	0	0	0	19	10/20/2025	1
36202C	KP 7	GNMA II PASS #2102 8.000	03/20/2011	PAID ON PRINCIPAL		1,243	1,243	1,271	1,265	0	(23)	0	(23)	0	1,243	0	0	0	17	09/20/2025	1
36202C	K7 7	GNMA II PASS #2118 7.500	03/20/2011	PAID ON PRINCIPAL		8,997	8,997	9,149	9,111	0	(114)	0	(114)	0	8,997	0	0	0	92	11/20/2025	1
36202C	LC 5	GNMA II PASS #2123 8.500	03/20/2011	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	11/20/2025	1
36202C	LX 9	GNMA II PASS #2142 8.500	03/20/2011	PAID ON PRINCIPAL		1,458	1,458	1,512	1,518	0	(60)	0	(60)	0	1,458	0	0	0	21	12/20/2025	1
36202C	MF 7	GNMA II PASS #2158 8.500	03/20/2011	PAID ON PRINCIPAL		78	78	81	80	0	(3)	0	(3)	0	78	0	0	0	1	01/20/2026	1
36202C	ND 1	GNMA II PASS #2188 8.500	03/20/2011	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	03/20/2026	1
36202C	NX 7	GNMA II PASS #2206 8.500	03/20/2011	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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	03/20/2011	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	03/20/2011	PAID ON PRINCIPAL		6,676	6,676	6,572	6,582	0	93	0	93	0	6,676	0	0	0	86	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	03/20/2011	PAID ON PRINCIPAL		1,083	1,083	1,109	1,121	0	(38)	0	(38)	0	1,083	0	0	0	16	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	03/20/2011	PAID ON PRINCIPAL		2,797	2,797	2,845	2,868	0	(71)	0	(71)	0	2,797	0	0	0	40	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	03/20/2011	PAID ON PRINCIPAL		324	324	320	319	0	5	0	5	0	324	0	0	0	4	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	03/20/2011	PAID ON PRINCIPAL		3,497	3,497	3,540	3,615	0	(119)	0	(119)	0	3,497	0	0	0	44	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	03/20/2011	PAID ON PRINCIPAL		3,264	3,264	3,207	3,180	0	84	0	84	0	3,264	0	0	0	41	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	03/20/2011	PAID ON PRINCIPAL		54,989	54,989	52,686	53,134	0	1,855	0	1,855	0	54,989	0	0	0	642	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	03/20/2011	PAID ON PRINCIPAL		95,670	95,670	91,261	92,633	0	3,038	0	3,038	0	95,670	0	0	0	854	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	03/20/2011	PAID ON PRINCIPAL		27,690	27,690	27,638	27,634	0	55	0	55	0	27,690	0	0	0	250	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	03/20/2011	PAID ON PRINCIPAL		326,621	326,621	326,009	325,970	0	651	0	651	0	326,621	0	0	0	2,766	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	03/20/2011	PAID ON PRINCIPAL		347,937	347,937	350,166	349,601	0	(1,664)	0	(1,664)	0	347,937	0	0	0	3,151	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	03/20/2011	PAID ON PRINCIPAL		1,110,222	1,110,222	1,037,833	1,057,465	0	52,757	0	52,757	0	1,110,222	0	0	0	7,644	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	03/20/2011	PAID ON PRINCIPAL		94,087	94,087	87,118	88,569	0	5,518	0	5,518	0	94,087	0	0	0	569	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	03/20/2011	PAID ON PRINCIPAL		724,556	724,556	692,517	700,862	0	23,694	0	23,694	0	724,556	0	0	0	6,160	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	03/20/2011	PAID ON PRINCIPAL		218,253	218,253	202,089	206,867	0	11,386	0	11,386	0	218,253	0	0	0	1,703	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	03/20/2011	PAID ON PRINCIPAL		51	51	53	52	0	(2)	0	(2)	0	51	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	03/20/2011	PAID ON PRINCIPAL		2,040,487	2,040,487	1,988,199	2,005,063	0	35,423	0	35,423	0	2,040,487	0	0	0	15,649	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	03/20/2011	PAID ON PRINCIPAL		516	516	528	526	0	(10)	0	(10)	0	516	0	0	0	7	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	03/20/2011	PAID ON PRINCIPAL		177	177	182	180	0	(2)	0	(2)	0	177	0	0	0	2	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	03/20/2011	PAID ON PRINCIPAL		448	448	460	456	0	(8)	0	(8)	0	448	0	0	0	6	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	03/20/2011	PAID ON PRINCIPAL		182	182	179	180	0	2	0	2	0	182	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	03/20/2011	PAID ON PRINCIPAL		460	460	471	468	0	(8)	0	(8)	0	460	0	0	0	6	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	03/20/2011	PAID ON PRINCIPAL		108	108	111	110	0	(2)	0	(2)	0	108	0	0	0	1	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	03/20/2011	PAID ON PRINCIPAL		994,115	994,115	989,971	990,209	0	3,906	0	3,906	0	994,115	0	0	0	8,338	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	03/20/2011	PAID ON PRINCIPAL		331	331	321	327	0	4	0	4	0	331	0	0	0	5	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	03/20/2011	PAID ON PRINCIPAL		43	43	44	43	0	(1)	0	(1)	0	43	0	0	0	1	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	06/15/2024	1
36204R FG 8	GNMA PASS TH #377367	8.500	03/15/2011	PAID ON PRINCIPAL		66	66	68	69	0	(3)	0	(3)	0	66	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	03/15/2011	PAID ON PRINCIPAL		428	428	442	443	0	(15)	0	(15)	0	428	0	0	0	6	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	03/15/2011	PAID ON PRINCIPAL		19	19	19	19	0	(0)	0	(0)	0	19	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	03/15/2011	PAID ON PRINCIPAL		11	11	11	12	0	(0)	0	(0)	0	11	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970	8.500	03/15/2011	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438	8.500	03/15/2011	PAID ON PRINCIPAL		447	447	462	460	0	(13)	0	(13)	0	447	0	0	0	6	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472	8.500	03/15/2011	PAID ON PRINCIPAL		69	69	70	71	0	(3)	0	(3)	0	69	0	0	0	1	09/15/2026	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 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.							
36206A QM 8	GNMA PASS TH #405560	8.500	03/15/2011	PAID ON PRINCIPAL		44	44	45	45	0	(2)	0	(2)	0	44	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		45	45	46	47	0	(2)	0	(2)	0	45	0	0	0	1	08/15/2026	1
36206M MG 9	GNMA PASS TH #415359	8.500	03/15/2011	PAID ON PRINCIPAL		221	221	228	226	0	(5)	0	(5)	0	221	0	0	0	3	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	03/15/2011	PAID ON PRINCIPAL		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	03/15/2011	PAID ON PRINCIPAL		336	336	348	346	0	(9)	0	(9)	0	336	0	0	0	4	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	03/15/2011	PAID ON PRINCIPAL		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	03/15/2011	PAID ON PRINCIPAL		93	93	96	96	0	(3)	0	(3)	0	93	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	03/15/2011	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962	8.500	03/15/2011	PAID ON PRINCIPAL		22	22	22	23	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972	4.000	03/15/2011	PAID ON PRINCIPAL		429,728	429,728	419,388	423,678	0	6,051	0	6,051	0	429,728	0	0	0	2,093	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	03/15/2011	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	1	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	03/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048	8.500	03/15/2011	PAID ON PRINCIPAL		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	03/15/2011	PAID ON PRINCIPAL		59	59	61	61	0	(2)	0	(2)	0	59	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		44	44	45	45	0	(2)	0	(2)	0	44	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	03/15/2011	PAID ON PRINCIPAL		369	369	382	382	0	(12)	0	(12)	0	369	0	0	0	5	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	03/15/2011	PAID ON PRINCIPAL		1,380	1,380	1,441	1,504	0	(124)	0	(124)	0	1,380	0	0	0	16	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	03/15/2011	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111	8.500	03/15/2011	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	03/15/2011	PAID ON PRINCIPAL		28	28	29	28	0	(0)	0	(0)	0	28	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	03/15/2011	PAID ON PRINCIPAL		568	568	576	590	0	(22)	0	(22)	0	568	0	0	0	8	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	03/15/2011	PAID ON PRINCIPAL		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	1	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	03/15/2011	PAID ON PRINCIPAL		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	03/15/2011	PAID ON PRINCIPAL		40	40	41	41	0	(0)	0	(0)	0	40	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815	8.500	03/15/2011	PAID ON PRINCIPAL		499	499	516	517	0	(18)	0	(18)	0	499	0	0	0	7	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	03/15/2011	PAID ON PRINCIPAL		58	58	59	60	0	(3)	0	(3)	0	58	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	03/15/2011	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271	8.500	03/15/2011	PAID ON PRINCIPAL		108	108	111	111	0	(4)	0	(4)	0	108	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	03/15/2011	PAID ON PRINCIPAL		189	189	194	194	0	(5)	0	(5)	0	189	0	0	0	3	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	03/15/2011	PAID ON PRINCIPAL		421	421	435	430	0	(9)	0	(9)	0	421	0	0	0	6	08/15/2026	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36207L 5L 8	GNMA PASS TH #436651	8.500	03/15/2011	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	03/15/2011	PAID ON PRINCIPAL		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	03/15/2011	PAID ON PRINCIPAL		79	79	82	82	0	(3)	0	(3)	0	79	0	0	0	1	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		72	72	75	75	0	(3)	0	(3)	0	72	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	03/15/2011	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	03/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	03/15/2011	PAID ON PRINCIPAL		26	26	26	26	0	(1)	0	(1)	0	26	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	03/15/2011	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	03/15/2011	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	03/15/2011	PAID ON PRINCIPAL		148	148	152	152	0	(5)	0	(5)	0	148	0	0	0	2	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	03/15/2011	PAID ON PRINCIPAL		1,852	1,852	1,910	1,934	0	(82)	0	(82)	0	1,852	0	0	0	26	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	03/15/2011	PAID ON PRINCIPAL		110	110	114	113	0	(3)	0	(3)	0	110	0	0	0	2	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	03/15/2011	PAID ON PRINCIPAL		84	84	87	88	0	(4)	0	(4)	0	84	0	0	0	1	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	03/15/2011	PAID ON PRINCIPAL		61	61	63	64	0	(3)	0	(3)	0	61	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	03/15/2011	PAID ON PRINCIPAL		296	296	305	307	0	(11)	0	(11)	0	296	0	0	0	4	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	03/15/2011	PAID ON PRINCIPAL		5,757	5,757	5,903	5,927	0	(170)	0	(170)	0	5,757	0	0	0	72	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	03/15/2011	PAID ON PRINCIPAL		66,119	66,119	64,590	64,892	0	1,227	0	1,227	0	66,119	0	0	0	564	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	03/15/2011	PAID ON PRINCIPAL		110,180	110,180	109,835	109,855	0	325	0	325	0	110,180	0	0	0	834	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	03/15/2011	PAID ON PRINCIPAL		24,803	24,803	24,287	24,254	0	549	0	549	0	24,803	0	0	0	153	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	03/15/2011	PAID ON PRINCIPAL		173,558	173,558	171,395	171,380	0	2,177	0	2,177	0	173,558	0	0	0	1,333	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	03/15/2011	PAID ON PRINCIPAL		155,576	155,576	154,020	154,183	0	1,392	0	1,392	0	155,576	0	0	0	814	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	03/15/2011	PAID ON PRINCIPAL		252,754	252,754	249,831	250,361	0	2,393	0	2,393	0	252,754	0	0	0	2,321	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	03/15/2011	PAID ON PRINCIPAL		794,676	794,676	782,097	785,631	0	9,045	0	9,045	0	794,676	0	0	0	6,501	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	03/15/2011	PAID ON PRINCIPAL		79,087	79,087	78,839	78,853	0	233	0	233	0	79,087	0	0	0	621	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	03/15/2011	PAID ON PRINCIPAL		4,002	4,002	3,929	3,932	0	69	0	69	0	4,002	0	0	0	39	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	03/15/2011	PAID ON PRINCIPAL		21,935	21,935	21,417	21,427	0	508	0	508	0	21,935	0	0	0	130	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	03/15/2011	PAID ON PRINCIPAL		50,126	50,126	49,108	49,110	0	1,016	0	1,016	0	50,126	0	0	0	293	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	03/15/2011	PAID ON PRINCIPAL		29,012	29,012	28,137	27,976	0	1,036	0	1,036	0	29,012	0	0	0	289	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	03/15/2011	PAID ON PRINCIPAL		6,567	6,567	6,941	6,979	0	(412)	0	(412)	0	6,567	0	0	0	65	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	03/15/2011	PAID ON PRINCIPAL		5,630	5,630	5,951	6,001	0	(371)	0	(371)	0	5,630	0	0	0	61	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	03/15/2011	PAID ON PRINCIPAL		17,303	17,303	17,601	17,430	0	(127)	0	(127)	0	17,303	0	0	0	145	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	03/15/2011	PAID ON PRINCIPAL		156,419	156,419	158,643	157,458	0	(1,039)	0	(1,039)	0	156,419	0	0	0	1,221	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	03/15/2011	PAID ON PRINCIPAL		13,771	13,771	14,463	14,299	0	(529)	0	(529)	0	13,771	0	0	0	137	04/15/2033	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- 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.							
36213F WW 9	GNMA PASS TH #553361	5.500	03/15/2011	PAID ON PRINCIPAL		33,951	33,951	33,691	33,759	0	191	0	191	0	33,951	0	0	0	360	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	03/15/2011	PAID ON PRINCIPAL		12,502	12,502	12,275	12,269	0	233	0	233	0	12,502	0	0	0	127	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	03/15/2011	PAID ON PRINCIPAL		109,687	109,687	108,597	108,550	0	1,137	0	1,137	0	109,687	0	0	0	796	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	03/15/2011	PAID ON PRINCIPAL		24,768	24,768	25,069	24,878	0	(111)	0	(111)	0	24,768	0	0	0	208	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	03/15/2011	PAID ON PRINCIPAL		74,494	74,494	75,937	75,491	0	(997)	0	(997)	0	74,494	0	0	0	440	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	03/15/2011	PAID ON PRINCIPAL		8,689	8,689	8,811	8,806	0	(117)	0	(117)	0	8,689	0	0	0	87	10/15/2032	1
36213Y 4T 8	GNMA PASS TH #567934	5.000	03/15/2011	PAID ON PRINCIPAL		58,659	58,659	59,493	59,118	0	(459)	0	(459)	0	58,659	0	0	0	663	12/15/2017	1
36220Q LQ 5	GNMA PASS TH #569235	6.000	03/15/2011	PAID ON PRINCIPAL		80,838	80,838	82,404	82,895	0	(2,057)	0	(2,057)	0	80,838	0	0	0	992	03/15/2032	1
36220Q WM 2	GNMA PASS TH #569552	6.000	03/15/2011	PAID ON PRINCIPAL		133,834	133,834	133,687	133,708	0	125	0	125	0	133,834	0	0	0	1,510	01/15/2032	1
36220Q W6 7	GNMA PASS TH #569569	6.000	03/15/2011	PAID ON PRINCIPAL		113,371	113,371	110,253	110,417	0	2,954	0	2,954	0	113,371	0	0	0	1,208	01/15/2032	1
