



QUARTERLY STATEMENT

AS OF JUNE 30, 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**
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(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	# MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
3. CHARLES JOSEPH CLARKE	Vice Chairman	DOREEN SPADORCIA	Executive Vice President, Claim
4. WILLIAM HERBERT HEYMAN....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
6. JOHN JOSEPH ALBANO	Executive Vice President	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
8. JOHN PATRICK CLIFFORD, JR....	Executive Vice President, Human Resources	SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
9. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
10. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer	SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary

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

Brian W. MacLean

President

Wendy C. Skjervén

Wendy C. Skjervén

Secretary

Douglas K. Russell

Douglas K. Russell

Controller

Subscribed and sworn to before me this

21st day of July, 2011

[Signature] Notary Public

My Commission Expires November 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.....	10,582,812,513	0	10,582,812,513	10,839,088,635
2. Stocks:				
2.1 Preferred stocks.....	6,720,580	0	6,720,580	6,580,400
2.2 Common stocks.....	3,599,390,976	12,895,692	3,586,495,284	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).....	91,366,221	0	91,366,221	87,085,622
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	589,767,733	0	589,767,733	603,027,931
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....34,058,138), cash equivalents (\$.....0) and short-term investments (\$.....546,557,167).....	580,615,305	0	580,615,305	227,199,915
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	895,705,735	37,454,987	858,250,747	811,211,461
9. Receivables for securities.....	240,793	0	240,793	0
10. Securities lending reinvested collateral assets.....	17,898,433	0	17,898,433	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).....	16,407,348,582	50,350,680	16,356,997,903	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.....	131,060,983	0	131,060,983	138,171,219
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	504,718,332	42,026,731	462,691,600	527,912,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(104,631) earned but unbilled premiums).....	1,006,755,589	6,587,784	1,000,167,805	907,292,930
15.3 Accrued retrospective premiums.....	47,416,740	705,920	46,710,820	48,448,909
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	67,188,003	0	67,188,003	83,224,465
16.2 Funds held by or deposited with reinsured companies.....	20,018,638	0	20,018,638	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.....	79,245,432	0	79,245,432	0
18.2 Net deferred tax asset.....	566,660,906	182,249,395	384,411,511	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.....	355,598	0	355,598	346,959
21. Furniture and equipment, including health care delivery assets (\$.....0).....	16,836,412	16,836,412	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	20,261,196	0	20,261,196	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	99,459,248	7,357,904	92,