36220R WR 9	GNMA PASS TH #570456	6.000	03/15/2011	PAID ON PRINCIPAL		53,288	53,288	53,484	53,469	0	(181)	0	(181)	0	53,288	0	0	0	511	11/15/2031	1
36220S AG 5	GNMA PASS TH #570707	6.000	03/15/2011	PAID ON PRINCIPAL		5,414	5,414	5,334	5,346	0	68	0	68	0	5,414	0	0	0	54	12/15/2031	1
36220S A2 6	GNMA PASS TH #570725	6.000	03/15/2011	PAID ON PRINCIPAL		60,582	60,582	59,924	59,890	0	692	0	692	0	60,582	0	0	0	315	01/15/2032	1
36220S A6 7	GNMA PASS TH #570729	6.000	03/15/2011	PAID ON PRINCIPAL		10,897	10,897	10,779	10,802	0	95	0	95	0	10,897	0	0	0	110	01/15/2032	1
36220S BH 2	GNMA PASS TH #570740	6.000	03/15/2011	PAID ON PRINCIPAL		5,617	5,617	5,514	5,529	0	88	0	88	0	5,617	0	0	0	56	01/15/2032	1
36220S WM 8	GNMA PASS TH #571352	6.000	03/15/2011	PAID ON PRINCIPAL		1,937	1,937	1,892	1,894	0	44	0	44	0	1,937	0	0	0	19	12/15/2031	1
36220V 2C 6	GNMA PASS TH #574171	6.000	03/15/2011	PAID ON PRINCIPAL		4,492	4,492	4,433	4,431	0	61	0	61	0	4,492	0	0	0	48	01/15/2032	1
36220W BU 4	GNMA PASS TH #574351	6.000	03/15/2011	PAID ON PRINCIPAL		93,480	93,480	92,268	92,365	0	1,115	0	1,115	0	93,480	0	0	0	865	01/15/2032	1
36220W T6 8	GNMA PASS TH #574873	6.000	03/15/2011	PAID ON PRINCIPAL		65,368	65,368	64,459	64,526	0	842	0	842	0	65,368	0	0	0	830	12/15/2031	1
36220X E6 2	GNMA PASS TH #575357	6.000	03/15/2011	PAID ON PRINCIPAL		12,591	12,591	12,528	12,527	0	64	0	64	0	12,591	0	0	0	126	12/15/2031	1
36220X JQ 3	GNMA PASS TH #575471	6.000	03/15/2011	PAID ON PRINCIPAL		3,438	3,438	3,334	3,315	0	123	0	123	0	3,438	0	0	0	36	01/15/2032	1
36220X XP 9	GNMA PASS TH #575886	6.000	03/15/2011	PAID ON PRINCIPAL		7,192	7,192	7,086	7,092	0	100	0	100	0	7,192	0	0	0	71	12/15/2031	1
36220X YB 9	GNMA PASS TH #575906	6.000	03/15/2011	PAID ON PRINCIPAL		3,275	3,275	3,231	3,229	0	46	0	46	0	3,275	0	0	0	33	01/15/2032	1
36220A NV 6	GNMA PASS TH #577404	6.000	03/15/2011	PAID ON PRINCIPAL		218,211	218,211	215,302	215,564	0	2,647	0	2,647	0	218,211	0	0	0	2,277	12/15/2031	1
36220A PS 1	GNMA PASS TH #577433	6.000	03/15/2011	PAID ON PRINCIPAL		140,784	140,784	140,245	140,273	0	511	0	511	0	140,784	0	0	0	1,749	02/15/2032	1
36220A SW 9	GNMA PASS TH #577533	6.000	03/15/2011	PAID ON PRINCIPAL		3,365	3,365	3,321	3,313	0	52	0	52	0	3,365	0	0	0	34	01/15/2032	1
36220A XN 3	GNMA PASS TH #577685	6.000	03/15/2011	PAID ON PRINCIPAL		8,506	8,506	8,671	8,719	0	(213)	0	(213)	0	8,506	0	0	0	84	10/15/2032	1
36220A 3T 3	GNMA PASS TH #577810	6.000	03/15/2011	PAID ON PRINCIPAL		34,684	34,684	34,045	34,092	0	592	0	592	0	34,684	0	0	0	222	01/15/2032	1
36220B RQ 1	GNMA PASS TH #578395	6.000	03/15/2011	PAID ON PRINCIPAL		194,737	194,737	197,465	198,294	0	(3,557)	0	(3,557)	0	194,737	0	0	0	997	10/15/2032	1
36220B RT 5	GNMA PASS TH #578398	6.000	03/15/2011	PAID ON PRINCIPAL		54,223	54,223	55,274	55,555	0	(1,331)	0	(1,331)	0	54,223	0	0	0	783	10/15/2032	1
36220C JW 5	GNMA PASS TH #579077	6.000	03/15/2011	PAID ON PRINCIPAL		38,148	38,148	37,588	37,603	0	545	0	545	0	38,148	0	0	0	441	12/15/2031	1
36220C KF 0	GNMA PASS TH #579094	6.000	03/15/2011	PAID ON PRINCIPAL		8,062	8,062	7,944	7,943	0	119	0	119	0	8,062	0	0	0	80	12/15/2031	1
36220C LA 0	GNMA PASS TH #579121	6.000	03/15/2011	PAID ON PRINCIPAL		101,911	101,911	100,489	100,574	0	1,337	0	1,337	0	101,911	0	0	0	1,115	01/15/2032	1
36220C LZ 5	GNMA PASS TH #579144	6.000	03/15/2011	PAID ON PRINCIPAL		50,524	50,524	49,103	48,983	0	1,542	0	1,542	0	50,524	0	0	0	407	01/15/2032	1
36220C YP 3	GNMA PASS TH #579518	6.000	03/15/2011	PAID ON PRINCIPAL		77,065	77,065	74,741	74,736	0	2,329	0	2,329	0	77,065	0	0	0	1,116	02/15/2032	1
36220D QS 4	GNMA PASS TH #580165	5.000	03/15/2011	PAID ON PRINCIPAL		5,435	5,435	5,529	5,482	0	(47)	0	(47)	0	5,435	0	0	0	45	12/15/2017	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 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.							
36201D SR 4	GNMA PASS TH #580228	4.500	03/15/2011	PAID ON PRINCIPAL		28,700	28,700	28,126	28,394	0	306	0	306	0	28,700	0	0	0	217	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	03/15/2011	PAID ON PRINCIPAL		57,826	57,826	56,968	57,083	0	743	0	743	0	57,826	0	0	0	344	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	03/15/2011	PAID ON PRINCIPAL		179,245	179,245	180,282	179,721	0	(476)	0	(476)	0	179,245	0	0	0	931	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	03/15/2011	PAID ON PRINCIPAL		221,839	221,839	219,430	219,576	0	2,263	0	2,263	0	221,839	0	0	0	2,151	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	03/15/2011	PAID ON PRINCIPAL		14,746	14,746	14,952	15,022	0	(277)	0	(277)	0	14,746	0	0	0	155	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	03/15/2011	PAID ON PRINCIPAL		96,966	96,966	98,324	98,396	0	(1,430)	0	(1,430)	0	96,966	0	0	0	577	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	03/15/2011	PAID ON PRINCIPAL		68,526	68,526	68,178	68,182	0	344	0	344	0	68,526	0	0	0	684	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	03/15/2011	PAID ON PRINCIPAL		5,893	5,893	6,007	6,034	0	(141)	0	(141)	0	5,893	0	0	0	60	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	03/15/2011	PAID ON PRINCIPAL		7,943	7,943	8,097	8,085	0	(142)	0	(142)	0	7,943	0	0	0	80	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	03/15/2011	PAID ON PRINCIPAL		2,783	2,783	2,799	2,799	0	(17)	0	(17)	0	2,783	0	0	0	21	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	03/15/2011	PAID ON PRINCIPAL		182,651	182,651	181,388	181,450	0	1,201	0	1,201	0	182,651	0	0	0	1,396	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	03/15/2011	PAID ON PRINCIPAL		154,382	154,382	156,095	155,175	0	(793)	0	(793)	0	154,382	0	0	0	1,289	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	03/15/2011	PAID ON PRINCIPAL		11,544	11,544	11,672	11,603	0	(59)	0	(59)	0	11,544	0	0	0	69	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	03/15/2011	PAID ON PRINCIPAL		27,186	27,186	27,573	27,352	0	(166)	0	(166)	0	27,186	0	0	0	229	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	03/15/2011	PAID ON PRINCIPAL		14,981	14,981	15,239	15,117	0	(136)	0	(136)	0	14,981	0	0	0	124	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	03/15/2011	PAID ON PRINCIPAL		135,804	135,804	141,300	140,720	0	(4,915)	0	(4,915)	0	135,804	0	0	0	1,600	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	03/15/2011	PAID ON PRINCIPAL		317,229	317,229	322,879	319,884	0	(2,656)	0	(2,656)	0	317,229	0	0	0	2,766	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	03/15/2011	PAID ON PRINCIPAL		81,978	81,978	81,914	81,898	0	80	0	80	0	81,978	0	0	0	538	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	03/15/2011	PAID ON PRINCIPAL		291,649	291,649	276,172	280,565	0	11,084	0	11,084	0	291,649	0	0	0	2,268	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	03/15/2011	PAID ON PRINCIPAL		60,485	60,485	57,329	58,040	0	2,446	0	2,446	0	60,485	0	0	0	405	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	03/15/2011	PAID ON PRINCIPAL		76,793	76,793	74,945	75,785	0	1,008	0	1,008	0	76,793	0	0	0	516	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	03/15/2011	PAID ON PRINCIPAL		50,887	50,887	49,663	50,184	0	703	0	703	0	50,887	0	0	0	342	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	03/15/2011	PAID ON PRINCIPAL		49,206	49,206	49,590	49,462	0	(257)	0	(257)	0	49,206	0	0	0	513	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	03/15/2011	PAID ON PRINCIPAL		74,659	74,659	76,105	76,641	0	(1,982)	0	(1,982)	0	74,659	0	0	0	746	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	03/15/2011	PAID ON PRINCIPAL		34,198	34,198	34,786	34,509	0	(311)	0	(311)	0	34,198	0	0	0	284	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	03/15/2011	PAID ON PRINCIPAL		473,161	473,161	481,294	477,349	0	(4,187)	0	(4,187)	0	473,161	0	0	0	4,023	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	03/15/2011	PAID ON PRINCIPAL		13,205	13,205	13,432	13,323	0	(118)	0	(118)	0	13,205	0	0	0	110	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	03/15/2011	PAID ON PRINCIPAL		55,778	55,778	56,571	56,153	0	(375)	0	(375)	0	55,778	0	0	0	464	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	03/15/2011	PAID ON PRINCIPAL		35,697	35,697	36,503	36,463	0	(766)	0	(766)	0	35,697	0	0	0	343	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	03/15/2011	PAID ON PRINCIPAL		125,735	125,735	127,903	127,018	0	(1,283)	0	(1,283)	0	125,735	0	0	0	694	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	03/15/2011	PAID ON PRINCIPAL		13,185	13,185	13,505	13,436	0	(252)	0	(252)	0	13,185	0	0	0	158	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	03/15/2011	PAID ON PRINCIPAL		57,896	57,896	57,944	57,899	0	(2)	0	(2)	0	57,896	0	0	0	347	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	03/15/2011	PAID ON PRINCIPAL		176,715	176,715	186,947	185,573	0	(8,858)	0	(8,858)	0	176,715	0	0	0	1,471	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	03/15/2011	PAID ON PRINCIPAL		280,271	280,271	282,417	281,678	0	(1,407)	0	(1,407)	0	280,271	0	0	0	2,102	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	03/15/2011	PAID ON PRINCIPAL		186,868	186,868	172,446	175,684	0	11,185	0	11,185	0	186,868	0	0	0	1,433	07/15/2033	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
36200M RT 2	GNMA PASS TH #604498	4.500	03/15/2011	PAID ON PRINCIPAL		173,930	173,930	174,664	174,432	0	(501)	0	(501)	0	173,930	0	0	0	1,299	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	03/15/2011	PAID ON PRINCIPAL		20,154	20,154	19,751	19,918	0	237	0	237	0	20,154	0	0	0	109	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	03/15/2011	PAID ON PRINCIPAL		298,844	298,844	291,466	294,412	0	4,431	0	4,431	0	298,844	0	0	0	1,989	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	03/15/2011	PAID ON PRINCIPAL		792,007	792,007	792,650	791,830	0	177	0	177	0	792,007	0	0	0	6,467	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	03/15/2011	PAID ON PRINCIPAL		360,692	360,692	358,663	359,025	0	1,667	0	1,667	0	360,692	0	0	0	2,507	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	03/15/2011	PAID ON PRINCIPAL		297,300	297,300	281,169	284,684	0	12,616	0	12,616	0	297,300	0	0	0	2,069	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	03/15/2011	PAID ON PRINCIPAL		104,337	104,337	98,247	99,478	0	4,859	0	4,859	0	104,337	0	0	0	635	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	03/15/2011	PAID ON PRINCIPAL		321,538	321,538	304,507	308,663	0	12,875	0	12,875	0	321,538	0	0	0	2,000	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	03/15/2011	PAID ON PRINCIPAL		318,467	318,467	314,635	315,391	0	3,076	0	3,076	0	318,467	0	0	0	2,714	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	03/15/2011	PAID ON PRINCIPAL		416,404	416,404	418,356	417,122	0	(719)	0	(719)	0	416,404	0	0	0	3,210	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	03/15/2011	PAID ON PRINCIPAL		191,496	191,496	189,103	190,185	0	1,311	0	1,311	0	191,496	0	0	0	1,213	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	03/15/2011	PAID ON PRINCIPAL		1,942	1,942	1,953	1,949	0	(8)	0	(8)	0	1,942	0	0	0	15	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	03/15/2011	PAID ON PRINCIPAL		113,844	113,844	114,378	114,127	0	(282)	0	(282)	0	113,844	0	0	0	1,129	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	03/15/2011	PAID ON PRINCIPAL		108,512	108,512	107,902	108,115	0	398	0	398	0	108,512	0	0	0	780	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	03/15/2011	PAID ON PRINCIPAL		12,051	12,051	12,749	12,635	0	(583)	0	(583)	0	12,051	0	0	0	91	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	03/15/2011	PAID ON PRINCIPAL		26,250	26,250	27,770	27,470	0	(1,220)	0	(1,220)	0	26,250	0	0	0	196	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	03/15/2011	PAID ON PRINCIPAL		29,932	29,932	31,665	31,408	0	(1,477)	0	(1,477)	0	29,932	0	0	0	220	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	03/15/2011	PAID ON PRINCIPAL		36,922	36,922	37,199	37,099	0	(177)	0	(177)	0	36,922	0	0	0	346	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	03/15/2011	PAID ON PRINCIPAL		252,037	252,037	253,927	253,441	0	(1,404)	0	(1,404)	0	252,037	0	0	0	1,348	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	03/15/2011	PAID ON PRINCIPAL		44,014	44,014	43,464	43,694	0	320	0	320	0	44,014	0	0	0	322	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	03/15/2011	PAID ON PRINCIPAL		112,442	112,442	113,092	112,872	0	(430)	0	(430)	0	112,442	0	0	0	903	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	03/15/2011	PAID ON PRINCIPAL		160,945	160,945	148,748	151,475	0	9,470	0	9,470	0	160,945	0	0	0	1,329	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	03/15/2011	PAID ON PRINCIPAL		52,758	52,758	49,955	50,677	0	2,081	0	2,081	0	52,758	0	0	0	374	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	03/15/2011	PAID ON PRINCIPAL		243,569	243,569	227,770	230,223	0	13,346	0	13,346	0	243,569	0	0	0	1,551	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	03/15/2011	PAID ON PRINCIPAL		42,232	42,232	39,926	40,483	0	1,750	0	1,750	0	42,232	0	0	0	209	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	03/15/2011	PAID ON PRINCIPAL		9,888	9,888	9,146	9,335	0	554	0	554	0	9,888	0	0	0	74	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	03/15/2011	PAID ON PRINCIPAL		53,601	53,601	52,529	52,991	0	610	0	610	0	53,601	0	0	0	403	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	03/15/2011	PAID ON PRINCIPAL		5,571	5,571	5,289	5,357	0	214	0	214	0	5,571	0	0	0	42	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	03/15/2011	PAID ON PRINCIPAL		187,892	187,892	178,380	180,980	0	6,912	0	6,912	0	187,892	0	0	0	789	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	03/15/2011	PAID ON PRINCIPAL		11,261	11,261	10,663	10,805	0	456	0	456	0	11,261	0	0	0	83	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	03/15/2011	PAID ON PRINCIPAL		117,877	117,877	118,762	118,256	0	(379)	0	(379)	0	117,877	0	0	0	964	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	03/15/2011	PAID ON PRINCIPAL		211,616	211,616	213,137	212,290	0	(673)	0	(673)	0	211,616	0	0	0	1,599	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653	5.000	03/15/2011	PAID ON PRINCIPAL		544,162	544,162	553,053	549,775	0	(5,613)	0	(5,613)	0	544,162	0	0	0	4,349	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986	5.000	03/15/2011	PAID ON PRINCIPAL		13,620	13,620	13,843	13,755	0	(135)	0	(135)	0	13,620	0	0	0	108	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275	5.000	03/15/2011	PAID ON PRINCIPAL		41,217	41,217	40,721	40,881	0	336	0	336	0	41,217	0	0	0	344	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029	5.000	03/15/2011	PAID ON PRINCIPAL		249,852	249,852	253,934	252,710	0	(2,859)	0	(2,859)	0	249,852	0	0	0	2,179	12/15/2034	1

QE05.6

**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/ Stocks Received During Year	21 Maturity Date	22 NAIC Design- 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.							
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2011	PAID ON PRINCIPAL		985,045	985,045	973,653	976,733	0	8,312	0	8,312	0	985,045	0	0	0	8,884	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2011	PAID ON PRINCIPAL		365,363	365,363	361,138	362,417	0	2,946	0	2,946	0	365,363	0	0	0	2,630	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2011	PAID ON PRINCIPAL		1,812	1,812	1,858	1,888	0	(75)	0	(75)	0	1,812	0	0	0	23	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2011	PAID ON PRINCIPAL		5,176	5,176	5,305	5,415	0	(239)	0	(239)	0	5,176	0	0	0	55	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2011	PAID ON PRINCIPAL		143,288	143,288	139,840	141,077	0	2,210	0	2,210	0	143,288	0	0	0	932	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2011	PAID ON PRINCIPAL		151,554	151,554	165,356	166,074	0	(14,520)	0	(14,520)	0	151,554	0	0	0	1,963	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2011	PAID ON PRINCIPAL		87,694	87,694	94,927	93,847	0	(6,153)	0	(6,153)	0	87,694	0	0	0	1,145	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2011	PAID ON PRINCIPAL		98,378	98,378	103,762	102,643	0	(4,265)	0	(4,265)	0	98,378	0	0	0	1,168	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2011	PAID ON PRINCIPAL		732,136	732,136	770,859	769,075	0	(36,938)	0	(36,938)	0	732,136	0	0	0	7,689	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2011	PAID ON PRINCIPAL		95,638	95,638	102,450	102,423	0	(6,785)	0	(6,785)	0	95,638	0	0	0	1,076	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2011	PAID ON PRINCIPAL		78,333	78,333	83,900	83,915	0	(5,582)	0	(5,582)	0	78,333	0	0	0	1,029	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2011	PAID ON PRINCIPAL		97,903	97,903	104,887	105,141	0	(7,238)	0	(7,238)	0	97,903	0	0	0	1,183	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2011	PAID ON PRINCIPAL		922,206	922,206	907,608	911,181	0	11,025	0	11,025	0	922,206	0	0	0	8,078	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 3.375		03/20/2011	PAID ON PRINCIPAL		2,584	2,584	2,590	2,560	0	24	0	24	0	2,584	0	0	0	14	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.125		03/20/2011	PAID ON PRINCIPAL		3,579	3,579	3,587	3,534	0	45	0	45	0	3,579	0	0	0	15	10/20/2026	1
59022U AA 1	MLMT 2005-GN1 A 5.145		03/16/2011	PAID ON PRINCIPAL		111,103	111,103	114,247	113,389	0	(2,286)	0	(2,286)	0	111,103	0	0	0	954	06/16/2023	1
0599999.	Total - Bonds - U.S. Government					64,828,213	64,828,213	61,797,307	64,587,129	0	241,084	0	241,084	0	64,828,213	0	0	0	834,222	XXX	XXX
<b>Bonds - All Other Government</b>																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C.	03/16/2011	REDEEMED		509,384	509,384	516,424	512,731	0	(56)	0	(56)	0	512,675	0	(3,291)	(3,291)	15,103	09/16/2016	1FE
01306Z CJ 8	ALBERTA (PROVINCE OF) 3.250	C.	03/31/2011	MATURED		2,000,000	2,000,000	1,992,420	1,999,160	0	840	0	840	0	2,000,000	0	0	0	32,500	03/31/2011	1FE
13509P AW 3	CANADA HOUSING TRUST 4.050	C.	03/15/2011	MATURED		10,000,000	10,000,000	9,928,550	9,995,665	0	4,335	0	4,335	0	10,000,000	0	0	0	202,500	03/15/2011	1FE
448814 HG 1	HYDRO-QUEBEC 6.500	C.	02/15/2011	MATURED		9,000,000	9,000,000	9,063,504	8,999,660	0	340	0	340	0	9,000,000	0	0	0	292,500	02/15/2011	1FE
563469 ES 0	MANITOBA (PROVINCE OF) 5.850	C.	01/25/2011	MATURED		5,500,000	5,500,000	5,493,960	5,499,625	0	375	0	375	0	5,500,000	0	0	0	160,875	01/25/2011	1FE
000000 00 0	AUSTRALIAN GOVERNMENT 4.750	D.	03/15/2011	VARIOUS		33,548,571	33,565,500	30,696,874	34,594,611	0	(13,318)	0	(13,318)	(3,919,974)	30,661,320	3,009,001	(121,749)	2,887,252	535,890	11/15/2012	1FE
000000 00 0	AUSTRALIAN GOVERNMENT 5.750	D.	03/16/2011	ANZ BANK		24,854,477	24,595,000	22,216,086	25,916,345	0	(57,931)	0	(57,931)	(3,980,313)	21,878,101	3,005,430	(29,054)	2,976,376	609,956	04/15/2012	1FE
Q0819A AW 0	AUSTRALIAN GOVERNMENT 5.750	D.	03/17/2011	COMMONWEALTH BANK OF		29,019,184	28,951,300	25,015,596	30,252,125	0	(49,226)	0	(49,226)	(5,524,635)	24,678,264	4,315,576	25,548	4,340,924	443,534	06/15/2011	1FE
000000 00 0	SINGAPORE GOVERNMENT ( 3.125	D.	02/01/2011	MATURED		7,238,928	7,238,928	6,486,973	7,183,304	0	(14,822)	0	(14,822)	(1,007,084)	6,161,399	1,077,529	0	1,077,529	113,108	02/01/2011	1FE
000000 00 0	UK GILT TREASURY (GBP) 3.250	D.	03/15/2011	GOLDMAN SACHS		13,115,194	12,868,000	11,995,677	12,712,280	0	(57,068)	0	(57,068)	(951,267)	11,703,946	1,363,862	47,387	1,411,249	114,893	12/07/2011	1FE
G92444 AB 7	UK GILT TREASURY (GBP) 4.250	D.	03/07/2011	MATURED		19,911,240	19,911,240	22,162,755	19,225,374	0	(64,857)	0	(64,857)	2,409,510	21,570,027	(1,658,787)	0	(1,658,787)	423,114	03/07/2011	1FE
G92450 H5 0	UK GILT TREASURY (GBP) 5.250	D.	03/09/2011	J P MORGAN CHASE SECUR		5,112,307	4,860,300	4,740,952	4,951,915	0	(38,104)	0	(38,104)	(316,953)	4,596,859	514,169	1,279	515,448	65,894	06/07/2012	1FE
1099999.	Total - Bonds - All Other Government					159,809,285	158,999,652	150,309,772	161,842,795	0	(289,491)	0	(289,491)	(13,290,716)	148,262,589	11,626,581	(79,880)	11,546,701	3,009,868	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
005158 RU 6	ADA & CANYON COS JT SD 4.500		02/15/2011	MATURED		2,265,000	2,265,000	2,410,957	2,268,330	0	(3,330)	0	(3,330)	0	2,265,000	0	0	0	50,963	02/15/2011	1FE
166393 J7 4	CHESTERFIELD CO GENERA 5.000		01/01/2011	MATURED		3,215,000	3,215,000	3,431,177	3,215,000	0	0	0	0	0	3,215,000	0	0	0	80,375	01/01/2011	1FE
240451 WW 0	DE KALB CO GO SPL PARK 5.000		02/02/2011	WELLS FARGO SECURITIE		9,053,652	8,070,000	8,829,145	8,485,524	0	(7,909)	0	(7,909)	0	8,477,616	0	576,037	576,037	73,975	12/01/2017	1FE
403755 VM 0	GWINNETT CO SCHOOL DIS 5.000		02/01/2011	MATURED		15,000,000	15,000,000	15,756,900	15,016,500	0	(16,500)	0	(16,500)	0	15,000,000	0	0	0	375,000	02/01/2011	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 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.							
425506 YM 8	HENNEPIN CO SOLID WAST 3.550		02/01/2011	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,875	02/01/2011	1FE
483856 BR 0	KANE CO GENERAL OBLIGA 5.000		01/01/2011	REDEEMED		4,514,700	4,470,000	4,295,044	4,514,700	0	0	0	0	0	4,514,700	0	0	0	111,750	01/01/2021	1FE
486062 Y6 3	KATY ISD GO S2002A (PS 5.250		02/15/2011	MATURED		3,265,000	3,265,000	3,594,145	3,270,387	0	(5,387)	0	(5,387)	0	3,265,000	0	0	0	85,706	02/15/2011	1FE
76541E DH 5	RICHMOND GENERAL OBLIG 5.500		01/15/2011	REDEEMED		1,010,000	1,000,000	1,147,740	1,010,760	0	(760)	0	(760)	0	1,010,000	0	0	0	27,500	01/15/2017	1FE
849476 HJ 8	SPRING BRANCH ISD GO L 5.375		02/01/2011	REDEEMED		3,520,000	3,520,000	3,942,259	3,525,456	0	(5,456)	0	(5,456)	0	3,520,000	0	0	0	94,600	02/01/2017	1FE
849476 HQ 2	SPRING BRANCH ISD GO L 5.375		02/01/2011	REDEEMED		2,480,000	2,480,000	2,777,501	2,483,844	0	(3,844)	0	(3,844)	0	2,480,000	0	0	0	66,650	02/01/2017	1FE
78916B YB 4	ST CLOUD GO LIBR SALES 4.000		02/01/2011	MATURED		1,840,000	1,840,000	1,867,342	1,840,478	0	(478)	0	(478)	0	1,840,000	0	0	0	36,800	02/01/2011	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					46,663,352	45,625,000	48,552,209	46,130,980	0	(43,664)	0	(43,664)	0	46,087,316	0	576,037	576,037	1,012,194	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
000000 00 0	COOK & DUPAGE COS (OAK 8.000		02/01/2011	PAID ON PRINCIPAL		38,863	38,863	0	0	0	38,863	0	38,863	0	38,863	0	0	0	3,185	02/01/2023	3Z
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/03/2011	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	153	01/01/2024	2FE
576047 NY 6	MASSACHUSETTS WATER PO 5.450		02/01/2011	PAID ON PRINCIPAL		305,000	305,000	303,188	304,652	0	348	0	348	0	305,000	0	0	0	8,311	02/01/2013	1
576047 RZ 9	MASSACHUSETTS WATER PO 5.450		02/01/2011	PAID ON PRINCIPAL		5,000	5,000	4,970	4,994	0	6	0	6	0	5,000	0	0	0	136	02/01/2013	1FE
605343 QY 1	MISSISSIPPI DEV BANK ( 8.500		01/18/2011	REDEEMED		802,950	795,000	795,000	778,862	16,139	0	0	16,139	0	795,000	0	7,950	7,950	8,822	12/01/2018	4FE
603827 FU 5	MPLS ST PAUL MET ARPT 5.250		01/01/2011	REDEEMED		5,000,000	5,000,000	4,880,250	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,250	01/01/2021	1FE
627270 DC 2	MUSCATINE ELEC REV S79 6.700		01/01/2011	PAID ON PRINCIPAL		435,000	435,000	471,640	435,000	0	0	0	0	435,000	0	0	0	0	14,573	01/01/2013	1
681793 C2 9	OMAHA PUB POWER DIST E 5.600		02/01/2011	PAID ON PRINCIPAL		210,000	210,000	212,980	210,000	0	0	0	0	0	210,000	0	0	0	5,880	02/01/2012	1
696550 PX 4	PALM BEACH CO SCH BRD 5.000		03/31/2011	THE MUNI CENTER		317,709	300,000	323,373	311,547	0	(582)	0	(582)	0	310,965	0	6,744	6,744	7,500	08/01/2019	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2011	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	160	08/01/2011	1FE
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		03/01/2011	REDEEMED		71,090	71,090	71,890	71,140	0	(7)	0	(7)	0	71,133	0	(43)	(43)	824	12/01/2013	1
199902 BV 8	COMANCHE CO HOME FIN M 6.000		01/03/2011	REDEEMED		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	2,480	11/01/2013	1FE
31349G 5Z 8	FH (ARM) #755364 2.363		03/15/2011	PAID ON PRINCIPAL		1,000	1,000	1,008	990	0	10	0	10	0	1,000	0	0	0	6	01/01/2029	1
31349G 5Z 8	FH (ARM) #755364 2.403		02/15/2011	PAID ON PRINCIPAL		998	998	1,006	988	0	10	0	10	0	998	0	0	0	4	01/01/2029	1
31349G 5Z 8	FH (ARM) #755364 2.451		01/15/2011	PAID ON PRINCIPAL		995	995	1,003	985	0	10	0	10	0	995	0	0	0	2	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.480		03/15/2011	PAID ON PRINCIPAL		199,372	199,372	199,123	198,221	0	1,151	0	1,151	0	199,372	0	0	0	1,287	02/01/2034	1
31349S KR 3	FH (3/1 ARM) #781204 2.529		02/15/2011	PAID ON PRINCIPAL		1,642	1,642	1,640	1,633	0	9	0	9	0	1,642	0	0	0	7	02/01/2034	1
31349S KR 3	FH (3/1 ARM) #781204 2.602		01/18/2011	PAID ON PRINCIPAL		58,646	58,646	58,573	58,308	0	338	0	338	0	58,646	0	0	0	127	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.480		03/15/2011	PAID ON PRINCIPAL		554	554	556	545	0	10	0	10	0	554	0	0	0	3	02/01/2032	1
31295N AQ 1	FH (5/1 ARM) #789015 2.605		01/15/2011	PAID ON PRINCIPAL		166	166	167	164	0	3	0	3	0	166	0	0	0	0	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,010	1,010	995	996	0	14	0	14	0	1,010	0	0	0	13	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		7,067	7,067	6,976	6,970	0	97	0	97	0	7,067	0	0	0	85	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		6,525	6,525	6,423	6,434	0	92	0	92	0	6,525	0	0	0	91	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		11,550	11,550	10,784	11,059	0	491	0	491	0	11,550	0	0	0	110	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		255	255	238	247	0	8	0	8	0	255	0	0	0	3	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		14,030	14,030	13,543	13,981	0	49	0	49	0	14,030	0	0	0	146	04/15/2011	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		6,861	6,861	6,623	6,835	0	26	0	26	0	6,861	0	0	0	70	04/15/2011	1

QE058

**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.							
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		202,393	202,393	203,436	202,992	0	(599)	0	(599)	0	202,393	0	0	0	1,490	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		92,632	92,632	92,689	92,644	0	(13)	0	(13)	0	92,632	0	0	0	722	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU 6.000		01/15/2011	MATURED		479	479	452	477	0	1	0	1	0	479	0	0	0	2	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU 7.500		01/15/2011	PAID ON PRINCIPAL		128	128	128	127	0	0	0	0	0	128	0	0	0	1	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		131,692	131,692	136,806	138,591	0	(6,899)	0	(6,899)	0	131,692	0	0	0	1,397	04/15/2022	1
3128PU LK 6	FHLMC GOLD PASSTHRU 3.500		03/17/2011	CITIGROUP GLOBAL MARK		5,039,063	5,000,000	4,977,734	4,977,734	0	(379)	0	(379)	0	4,977,356	0	61,707	61,707	0	03/15/2026	1
3128PU L3 4	FHLMC GOLD PASSTHRU 3.500		03/17/2011	CITIGROUP GLOBAL MARK		5,039,063	5,000,000	4,993,359	4,993,359	0	(492)	0	(492)	0	4,992,868	0	46,195	46,195	0	03/15/2026	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		270	270	267	267	0	2	0	2	0	270	0	0	0	4	08/15/2018	1
31385S B4 9	FN (ARM) #550959 2.975		03/25/2011	PAID ON PRINCIPAL		2,885	2,885	2,931	2,850	0	35	0	35	0	2,885	0	0	0	0	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.992		02/25/2011	PAID ON PRINCIPAL		2,884	2,884	2,929	2,849	0	35	0	35	0	2,884	0	0	0	14	08/01/2029	1
31385S B4 9	FN (ARM) #550959 3.000		01/25/2011	PAID ON PRINCIPAL		2,835	2,835	2,880	2,800	0	34	0	34	0	2,835	0	0	0	7	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 3.382		03/25/2011	PAID ON PRINCIPAL		6,132	6,132	6,226	6,071	0	62	0	62	0	6,132	0	0	0	35	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.144		03/25/2011	PAID ON PRINCIPAL		7,005	7,005	7,401	7,381	0	(375)	0	(375)	0	7,005	0	0	0	75	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.068		01/25/2011	PAID ON PRINCIPAL		1,215	1,215	1,221	1,215	0	(0)	0	(0)	0	1,215	0	0	0	5	04/01/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.069		03/25/2011	PAID ON PRINCIPAL		1,311	1,311	1,317	1,311	0	(0)	0	(0)	0	1,311	0	0	0	12	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.804		03/25/2011	PAID ON PRINCIPAL		5,487	5,487	5,511	5,432	0	55	0	55	0	5,487	0	0	0	24	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.119		03/25/2011	PAID ON PRINCIPAL		11,100	11,100	11,107	10,949	0	151	0	151	0	11,100	0	0	0	61	03/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.126		02/25/2011	PAID ON PRINCIPAL		9,782	9,782	9,788	9,649	0	133	0	133	0	9,782	0	0	0	37	03/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.239		01/25/2011	PAID ON PRINCIPAL		225,344	225,344	225,485	222,283	0	3,061	0	3,061	0	225,344	0	0	0	421	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.583		03/25/2011	PAID ON PRINCIPAL		68,270	68,270	67,713	67,047	0	1,223	0	1,223	0	68,270	0	0	0	441	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.586		02/25/2011	PAID ON PRINCIPAL		9,954	9,954	9,873	9,776	0	178	0	178	0	9,954	0	0	0	32	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.328		03/25/2011	PAID ON PRINCIPAL		2,018	2,018	2,030	1,990	0	28	0	28	0	2,018	0	0	0	8	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.250		03/25/2011	PAID ON PRINCIPAL		6,871	6,871	6,905	6,787	0	84	0	84	0	6,871	0	0	0	25	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2011	PAID ON PRINCIPAL		8,603	8,603	8,882	8,739	0	(136)	0	(136)	0	8,603	0	0	0	83	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2011	PAID ON PRINCIPAL		8,842	8,842	9,204	8,919	0	(77)	0	(77)	0	8,842	0	0	0	109	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		03/25/2011	PAID ON PRINCIPAL		228	228	238	236	0	(9)	0	(9)	0	228	0	0	0	5	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		03/25/2011	PAID ON PRINCIPAL		5,630	5,630	5,402	5,458	0	172	0	172	0	5,630	0	0	0	46	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2011	PAID ON PRINCIPAL		13,530	13,530	12,980	13,124	0	406	0	406	0	13,530	0	0	0	147	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2011	PAID ON PRINCIPAL		57,848	57,848	57,835	57,770	0	78	0	78	0	57,848	0	0	0	486	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		03/25/2011	PAID ON PRINCIPAL		29,217	29,217	28,532	28,583	0	634	0	634	0	29,217	0	0	0	246	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2011	PAID ON PRINCIPAL		2,669	2,669	2,626	2,638	0	31	0	31	0	2,669	0	0	0	34	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		03/25/2011	PAID ON PRINCIPAL		3,261	3,261	3,128	3,159	0	102	0	102	0	3,261	0	0	0	37	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		03/25/2011	PAID ON PRINCIPAL		45,231	45,231	43,394	43,818	0	1,413	0	1,413	0	45,231	0	0	0	785	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		03/25/2011	PAID ON PRINCIPAL		6,727	6,727	6,807	6,784	0	(57)	0	(57)	0	6,727	0	0	0	88	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		03/25/2011	PAID ON PRINCIPAL		402	402	396	395	0	7	0	7	0	402	0	0	0	5	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		03/25/2011	PAID ON PRINCIPAL		11,812	11,812	11,623	11,615	0	197	0	197	0	11,812	0	0	0	203	08/25/2029	1

QE05.9

## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31384D EP 3	FNMA PASS TH #520442 7.000		03/25/2011	PAID ON PRINCIPAL		325	325	330	333	0	(8)	0	(8)	0	325	0	0	0	4	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		03/25/2011	PAID ON PRINCIPAL		70,289	70,289	71,657	71,397	0	(1,108)	0	(1,108)	0	70,289	0	0	0	520	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		03/25/2011	PAID ON PRINCIPAL		141,669	141,669	142,245	142,010	0	(341)	0	(341)	0	141,669	0	0	0	1,135	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		03/25/2011	PAID ON PRINCIPAL		2,201,295	2,201,295	2,103,957	2,136,554	0	64,741	0	64,741	0	2,201,295	0	0	0	15,784	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		03/25/2011	PAID ON PRINCIPAL		141,030	141,030	140,495	140,505	0	524	0	524	0	141,030	0	0	0	1,346	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		03/25/2011	PAID ON PRINCIPAL		108,353	108,353	111,146	111,632	0	(3,280)	0	(3,280)	0	108,353	0	0	0	1,082	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		03/25/2011	PAID ON PRINCIPAL		28,210	28,210	28,497	28,374	0	(163)	0	(163)	0	28,210	0	0	0	257	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		03/25/2011	PAID ON PRINCIPAL		1,710,122	1,710,122	1,780,699	1,780,659	0	(70,537)	0	(70,537)	0	1,710,122	0	0	0	12,834	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2011	PAID ON PRINCIPAL		69,210	69,210	70,061	69,800	0	(590)	0	(590)	0	69,210	0	0	0	633	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2011	PAID ON PRINCIPAL		63,475	63,475	63,108	63,151	0	324	0	324	0	63,475	0	0	0	579	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2011	PAID ON PRINCIPAL		136,495	136,495	134,229	134,867	0	1,628	0	1,628	0	136,495	0	0	0	1,112	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		03/25/2011	PAID ON PRINCIPAL		15,573	15,573	15,590	15,595	0	(22)	0	(22)	0	15,573	0	0	0	151	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		03/25/2011	PAID ON PRINCIPAL		69,045	69,045	69,390	69,287	0	(242)	0	(242)	0	69,045	0	0	0	711	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2011	PAID ON PRINCIPAL		90,238	90,238	89,067	89,260	0	977	0	977	0	90,238	0	0	0	786	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2011	PAID ON PRINCIPAL		27,111	27,111	26,526	26,608	0	503	0	503	0	27,111	0	0	0	253	06/25/2037	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		233,473	233,473	225,057	228,792	0	4,681	0	4,681	0	233,473	0	0	0	1,939	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2011	PAID ON PRINCIPAL		89,400	89,400	89,387	88,986	0	413	0	413	0	89,400	0	0	0	917	07/25/2029	1Z*
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		02/25/2011	PAID ON PRINCIPAL		35,536	35,536	35,321	35,337	0	199	0	199	0	35,536	0	0	0	258	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2011	PAID ON PRINCIPAL		62,566	62,566	62,478	62,447	0	119	0	119	0	62,566	0	0	0	614	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2011	PAID ON PRINCIPAL		29,890	29,890	31,636	32,595	0	(2,705)	0	(2,705)	0	29,890	0	0	0	308	04/25/2033	1
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		03/01/2011	PAID ON PRINCIPAL		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	79	06/01/2017	1FE
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		01/01/2011	PAID ON PRINCIPAL		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,350	01/01/2016	1FE
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		03/15/2011	PAID ON PRINCIPAL		417,685	417,685	422,159	416,962	0	723	0	723	0	417,685	0	0	0	4,930	10/15/2015	1
911760 RA 6	VENDE 2001-3 L CMO 6.500		03/15/2011	PAID ON PRINCIPAL		1,061,059	1,061,059	1,105,585	1,060,530	0	528	0	528	0	1,061,059	0	0	0	10,632	05/15/2014	1
31392D YG 1	FNGT 2002-T11 IO 299		03/25/2011	PAID ON PRINCIPAL		96,560	96,560	75,058	87,147	0	9,413	0	9,413	0	96,560	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 888		01/25/2011	PAID ON PRINCIPAL		72,443	72,443	56,311	65,381	0	7,062	0	7,062	0	72,443	0	0	0	0	04/25/2012	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.548		03/16/2011	PAID ON PRINCIPAL		1,417,468	1,417,468	1,481,697	1,424,423	0	(6,955)	0	(6,955)	0	1,417,468	0	0	0	20,189	08/16/2027	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.548		01/16/2011	PAID ON PRINCIPAL		412,578	412,578	431,273	414,603	0	(2,024)	0	(2,024)	0	412,578	0	0	0	1,903	08/16/2027	1
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		03/16/2011	PAID ON PRINCIPAL		2,262,019	2,262,019	2,452,611	2,300,403	0	(38,385)	0	(38,385)	0	2,262,019	0	0	0	23,417	09/16/2026	1
38373M FV 7	GNR 2002-56 B (PROJECT) 5.134		03/16/2011	PAID ON PRINCIPAL		104,052	104,052	103,922	104,180	0	(128)	0	(128)	0	104,052	0	0	0	892	07/16/2024	1
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		03/16/2011	PAID ON PRINCIPAL		1,850,730	1,850,730	1,942,216	1,864,810	0	(14,079)	0	(14,079)	0	1,850,730	0	0	0	21,718	10/16/2027	1
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.486		03/16/2011	PAID ON PRINCIPAL		307,462	307,462	306,789	307,646	0	(184)	0	(184)	0	307,462	0	0	0	2,313	10/16/2025	1
38373M JC 5	GNR 2003-88 CA (PROJEC) 4.745		03/16/2011	PAID ON PRINCIPAL		447,585	447,585	448,844	447,219	0	366	0	366	0	447,585	0	0	0	3,406	01/16/2030	1
38373M LA 6	GNR 2004-20 C (PROJECT) 4.430		03/16/2011	PAID ON PRINCIPAL		7,396,528	7,396,528	7,288,337	7,360,764	0	35,764	0	35,764	0	7,396,528	0	0	0	55,972	04/16/2034	1
3133T5 LL 5	FHR 1727 I CMO 6.500		03/15/2011	PAID ON PRINCIPAL		352,568	352,568	351,741	351,732	0	836	0	836	0	352,568	0	0	0	4,011	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		03/17/2011	PAID ON PRINCIPAL		18,744	18,744	19,447	18,690	0	54	0	54	0	18,744	0	0	0	217	10/17/2027	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31393J NM 6	FHR 2557 OH CMO 5.500		03/15/2011	PAID ON PRINCIPAL		2,259,180	2,259,180	2,303,658	2,258,829	0	351	0	351	0	2,259,180	0	0	0	18,112	06/15/2031	1
31393R PW 4	FHR 2630 HA CMO 3.000		03/15/2011	PAID ON PRINCIPAL		250,299	250,299	255,070	252,216	0	(1,918)	0	(1,918)	0	250,299	0	0	0	1,140	01/15/2017	1
31394J L6 2	FHR 2676 CV CMO 4.000		03/15/2011	PAID ON PRINCIPAL		1,020,045	1,020,045	1,048,978	1,026,631	0	(6,586)	0	(6,586)	0	1,020,045	0	0	0	6,356	05/15/2016	1
31395U KS 9	FHR 2978 LX CMO 4.500		03/15/2011	PAID ON PRINCIPAL		238,817	238,817	249,862	245,376	0	(6,559)	0	(6,559)	0	238,817	0	0	0	1,666	12/15/2018	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		03/25/2011	PAID ON PRINCIPAL		33,451	33,451	33,765	33,623	0	(172)	0	(172)	0	33,451	0	0	0	409	10/25/2031	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		03/20/2011	PAID ON PRINCIPAL		136,916	136,916	138,055	136,865	0	51	0	51	0	136,916	0	0	0	1,257	05/20/2033	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					44,348,590	44,244,806	44,447,442	44,196,597	16,139	13,302	0	29,440	0	44,226,037	0	122,553	122,553	413,527	XXX	XXX

**Bonds - Industrial and Miscellaneous**

01903Q AA 6	ALLIED CAPITAL CORPORA 6.625		03/16/2011	REDEEMED		2,041,214	2,000,000	1,999,800	1,999,901	0	(396)	0	(396)	0	1,999,506	0	41,708	41,708	88,701	07/15/2011	2FE
01958X BD 8	ALLIED WASTE NA 5.750		02/15/2011	MATURED		2,000,000	2,000,000	2,003,750	1,999,854	0	146	0	146	0	2,000,000	0	0	0	57,500	02/15/2011	2FE
12189T AH 7	BNSF 1998-A TRUST 6.600		01/03/2011	VARIOUS		219,281	219,281	219,281	219,281	0	0	0	0	219,281	0	0	0	7,236	01/02/2019	1FE	
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/20/2011	PAID ON PRINCIPAL		79,926	79,926	80,730	80,459	0	(533)	0	(533)	0	79,926	0	0	0	2,054	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/18/2011	PAID ON PRINCIPAL		272,243	272,243	272,604	272,567	0	(325)	0	(325)	0	272,243	0	0	0	6,228	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		02/28/2011	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1	
05577@ AH 3	BNSF 2009-A SER B 6.550		02/28/2011	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1	
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/28/2011	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	13,943	0	0	0	457	02/26/2021	1	
05577@ AK 6	BNSF 2009-A SER D 6.550		02/28/2011	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	14,059	0	0	0	460	02/26/2021	1	
05577@ AM 2	BNSF 2009-A SER E 6.550		02/28/2011	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	5,835	0	0	0	191	02/26/2021	1	
134429 AM 1	CAMPBELL SOUP CO 6.750		02/15/2011	MATURED		3,000,000	3,000,000	3,405,660	3,006,752	0	(6,752)	0	(6,752)	0	3,000,000	0	0	0	101,250	02/15/2011	1FE
75953G AC 7	CENTERPOINT ENERGY RES 7.750		02/15/2011	MATURED		500,000	500,000	547,760	501,231	0	(1,231)	0	(1,231)	0	500,000	0	0	0	19,375	02/15/2011	2FE
199333 AG 0	COLUMBUS MCKINNON CORP 8.875		02/28/2011	REDEEMED		511,095	500,000	526,000	504,569	0	(866)	0	(866)	0	503,703	0	7,392	7,392	14,422	11/01/2013	4FE
205768 AF 1	COMSTOCK RESOURCES 6.875		03/18/2011	REDEEMED		1,150,000	1,150,000	1,004,250	1,084,948	0	11,348	0	11,348	0	1,096,296	0	53,704	53,704	43,265	03/01/2012	4FE
210805 A@ 6	CONTINENTAL AIR PASS C 7.020		01/01/2011	REDEEMED		187,276	187,276	187,276	180,869	6,407	0	0	6,407	0	187,276	0	0	0	3,287	06/01/2015	3
217194 AA 7	COP I LLC 3.613		03/08/2011	PAID ON PRINCIPAL		52,386	52,386	52,386	52,386	0	0	0	0	52,386	0	0	0	473	12/05/2021	1FE	
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2011	PAID ON PRINCIPAL		19,752	19,752	18,974	19,083	0	669	0	669	0	19,752	0	0	0	149	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2011	PAID ON PRINCIPAL		18,234	18,234	18,234	18,234	0	0	0	0	18,234	0	0	0	254	07/10/2031	2FE	
233835 AP 2	DAIMLERCHRYSLER N.A. 7.750		01/18/2011	MATURED		6,000,000	6,000,000	6,860,440	6,006,621	0	(6,621)	0	(6,621)	0	6,000,000	0	0	0	232,500	01/18/2011	2FE
248019 AC 5	DELUXE CORP 5.000		03/15/2011	TENDERED		4,180,000	4,000,000	3,470,000	3,698,279	0	28,848	0	28,848	0	3,727,127	0	452,873	452,873	50,000	12/15/2012	4FE
278865 AG 5	ECOLAB INC 6.875		02/01/2011	MATURED		4,000,000	4,000,000	3,966,080	3,998,942	0	1,058	0	1,058	0	4,000,000	0	0	0	137,500	02/01/2011	1FE
28932M AA 3	ELM RD GENERATING STAT 5.209		02/11/2011	PAID ON PRINCIPAL		62,569	62,569	62,569	62,569	0	0	0	0	62,569	0	0	0	1,630	02/11/2030	1FE	
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2011	MATURED		3,658	3,658	3,658	3,658	0	0	0	0	3,658	0	0	0	1,342	03/01/2013	1FE	
31428X AF 3	FEDERAL EXPRESS 7.250		02/15/2011	MATURED		2,500,000	2,500,000	2,870,500	2,508,095	0	(8,095)	0	(8,095)	0	2,500,000	0	0	0	90,625	02/15/2011	2FE
313747 AK 3	FEDERAL REALTY INVESTM 4.500		02/15/2011	MATURED		1,000,000	1,000,000	996,980	999,845	0	155	0	155	0	1,000,000	0	0	0	22,500	02/15/2011	2FE
345397 TS 2	FORD MOTOR CREDIT 7.375		02/01/2011	MATURED		2,000,000	2,000,000	1,989,560	1,989,560	0	0	0	0	1,989,560	0	10,440	10,440	73,750	02/01/2011	3FE	
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/21/2011	PAID ON PRINCIPAL		132,712	132,712	132,712	132,712	0	0	0	0	132,712	0	0	0	1,376	09/20/2020	3FE	

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**SCHEDULE D - PART 4**

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
38141G	AZ 7		01/15/2011	GOLDMAN SACHS GROUP	6.875	1,000,000	1,000,000	1,047,250	1,000,550	0	(550)	0	(550)	0	1,000,000	0	0	0	34,375	01/15/2011	1FE.....
46625H	AJ 9		02/01/2011	JP MORGAN CHASE	6.750	5,000,000	5,000,000	5,572,600	5,008,430	0	(8,430)	0	(8,430)	0	5,000,000	0	0	0	168,750	02/01/2011	1FE.....
49228R	AE 3		03/01/2011	KERN RIVER FUNDING (14	4.893	135,996	135,996	134,630	135,071	0	924	0	924	0	135,996	0	0	0	832	04/30/2018	1FE.....
49306C	AD 3		02/01/2011	KEY BANK NA	7.000	1,039,000	1,039,000	1,167,333	1,040,469	0	(1,469)	0	(1,469)	0	1,039,000	0	0	0	36,365	02/01/2011	2FE.....
494550	AH 9		03/15/2011	KINDER MORGAN ENERGY P	6.750	1,000,000	1,000,000	1,131,990	1,004,184	0	(4,184)	0	(4,184)	0	1,000,000	0	0	0	33,750	03/15/2011	2FE.....
000000	00 0		03/01/2011	LOUISIANA TAX CREDIT N	---	43,712	43,712	43,712	43,712	0	0	0	0	0	43,712	0	0	0	13,591	03/01/2013	1FE.....
565805	AA 6		02/10/2011	MARATHON OIL	6.000	1,929,960	1,800,000	1,946,178	1,831,087	0	(2,280)	0	(2,280)	0	1,828,807	0	101,153	101,153	65,700	07/01/2012	2FE.....
565849	AH 9		02/25/2011	MARATHON OIL	7.500	1,251,400	1,000,000	1,171,140	1,153,940	0	(2,242)	0	(2,242)	0	1,151,697	0	99,703	99,703	39,583	02/15/2019	2FE.....
570506	AE 5		02/24/2011	MARKWEST ENERGY	8.500	761,475	710,000	698,285	702,291	0	98	0	98	0	702,389	0	59,086	59,086	36,713	07/15/2016	3FE.....
576863	BB 9		03/04/2011	MATSON NAVIGATION CO	5.337	41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,094	09/04/2028	1FE.....
576863	BC 7		01/29/2011	MATSON NAVIGATION CO	5.273	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,186	07/29/2029	1FE.....
629856	AB 1		03/14/2011	NALCO FINANCE	9.000	360,325	355,000	260,925	314,771	0	2,148	0	2,148	0	316,919	0	43,406	43,406	19,791	02/01/2014	4FE.....
648053	AC 0		02/01/2011	NEW PLAN EXCEL REALTY	4.500	5,000,000	5,000,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	3,700,000	3,700,000	112,500	02/01/2011	5FE.....
655844	AP 3		02/15/2011	NORFOLK SOUTHERN CORP	6.750	2,000,000	2,000,000	2,243,620	2,004,571	0	(4,571)	0	(4,571)	0	2,000,000	0	0	0	67,500	02/15/2011	2FE.....
66586G	BZ 9		03/07/2011	NORTHERN TRUST CO	6.300	5,200,000	5,200,000	5,810,116	5,215,551	0	(15,551)	0	(15,551)	0	5,200,000	0	0	0	169,260	03/07/2011	1FE.....
666807	AT 9		02/15/2011	NORTHROP GRUMMAN	7.125	7,000,000	7,000,000	8,341,420	7,024,072	0	(24,072)	0	(24,072)	0	7,000,000	0	0	0	249,375	02/15/2011	2FE.....
674599	BV 6		03/31/2011	OCCIDENTAL PETROLEUM	6.750	94,341	90,000	101,304	91,250	0	(302)	0	(302)	0	90,948	0	3,392	3,392	4,320	01/15/2012	1FE.....
674599	BW 4		03/31/2011	OCCIDENTAL PETROLEUM	7.000	551,275	485,000	559,685	536,415	0	(4,352)	0	(4,352)	0	532,063	0	19,213	19,213	14,146	11/01/2013	1FE.....
68402L	AE 4		01/15/2011	ORACLE CORP	5.000	1,000,000	1,000,000	996,370	999,922	0	78	0	78	0	1,000,000	0	0	0	25,000	01/15/2011	1.....
71646X	AA 6		01/18/2011	PETRODRILL FOUR LTD	4.240	208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1.....
726503	AD 7		02/07/2011	PLAINS ALL AMERICAN PI	7.750	1,111,055	1,000,000	1,178,530	1,046,720	0	(2,507)	0	(2,507)	0	1,044,213	0	66,841	66,841	24,111	10/15/2012	2FE.....
74531E	AG 7		02/01/2011	PUGET SOUND ENERGY INC	7.690	7,600,000	7,600,000	8,243,429	7,607,539	0	(7,539)	0	(7,539)	0	7,600,000	0	0	0	123,382	02/01/2011	2FE.....
758940	AF 7		03/01/2011	REGIONS FINANCIAL CORP	7.000	2,000,000	2,000,000	2,118,940	2,004,380	134	(4,514)	0	(4,380)	0	2,000,000	0	0	0	70,000	03/01/2011	3FE.....
852060	AJ 1		01/30/2011	SPRINT CAPITAL CORP	7.625	8,100,000	8,100,000	9,164,269	8,114,749	0	(14,749)	0	(14,749)	0	8,100,000	0	0	0	308,813	01/30/2011	3FE.....
87612E	AC 0		01/15/2011	TARGET CORP	6.350	3,000,000	3,000,000	3,144,420	3,000,604	0	(604)	0	(604)	0	3,000,000	0	0	0	95,250	01/15/2011	1FE.....
89566E	AA 6		01/31/2011	TRISTATE GENERATION (1	6.040	154,080	154,080	154,080	154,080	0	0	0	0	0	154,080	0	0	0	4,653	01/31/2018	1FE.....
87305N	AV 0		01/03/2011	TTX PASS THRU CERT S20	5.453	197,260	197,260	197,260	197,260	0	0	0	0	0	197,260	0	0	0	5,378	01/02/2022	1.....
87305N	AW 8		01/03/2011	TTX PASS THRU CERT S20	5.503	68,287	68,287	68,287	68,287	0	0	0	0	0	68,287	0	0	0	1,874	01/02/2022	1.....
90783S	AA 0		01/03/2011	UNION PACIFIC PASS THR	4.698	12,287	12,287	12,287	12,287	0	0	0	0	0	12,287	0	0	0	289	01/02/2024	1FE.....
91324P	AP 7		03/15/2011	UNITEDHEALTH GROUP INC	5.250	5,000,000	5,000,000	4,992,000	4,998,803	0	1,197	0	1,197	0	5,000,000	0	0	0	131,250	03/15/2011	1FE.....
949748	AF 4		02/01/2011	WELLS FARGO	6.450	1,000,000	1,000,000	1,136,740	1,001,726	0	(1,726)	0	(1,726)	0	1,000,000	0	0	0	32,250	02/01/2011	1FE.....
780085	JC 1		01/11/2011	ROYAL BANK OF CANADA (	4.170	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	62,550	01/11/2011	1FE.....
000780	KM 7		03/25/2011	AMAC 2003-7 A1 CMO	4.750	516,283	516,283	501,440	506,569	0	9,714	0	9,714	0	516,283	0	0	0	3,792	07/25/2018	1Z*.....
000780	HX 7		03/25/2011	AMAC 2003-8 A4 CMO	5.250	314,228	314,228	298,811	303,785	0	10,443	0	10,443	0	314,228	0	0	0	2,211	06/25/2033	1Z*.....
126342	DZ 4		03/15/2011	AMHPT 1996-1 B1	8.000	906,791	906,791	938,409	906,853	0	(61)	0	(61)	0	906,791	0	0	0	11,817	03/15/2027	1FE.....
066053	AB 5		03/10/2011	BAMH 1998-1 M	6.940	361,410	361,410	366,831	362,306	0	(896)	0	(896)	0	361,410	0	0	0	4,244	04/10/2023	2FE.....

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
073882	AY 8 BSARM 2006-4 4A3 CMO 5.851		03/25/2011	PAID ON PRINCIPAL		309,110	309,110	273,225	220,179	53,046	35,885	0	88,931	0	309,110	0	0	0	3,197	10/25/2046	1Z*
073882	AY 8 BSARM 2006-4 4A3 CMO 5.872		01/25/2011	PAID ON PRINCIPAL		150,919	150,919	133,398	107,499	25,899	17,520	0	43,419	0	150,919	0	0	0	743	10/25/2046	1Z*
15132E	EU 8 CDMC 2003-8 1A5 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		873,845	873,845	865,911	870,198	0	3,647	0	3,647	0	873,845	0	0	0	7,036	10/25/2033	1Z*
151314	FV 8 CDMC 2004-1 A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		1,003,510	1,003,510	1,021,541	1,002,162	0	1,348	0	1,348	0	1,003,510	0	0	0	8,254	02/25/2034	1Z*
16162W	BW 8 CHASE 2003-S12 1A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		415,380	415,380	412,265	413,151	0	2,229	0	2,229	0	415,380	0	0	0	3,353	12/25/2018	1Z*
172973	QK 8 CMSI 2003-6 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		553,091	553,091	541,338	545,369	0	7,722	0	7,722	0	553,091	0	0	0	4,484	05/25/2018	1Z*
172973	RP 6 CMSI 2003-8 A12 NAS CM 5.500		03/25/2011	PAID ON PRINCIPAL		1,734,130	1,734,130	1,684,816	1,720,625	0	13,504	0	13,504	0	1,734,130	0	0	0	15,415	08/25/2033	1Z*
172973	YR 4 CMSI 2004-5 1A1 CMO 5.500		03/04/2011	PAID ON PRINCIPAL		1,050,849	1,050,849	1,062,794	1,047,726	0	3,123	0	3,123	0	1,050,849	0	0	0	6,511	08/25/2034	1Z*
172973	W5 4 CMSI 2005-4 1A6 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		127,896	127,896	94,963	101,652	0	26,245	0	26,245	0	127,896	0	0	0	1,127	07/25/2035	1Z*
172973	5F 2 CMSI 2006-1 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		301,046	301,046	286,747	278,396	0	22,650	0	22,650	0	301,046	0	0	0	2,116	02/25/2021	1Z*
20846Q	HN 1 CNF 2001-3 A4 6.910		03/01/2011	PAID ON PRINCIPAL		176,794	176,794	176,783	176,787	0	7	0	7	0	176,794	0	0	0	2,111	05/01/2033	5FE
20846Q	JW 9 CNF 2002-2 A2 6.030		03/01/2011	PAID ON PRINCIPAL		104,152	104,152	104,379	104,223	0	(71)	0	(71)	0	104,152	0	0	0	1,007	03/01/2033	3FE
22541S	CC 0 CSFB 2004-2R A1 CMO 4.037		03/30/2011	PAID ON PRINCIPAL		45,845	45,845	45,615	45,633	0	211	0	211	0	45,845	0	0	0	519	12/28/2033	1Z*
22541S	CC 0 CSFB 2004-2R A1 CMO 4.133		01/28/2011	PAID ON PRINCIPAL		99,328	99,328	98,832	98,871	0	457	0	457	0	99,328	0	0	0	435	12/28/2033	1Z*
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		961,622	961,622	960,664	960,664	0	958	0	958	0	961,622	0	0	0	6,179	02/25/2020	1Z*
12667F	J6 3 CWALT 2004-30CB 3A1 CM 5.000		03/25/2011	PAID ON PRINCIPAL		324,087	324,087	265,752	261,658	0	62,430	0	62,430	0	324,087	0	0	0	2,943	02/25/2020	1Z*
12669F	DS 9 CWHL 2003-J10 1A9 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		736,697	736,697	697,560	710,383	0	26,314	0	26,314	0	736,697	0	0	0	5,061	11/25/2033	1Z*
12669F	GV 9 CWHL 2003-J13 2A1 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		1,235,788	1,235,788	1,242,739	1,237,405	0	(1,617)	0	(1,617)	0	1,235,788	0	0	0	9,681	01/25/2024	1Z*
12669F	NZ 2 CWHL 2004-3 A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		206,801	206,801	210,420	206,677	0	124	0	124	0	206,801	0	0	0	1,765	04/25/2034	1Z*
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		150,278	150,278	130,226	123,673	0	26,605	0	26,605	0	150,278	0	0	0	1,293	08/25/2035	1Z*
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		657,022	657,022	509,315	499,075	0	157,947	0	157,947	0	657,022	0	0	0	6,277	07/25/2037	1Z*
32051D	A6 9 FHASI 2003-7 1A12 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,378,645	1,378,645	1,242,504	1,321,668	0	56,977	0	56,977	0	1,378,645	0	0	0	10,834	09/25/2033	1Z*
32051G	LD 5 FHASI 2005-2 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,043,657	1,043,657	1,043,330	1,041,115	0	2,542	0	2,542	0	1,043,657	0	0	0	7,556	05/25/2020	1Z*
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		556,616	556,616	552,136	552,643	0	3,973	0	3,973	0	556,616	0	0	0	7,156	01/25/2019	1Z*
3622EB	AC 2 GSAA 2007-4 A3A CMO .549		03/25/2011	PAID ON PRINCIPAL		21,703	21,703	8,925	7,959	0	13,744	0	13,744	0	21,703	0	0	0	30	03/25/2037	1Z*
3622EB	AC 2 GSAA 2007-4 A3A CMO .560		01/25/2011	PAID ON PRINCIPAL		13,889	13,889	5,712	5,093	0	8,796	0	8,796	0	13,889	0	0	0	6	03/25/2037	1Z*
3622EB	AC 2 GSAA 2007-4 A3A CMO .561		02/25/2011	PAID ON PRINCIPAL		15,638	15,638	6,431	5,734	0	9,903	0	9,903	0	15,638	0	0	0	15	03/25/2037	1Z*
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		03/19/2011	PAID ON PRINCIPAL		14,289	14,289	14,133	14,150	0	138	0	138	0	14,289	0	0	0	149	05/19/2027	1Z*
36228F	CL 8 GSMPS 1999-3 A (144A) 8.000		03/19/2011	PAID ON PRINCIPAL		2,900	2,900	2,971	2,790	213	(103)	0	110	0	2,900	0	0	0	48	08/19/2029	1Z*
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		03/19/2011	PAID ON PRINCIPAL		4,468	4,468	4,635	3,834	941	(307)	0	634	0	4,468	0	0	0	52	06/15/2032	1Z*
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 5.063		01/25/2011	PAID ON PRINCIPAL		227,000	227,000	230,086	229,901	0	(2,901)	0	(2,901)	0	227,000	0	0	0	962	01/25/2035	1Z*
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 5.063		03/25/2011	PAID ON PRINCIPAL		239,958	239,958	243,219	243,024	0	(3,067)	0	(3,067)	0	239,958	0	0	0	2,826	01/25/2035	1Z*
362290	AP 3 GSR 2007-AR1 6A1 CMO 4.729		03/25/2011	PAID ON PRINCIPAL		3,159,711	3,159,711	2,880,665	2,783,844	(0)	375,867	0	375,867	0	3,159,711	0	0	0	30,971	03/25/2037	1Z*
362290	AP 3 GSR 2007-AR1 6A1 CMO 4.749		01/25/2011	PAID ON PRINCIPAL		484,718	484,718	441,911	427,058	0	57,660	0	57,660	0	484,718	0	0	0	1,919	03/25/2037	1Z*
393505	BC 5 GT 1993-2 B 8.000		03/24/2011	VARIOUS		106,346	117,368	109,129	98,040	0	17,360	0	17,360	0	115,400	0	(9,055)	(9,055)	2,129	07/15/2018	6FE
393505	T3 6 GT 1999-1 A6 6.370		03/01/2011	PAID ON PRINCIPAL		988,424	988,424	917,054	951,635	22,249	14,540	0	36,789	0	988,424	0	0	0	10,535	07/01/2025	4FE

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**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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
393505 Y2 2	GT 1999-3 M1 6.960		03/24/2011	WRITTEN OFF		30	275,881	91,498	28	0	0	0	0	0	28	0	2	2	3,304	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2011	PAID ON PRINCIPAL		241,664	241,664	202,140	194,842	0	46,822	0	46,822	0	241,664	0	0	0	2,984	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2011	PAID ON PRINCIPAL		133,796	133,796	133,735	102,531	0	31,265	0	31,265	0	133,796	0	0	0	1,793	03/01/2030	6FE
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		668,165	668,165	648,120	644,288	0	23,877	0	23,877	0	668,165	0	0	0	5,075	08/25/2020	1Z*
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		173,021	173,021	173,313	172,680	(0)	341	0	341	0	173,021	0	0	0	1,584	06/25/2018	1Z*
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		33,844	33,844	34,177	34,272	0	(428)	0	(428)	0	33,844	0	0	0	520	12/25/2017	1Z*
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		337,853	337,853	342,710	337,475	0	378	0	378	0	337,853	0	0	0	2,515	10/25/2033	1Z*
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		1,467,705	1,467,705	1,476,420	1,465,345	0	2,360	0	2,360	0	1,467,705	0	0	0	10,761	12/25/2033	1Z*
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,332,038	1,332,038	1,310,852	1,324,543	0	7,495	0	7,495	0	1,332,038	0	0	0	10,081	05/25/2018	1Z*
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		1,139,531	1,139,531	1,139,633	1,137,757	0	1,775	0	1,775	0	1,139,531	0	0	0	7,110	02/25/2019	1Z*
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		1,053,065	1,053,065	1,052,571	1,049,625	0	3,440	0	3,440	0	1,053,065	0	0	0	8,492	07/25/2034	1Z*
674135 DQ 8	OAK 1998-B M2 7.025		02/25/2011	WRITTEN OFF		20	7,792	485	0	0	0	0	0	0	0	0	20	20	80	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2011	PAID ON PRINCIPAL		87,131	87,131	79,696	76,805	0	10,326	0	10,326	0	87,131	0	0	0	758	11/15/2032	5FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		129,456	129,456	132,490	133,273	3,802	(7,620)	0	(3,818)	0	129,456	0	0	0	1,084	02/25/2034	1Z*
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		249,583	249,583	252,858	251,271	0	(1,689)	0	(1,689)	0	249,583	0	0	0	2,116	04/25/2033	1Z*
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		642,790	642,790	635,860	638,289	0	4,501	0	4,501	0	642,790	0	0	0	6,921	10/25/2018	1Z*
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		771,823	771,823	775,260	771,663	0	161	0	161	0	771,823	0	0	0	5,550	02/25/2020	1Z*
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		1,789,984	1,789,984	1,787,657	1,787,657	0	2,327	0	2,327	0	1,789,984	0	0	0	15,689	05/25/2035	1Z*
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2011	PAID ON PRINCIPAL		178,212	178,212	162,173	169,235	0	8,977	0	8,977	0	178,212	0	0	0	2,085	05/07/2026	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		93,135	93,135	94,351	92,940	0	195	0	195	0	93,135	0	0	0	852	12/26/2017	1Z*
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		28,446	28,446	28,864	28,370	0	76	0	76	0	28,446	0	0	0	191	12/25/2017	1Z*
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		196,309	196,309	193,978	195,197	0	1,112	0	1,112	0	196,309	0	0	0	1,385	10/25/2018	1Z*
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		878,711	878,711	870,415	874,088	0	4,623	0	4,624	0	878,711	0	0	0	6,796	12/25/2018	1Z*
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		981,545	981,545	975,986	977,359	(0)	4,186	0	4,186	0	981,545	0	0	0	7,200	11/25/2018	1Z*
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		374,043	374,043	377,667	373,066	0	977	0	977	0	374,043	0	0	0	3,256	06/25/2018	1Z*
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		534,088	534,088	521,855	526,008	(0)	8,080	0	8,080	0	534,088	0	0	0	4,270	09/25/2020	1Z*
94984F AL 3	WFMBS 2006-11 A11 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		1,080,235	1,080,235	1,079,729	1,076,109	0	4,127	0	4,127	0	1,080,235	0	0	0	9,627	09/25/2036	1Z*
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		61,740	61,740	56,733	56,895	0	4,845	0	4,845	0	61,740	0	0	0	849	03/25/2036	1Z*
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		493,638	493,638	414,656	391,006	0	102,632	0	102,632	0	493,638	0	0	0	4,714	09/25/2037	1Z*
05522P AC 6	BACS-0101 CMO 8.000	D.	03/31/2011	PAID ON PRINCIPAL		37,746	37,746	31,002	12,127	16,143	9,796	0	25,939	9,191	47,257	(9,511)	0	(9,511)	637	05/01/2020	6Z*
75585R GC 3	REALT 2006-3 A1 4.449	C.	03/14/2011	PAID ON PRINCIPAL		70,507	70,507	70,505	70,460	0	47	0	47	0	70,507	0	0	0	659	12/12/2038	1Z*
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	03/12/2011	PAID ON PRINCIPAL		111,142	111,142	111,141	111,032	0	110	0	110	0	111,142	0	0	0	947	09/12/2019	1Z*
12498N AB 9	CBASS 2006-CB2 AF2 5.501		03/25/2011	PAID ON PRINCIPAL		104,548	104,548	75,797	70,838	0	33,710	0	33,710	0	104,548	0	0	0	830	12/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 399		03/25/2011	PAID ON PRINCIPAL		108,743	108,743	88,626	91,076	0	17,667	0	17,667	0	108,743	0	0	0	148	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 410		01/25/2011	PAID ON PRINCIPAL		274,379	274,379	223,619	229,802	0	44,577	0	44,577	0	274,379	0	0	0	188	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 411		02/25/2011	PAID ON PRINCIPAL		112,477	112,477	91,669	94,203	0	18,274	0	18,274	0	112,477	0	0	0	117	05/25/2036	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 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 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.							
3899999.	Total - Bonds - Industrial & Miscellaneous.....					132,506,127	131,948,634	133,411,184	126,434,627	128,834	1,293,107	0	1,421,941	9,191	127,865,759	(9,511)	4,649,879	4,640,368	3,235,479	XXX	XXX
8399997.	Total - Bonds - Part 4.....					448,155,568	445,646,306	438,517,913	443,192,128	144,973	1,214,339	0	1,359,311	(13,281,525)	431,269,914	11,617,070	5,268,589	16,885,658	8,505,289	XXX	XXX
8399999.	Total - Bonds.....					448,155,568	445,646,306	438,517,913	443,192,128	144,973	1,214,339	0	1,359,311	(13,281,525)	431,269,914	11,617,070	5,268,589	16,885,658	8,505,289	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
004239	10 9 ACADIA REALTY TRUST.....		03/25/2011	VARIOUS.....	15,286,000	287,374	XXX	188,860	278,817	(89,957)	0	0	(89,957)	0	188,860	0	98,514	98,514	2,751	XXX	L.....
015271	10 9 ALEXANDRIA REAL ESTATE EQUITY.....		03/29/2011	BARCLAYS CAPITAL ALGO.....	1,100,000	84,018	XXX	39,369	80,586	(41,217)	0	0	(41,217)	0	39,369	0	44,649	44,649	495	XXX	L.....
124830	10 0 CBL & ASSOCIATES PROPERTIES INC.....		02/01/2011	VARIOUS.....	13,500,000	228,659	XXX	161,878	236,250	(74,372)	0	0	(74,372)	0	161,878	0	66,781	66,781	2,700	XXX	L.....
253868	10 3 DIGITAL REALTY TRUST INC.....		03/29/2011	VARIOUS.....	3,300,000	185,704	XXX	128,152	170,082	(41,930)	0	0	(41,930)	0	128,152	0	57,552	57,552	2,293	XXX	L.....
313747	20 6 FEDERAL REALTY INV TRUST.....		03/21/2011	GOLDMAN SACHS ALGO.....	2,400,000	196,440	XXX	110,400	187,032	(76,632)	0	0	(76,632)	0	110,400	0	86,040	86,040	1,608	XXX	L.....
370023	10 3 GENERAL GROWTH PROPERTIES INC.....		02/09/2011	SELL FRACTIONAL SHARE.....	0.910	13	XXX	13	14	(1)	0	0	(1)	0	13	0	0	0	0	XXX	L.....
44107P	10 4 HOST HOTELS & RESORTS INC.....		02/23/2011	RBC CAPITAL MARKETS.....	2,400,000	43,113	XXX	9,235	42,888	(33,653)	0	0	(33,653)	0	9,235	0	33,878	33,878	0	XXX	L.....
49455U	10 0 KINDER MORGAN MANAGEMENT LLC.....		03/07/2011	SELL FRACTIONAL SHARE.....	0.610	40	XXX	20	40	(20)	0	0	(20)	0	20	0	20	20	0	XXX	L.....
531172	10 4 LIBERTY PROPERTY TRUST.....		02/24/2011	WACHOVIA ALGO.....	4,500,000	147,518	XXX	85,230	143,640	(58,410)	0	0	(58,410)	0	85,230	0	62,288	62,288	2,138	XXX	L.....
74460D	10 9 PUBLIC STORAGE INC.....		02/24/2011	WACHOVIA ALGO.....	1,800,000	196,219	XXX	99,450	182,556	(83,106)	0	0	(83,106)	0	99,450	0	96,769	96,769	0	XXX	L.....
758849	10 3 REGENCY CENTERS CORP.....		03/29/2011	BARCLAYS CAPITAL ALGO.....	300,000	12,644	XXX	7,971	12,672	(4,701)	0	0	(4,701)	0	7,971	0	4,673	4,673	139	XXX	L.....
80589M	10 2 SCANA CORP.....		02/25/2011	BANC OF AMERICA-MERRILL LYNCH	85,000,000	3,416,008	XXX	3,485,785	3,451,000	34,785	0	0	34,785	0	3,485,785	0	(69,777)	(69,777)	40,375	XXX	L.....
828806	10 9 SIMON PROPERTY GROUP INC.....		03/02/2011	VARIOUS.....	4,900,000	502,969	XXX	166,028	487,501	(321,473)	0	0	(321,473)	0	166,028	0	336,941	336,941	2,080	XXX	L.....
875465	10 6 TANGER FACTORY OUTLET CENTERS INC.....		03/29/2011	BARCLAYS CAPITAL ALGO.....	3,400,000	87,867	XXX	52,462	87,023	(34,561)	0	0	(34,561)	0	52,462	0	35,405	35,405	659	XXX	L.....
876664	10 3 TAUBMAN CENTERS INC.....		02/01/2011	VARIOUS.....	6,200,000	317,037	XXX	177,645	312,976	(135,331)	0	0	(135,331)	0	177,645	0	139,393	139,393	0	XXX	L.....
92276F	10 0 VENTAS INC.....		03/23/2011	VARIOUS.....	13,600,000	708,875	XXX	306,291	713,728	(407,437)	0	0	(407,437)	0	306,291	0	402,584	402,584	2,760	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					6,414,495	XXX	5,018,789	6,386,805	(1,368,016)	0	0	(1,368,016)	0	5,018,789	0	1,395,706	1,395,706	57,997	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					6,414,495	XXX	5,018,789	6,386,805	(1,368,016)	0	0	(1,368,016)	0	5,018,789	0	1,395,706	1,395,706	57,997	XXX	XXX
9799999.	Total - Common Stocks.....					6,414,495	XXX	5,018,789	6,386,805	(1,368,016)	0	0	(1,368,016)	0	5,018,789	0	1,395,706	1,395,706	57,997	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					6,414,495	XXX	5,018,789	6,386,805	(1,368,016)	0	0	(1,368,016)	0	5,018,789	0	1,395,706	1,395,706	57,997	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					454,570,063	XXX	443,536,702	449,578,933	(1,223,043)	1,214,339	0	(8,705)	(13,281,525)	436,288,703	11,617,070	6,664,295	18,281,365	8,563,286	XXX	XXX

QE05.15

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

**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 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
<b>Short Futures</b>																			
<b>Hedging Other</b>																			
TYM1.....	(3,000)	(3,000,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	06/01/2011	CBT.....	02/23/2011	118.8438	119.0313	(562,500)	0	(562,500)	(562,500)	0	0	4,800,000	0001.....
1349999. Total-Short Futures-Hedging Other.....												(562,500)	0	(562,500)	(562,500)	0	0	4,800,000	XXX.....
1389999. Total-Short Futures.....												(562,500)	0	(562,500)	(562,500)	0	0	4,800,000	XXX.....
1409999. Total-Hedging Other.....												(562,500)	0	(562,500)	(562,500)	0	0	4,800,000	XXX.....
1449999. TOTAL.....												(562,500)	0	(562,500)	(562,500)	0	0	4,800,000	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
<b>Brokers</b>	
.....	.....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		
<b>Exchange Traded Derivatives</b>											
0199999 Exchange Traded.....	...XXX...	...XXX...	.....XXX.....	.....0	.....0	.....0	.....0	.....(562,500)	.....0	.....4,800,000	.....4,800,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(562,500)	.....0	.....4,800,000	.....4,800,000

QE08



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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>					
	REPO COLL TREASURY A - USD.....	1	37,005,000	37,005,000	04/01/2011....
0199999	U.S. Government - Issuer Obligations.....		37,005,000	37,005,000	...XXX.....
0599999	Total - U.S. Government.....		37,005,000	37,005,000	...XXX.....
<b>Totals</b>					
7799999	Total - Issuer Obligations.....		37,005,000	37,005,000	...XXX.....
8399999	Subtotal - Bonds.....		37,005,000	37,005,000	...XXX.....
9999999	Totals.....		37,005,000	37,005,000	...XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....3,174,000 Book/Adjusted Carrying Value \$.....3,174,000
- Average balance for the year to date: Fair Value \$.....36,738,667 Book/Adjusted Carrying Value \$.....36,738,667
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....37,005,000 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A. - NM	Albuquerque,NM	0.060	(7)	0	7,394	7,394	7,394	XXX..
Citibank, N.A.	New Castle,DE	0.000	0	0	48,752	2,971,667	157,598	XXX..
Citibank, N.A. - London	London,UK	0.000	0	0	5,246,962	5,304,617	15,467	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	2,491,542	9,740,736	2,143,462	XXX..
Regions Bank of Arkansas	Little Rock,AR	0.000	0	0	111,398	111,403	111,407	XXX..
Royal Bank of Canada	Toronto,ON	0.000	0	0	21,585,046	24,946,487	23,618,772	XXX..
The Bank of New York Mellon	Pittsburgh,PA	0.000	0	0	8,516	(11,037)	9,901	XXX..
0199999. Total Open Depositories	XXX	XXX	(7)	0	29,509,610	43,081,266	26,074,001	XXX..
0399999. Total Cash on Deposit	XXX	XXX	(7)	0	29,509,610	43,081,266	26,074,001	XXX..
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,700	2,700	2,700	XXX..
0599999. Total Cash	XXX	XXX	(7)	0	29,512,310	43,083,966	26,076,701	XXX..

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		01/31/2011	0.000	04/28/2011	14,989,019	0	23,069
0699999. All Other Government Issuer Obligations.....					14,989,019	0	23,069
1099999. Total - All Other Government Bonds .....					14,989,019	0	23,069
<b>Total</b>							
7799999. Subtotals - Issuer Obligations.....					14,989,019	0	23,069
8399999. Subtotals - Bonds.....					14,989,019	0	23,069
8699999. Total - Cash Equivalents.....					14,989,019	0	23,069

QE12



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(26,040)	0	0	(4,656)
2. Alaska.....AK	0	0	0	0	144	0	0	297
3. Arizona.....AZ	0	0	0	0	(102,132)	0	0	(51,449)
4. Arkansas.....AR	0	0	0	0	(38,683)	1,650,000	6	13,161
5. California.....CA	0	0	0	0	(1,215)	0	0	35,049
6. Colorado.....CO	0	0	0	0	(6,566)	0	0	43,632
7. Connecticut.....CT	0	0	21,563	0	(217,949)	9,189,999	2	3,988
8. Delaware.....DE	0	0	0	0	383	0	0	9,045
9. District of Columbia.....DC	0	0	0	1	72,787	2	2	88,415
10. Florida.....FL	0	0	0	0	(19,207)	25,000	0	59,456
11. Georgia.....GA	0	0	0	0	(9,625)	0	0	24,884
12. Hawaii.....HI	0	0	0	0	(1,323)	0	0	418
13. Idaho.....ID	0	0	0	0	(261)	0	0	102
14. Illinois.....IL	0	0	150,000	5	(465,439)	4,006,315	8	19,384
15. Indiana.....IN	0	0	0	0	3,268	510,502	8	32,725
16. Iowa.....IA	0	0	0	0	(39,767)	100,001	2	15,198
17. Kansas.....KS	0	0	0	0	(3,493)	0	0	12,552
18. Kentucky.....KY	0	0	0	1	(67,454)	0	0	6,275
19. Louisiana.....LA	0	0	25,000	5	(516,024)	2,698,884	22	27,443
20. Maine.....ME	0	0	0	0	(11,724)	200,000	1	(1,826)
21. Maryland.....MD	0	0	0	0	(3,463)	0	0	2,531
22. Massachusetts.....MA	0	0	0	1	(101,441)	0	0	40,270
23. Michigan.....MI	0	0	0	0	7,309	1,200,000	2	32,930
24. Minnesota.....MN	0	0	0	0	(41,770)	0	0	10,605
25. Mississippi.....MS	0	0	0	1	(84,042)	4,756,000	28	(39,752)
26. Missouri.....MO	0	0	0	0	(40,009)	350,001	3	883
27. Montana.....MT	0	0	0	1	162,393	350,000	1	11,150
28. Nebraska.....NE	0	0	0	0	(14,913)	400,001	3	6,376
29. Nevada.....NV	0	0	0	0	(4,665)	200,000	1	1,074
30. New Hampshire.....NH	0	0	0	0	(2,151)	1	1	496
31. New Jersey.....NJ	0	0	0	0	1,847,428	2,050,500	2	11,556
32. New Mexico.....NM	0	0	0	0	858	0	0	1,871
33. New York.....NY	0	0	8,752	0	(6,227)	186,856	0	13,432
34. North Carolina.....NC	0	0	0	0	(56,129)	0	0	11,306
35. North Dakota.....ND	0	0	0	0	(15,298)	0	0	(152)
36. Ohio.....OH	0	0	0	0	176,836	1,410,000	3	43,016
37. Oklahoma.....OK	0	0	0	0	(2,252)	0	0	1,854
38. Oregon.....OR	0	0	0	0	(554)	0	0	4,113
39. Pennsylvania.....PA	0	0	4,600,000	1	3,079,590	581,001	7	4,632
40. Rhode Island.....RI	0	0	0	0	548	50,000	1	3,679
41. South Carolina.....SC	0	0	0	0	(10,715)	0	0	12,357
42. South Dakota.....SD	0	0	0	0	(12,921)	0	0	3,303
43. Tennessee.....TN	0	0	0	4	(120,776)	699,000	5	55,439
44. Texas.....TX	0	0	0	1	(3,508)	1,000,000	1	63,384
45. Utah.....UT	0	0	0	0	67,232	0	0	92,822
46. Vermont.....VT	0	0	0	0	(1,255)	0	0	(706)
47. Virginia.....VA	0	0	0	0	902,063	1,625,000	4	(14,426)
48. Washington.....WA	0	0	0	2	(2,664)	50,001	1	10,776
49. West Virginia.....WV	0	0	0	3	(296,723)	0	1	(124,388)
50. Wisconsin.....WI	0	0	0	0	48,436	100,000	1	102,216
51. Wyoming.....WY	0	0	0	0	(1,700)	0	0	(791)
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	(1)	47,272	515,000	2	3,143
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	236	0	0	35,093
58. Aggregate Other Alien.....OT	0	0	0	0	(50)	0	0	98
59. Totals.....	0	0	4,805,315	25	4,066,660	33,904,064	118	734,280

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(50)	0	0	98
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	(50)	0	0	98



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(38,729)	0	0	(6,925)
2. Alaska.....AK	0	0	0	0	450	0	0	931
3. Arizona.....AZ	0	0	0	0	(70,159)	0	0	(35,343)
4. Arkansas.....AR	0	0	0	0	(26,686)	75,000	1	9,079
5. California.....CA	0	0	0	0	(3,544)	928	0	102,240
6. Colorado.....CO	0	0	0	0	(12,784)	0	0	84,959
7. Connecticut.....CT	0	0	0	0	(84,710)	0	0	20,722
8. Delaware.....DE	0	0	0	0	1,927	0	0	45,520
9. District of Columbia.....DC	0	0	0	0	(868,368)	2,473,094	3	74,865
10. Florida.....FL	0	0	8,207,844	2	2,996,205	4,511,525	2	152,114
11. Georgia.....GA	0	0	(5,650,000)	0	(5,669,783)	420,003	5	51,145
12. Hawaii.....HI	0	0	0	0	(745)	0	0	235
13. Idaho.....ID	0	0	0	0	(4)	0	0	2
14. Illinois.....IL	0	0	6,000,000	12	923,530	15,520,095	39	35,924
15. Indiana.....IN	0	0	0	0	1,818	50,000	1	18,202
16. Iowa.....IA	0	0	0	0	(11,835)	0	0	4,523
17. Kansas.....KS	0	0	0	0	(5,246)	5,000	1	18,852
18. Kentucky.....KY	0	0	0	0	(13,198)	0	0	4,745
19. Louisiana.....LA	0	0	0	1	(126,531)	645,000	7	17,748
20. Maine.....ME	0	0	0	0	(16,434)	0	0	(2,560)
21. Maryland.....MD	0	0	0	0	(16,629)	0	0	12,155
22. Massachusetts.....MA	0	0	0	0	3,873	2,000,001	2	14,102
23. Michigan.....MI	0	0	0	0	10,610	0	0	47,805
24. Minnesota.....MN	0	0	0	0	(35,844)	0	0	9,101
25. Mississippi.....MS	0	0	0	0	(13,819)	0	0	(6,863)
26. Missouri.....MO	0	0	0	0	(11,449)	0	0	253
27. Montana.....MT	0	0	0	0	(9,405)	0	0	11,124
28. Nebraska.....NE	0	0	0	0	(16,672)	0	0	7,129
29. Nevada.....NV	0	0	0	0	(4,867)	0	0	1,120
30. New Hampshire.....NH	0	0	0	0	(6,738)	0	0	1,554
31. New Jersey.....NJ	0	0	0	0	(4,295)	0	0	16,156
32. New Mexico.....NM	0	0	0	0	11,664	0	0	25,434
33. New York.....NY	0	0	9,500,000	0	6,983,189	1,000,002	5	45,728
34. North Carolina.....NC	0	0	0	0	(112,074)	0	0	22,574
35. North Dakota.....ND	0	0	0	0	(11,656)	0	0	(116)
36. Ohio.....OH	0	0	0	0	(20,042)	248,627	3	37,220
37. Oklahoma.....OK	0	0	0	0	(13,003)	0	0	10,702
38. Oregon.....OR	0	0	0	0	(3,576)	0	0	26,563
39. Pennsylvania.....PA	0	0	0	0	(64,407)	1,850,002	7	14,616
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(23,155)	900,000	3	26,704
42. South Dakota.....SD	0	0	0	0	(9,939)	0	0	2,541
43. Tennessee.....TN	0	0	0	0	15,666	2,500,000	3	139,547
44. Texas.....TX	0	0	0	0	(2,570)	0	0	64,969
45. Utah.....UT	0	0	0	1	(970,527)	1,000,002	3	40,691
46. Vermont.....VT	0	0	0	0	(6,496)	0	0	(3,654)
47. Virginia.....VA	0	0	0	0	(30,554)	0	0	(3,585)
48. Washington.....WA	0	0	0	0	38,110	56,384	1	48,137
49. West Virginia.....WV	0	0	0	0	(90,750)	2,554,931	1	(43,131)
50. Wisconsin.....WI	0	0	0	0	20,207	0	0	42,643
51. Wyoming.....WY	0	0	0	0	(2,172)	0	0	(1,011)
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	368,942	1,025,000	6	12,739
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	824	0	0	122,528
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	18,057,844	16	2,947,620	36,835,594	93	1,342,454

**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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(2,567)	0	0	(459)
2. Alaska.....AK	0	0	0	0	401	0	0	830
3. Arizona.....AZ	0	0	0	0	(4,568)	0	0	(2,301)
4. Arkansas.....AR	0	0	0	0	(6,460)	205,000	2	2,198
5. California.....CA	0	0	0	0	(359)	0	0	10,351
6. Colorado.....CO	0	0	0	0	(2,329)	0	0	15,477
7. Connecticut.....CT	0	0	0	0	(2,025)	0	0	495
8. Delaware.....DE	0	0	0	0	58	0	0	1,360
9. District of Columbia.....DC	0	0	0	0	976	0	0	1,186
10. Florida.....FL	0	0	0	0	(7,566)	1,000,000	5	23,422
11. Georgia.....GA	0	0	0	0	(658)	0	0	1,702
12. Hawaii.....HI	0	0	0	0	(289)	0	0	91
13. Idaho.....ID	0	0	0	0	(1,604)	0	0	629
14. Illinois.....IL	0	0	0	1	(72,953)	0	0	813
15. Indiana.....IN	0	0	0	0	367	0	0	3,679
16. Iowa.....IA	0	0	0	0	(4,497)	0	0	1,719
17. Kansas.....KS	0	0	0	0	(3,112)	0	0	11,184
18. Kentucky.....KY	0	0	0	0	(3,642)	0	0	1,309
19. Louisiana.....LA	0	0	0	0	(4,831)	0	1	3,232
20. Maine.....ME	0	0	0	0	(2,132)	0	0	(332)
21. Maryland.....MD	0	0	0	0	(3,578)	0	0	2,615
22. Massachusetts.....MA	0	0	0	0	1,936	0	0	7,051
23. Michigan.....MI	0	0	0	0	1,662	0	0	7,489
24. Minnesota.....MN	0	0	0	1	(6,024)	0	0	1,529
25. Mississippi.....MS	0	0	0	0	(2,551)	0	0	(1,267)
26. Missouri.....MO	0	0	0	0	(4,231)	0	0	93
27. Montana.....MT	0	0	0	0	(1,474)	0	0	1,743
28. Nebraska.....NE	0	0	0	0	(3,267)	0	0	1,397
29. Nevada.....NV	0	0	0	0	(721)	0	0	166
30. New Hampshire.....NH	0	0	0	0	(483)	0	0	111
31. New Jersey.....NJ	0	0	0	0	(1,556)	0	0	5,854
32. New Mexico.....NM	0	0	0	0	899	0	0	1,961
33. New York.....NY	0	0	0	1	(262,418)	1,401,000	6	33,778
34. North Carolina.....NC	0	0	0	0	(7,201)	0	0	1,450
35. North Dakota.....ND	0	0	0	0	(560)	0	0	(6)
36. Ohio.....OH	0	0	0	0	(11,902)	399,000	2	3,532
37. Oklahoma.....OK	0	0	0	0	(5,884)	0	0	4,843
38. Oregon.....OR	0	0	0	0	(168)	0	0	1,247
39. Pennsylvania.....PA	0	0	0	0	(6,450)	550,000	2	1,464
40. Rhode Island.....RI	0	0	0	0	98	0	0	660
41. South Carolina.....SC	0	0	0	1	(501,079)	0	0	1,244
42. South Dakota.....SD	0	0	0	0	(2,015)	0	0	515
43. Tennessee.....TN	0	0	0	0	569	1	1	5,059
44. Texas.....TX	0	0	0	0	(708)	0	0	17,906
45. Utah.....UT	0	0	0	0	3,776	0	0	5,213
46. Vermont.....VT	0	0	0	0	(1,195)	0	0	(672)
47. Virginia.....VA	0	0	0	0	(12,941)	100,000	1	(1,518)
48. Washington.....WA	0	0	0	0	(622)	0	0	2,517
49. West Virginia.....WV	0	0	0	0	(4,356)	0	0	(2,070)
50. Wisconsin.....WI	0	0	0	0	2,422	0	0	5,111
51. Wyoming.....WY	0	0	0	0	(720)	0	0	(335)
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	(29)	0	0	33
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	76,000	1	(2,220)	0	0	264,684
58. Aggregate Other Alien.....OT	0	0	0	0	31	0	0	31
59. Totals.....	0	0	76,000	5	(950,748)	3,655,001	20	450,014

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	31	0	0	31
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	31	0	0	31



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	1	(6,015)	5,000,000	1	(1,075)
2. Alaska.....AK	0	0	0	0	69	0	0	143
3. Arizona.....AZ	0	0	0	0	(5,847)	0	0	(2,945)
4. Arkansas.....AR	0	0	0	0	(5,076)	0	1	1,727
5. California.....CA	0	0	0	0	(1,177)	0	0	33,959
6. Colorado.....CO	0	0	0	0	(3,097)	0	0	20,581
7. Connecticut.....CT	0	0	0	0	(3,516)	0	0	860
8. Delaware.....DE	0	0	0	0	135	0	0	3,192
9. District of Columbia.....DC	0	0	0	0	4,044	0	0	4,912
10. Florida.....FL	0	0	0	0	(7,234)	0	0	22,392
11. Georgia.....GA	0	0	0	0	(1,285)	0	0	3,323
12. Hawaii.....HI	0	0	0	0	(53)	0	0	17
13. Idaho.....ID	0	0	0	0	(2,477)	0	0	972
14. Illinois.....IL	0	0	5,000	1	(346,960)	0	1	1,915
15. Indiana.....IN	0	0	0	0	993	0	0	9,940
16. Iowa.....IA	0	0	0	0	(3,077)	0	0	1,176
17. Kansas.....KS	0	0	0	0	(1,740)	0	0	6,252
18. Kentucky.....KY	0	0	0	0	(1,767)	0	0	635
19. Louisiana.....LA	0	0	0	0	(4,294)	100,000	1	2,872
20. Maine.....ME	0	0	0	0	(4,091)	0	0	(637)
21. Maryland.....MD	0	0	0	1	(29,951)	301,500	5	3,619
22. Massachusetts.....MA	0	0	0	0	3,094	0	0	11,267
23. Michigan.....MI	0	0	0	0	3,188	0	0	14,362
24. Minnesota.....MN	0	0	0	0	(13,502)	0	0	3,428
25. Mississippi.....MS	0	0	0	0	(9,886)	105,000	2	(4,910)
26. Missouri.....MO	0	0	0	0	(6,533)	0	0	144
27. Montana.....MT	0	0	0	0	(1,365)	76,500	4	1,615
28. Nebraska.....NE	0	0	0	0	(7,037)	0	0	3,009
29. Nevada.....NV	0	0	0	0	(1,014)	0	0	233
30. New Hampshire.....NH	0	0	0	0	(493)	0	0	114
31. New Jersey.....NJ	0	0	0	0	(1,182)	0	0	4,447
32. New Mexico.....NM	0	0	0	0	415	0	0	905
33. New York.....NY	0	0	0	0	(2,142)	250,000	1	5,827
34. North Carolina.....NC	0	0	0	0	(9,232)	0	2	1,859
35. North Dakota.....ND	0	0	0	0	(504)	0	0	(5)
36. Ohio.....OH	0	0	0	0	(3,658)	0	0	6,792
37. Oklahoma.....OK	0	0	0	0	(3,075)	0	0	2,531
38. Oregon.....OR	0	0	0	0	(240)	0	0	1,787
39. Pennsylvania.....PA	0	0	(700,000)	1	(705,006)	0	0	1,136
40. Rhode Island.....RI	0	0	0	0	273	0	0	1,833
41. South Carolina.....SC	0	0	0	0	(1,007)	0	0	1,161
42. South Dakota.....SD	0	0	0	0	(1,988)	0	0	508
43. Tennessee.....TN	0	0	0	0	1,207	0	0	10,751
44. Texas.....TX	0	0	0	0	(483)	0	0	12,201
45. Utah.....UT	0	0	0	0	4,405	0	0	6,082
46. Vermont.....VT	0	0	0	0	(1,094)	0	0	(616)
47. Virginia.....VA	0	0	0	0	(13,300)	0	0	(1,561)
48. Washington.....WA	0	0	0	0	(765)	0	0	3,097
49. West Virginia.....WV	0	0	0	0	(6,171)	0	0	(2,933)
50. Wisconsin.....WI	0	0	0	0	4,617	0	0	9,742
51. Wyoming.....WY	0	0	0	0	(482)	0	0	(224)
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	(697)	250,000	1	802
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	1,160	0	0	172,490
58. Aggregate Other Alien.....OT	0	0	0	0	675	0	0	675
59. Totals.....	0	0	(695,000)	4	(1,194,240)	6,083,000	19	382,383

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	675	0	0	675
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	675	0	0	675



**NONE**



**DIRECTOR AND OFFICER SUPPLEMENT**

Year To Date For the Period Ended March 31, 2011

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....4,156,801	.....5,026,032	.....749,988

2. Commercial Multiple Peril (CMP) Packaged Policies

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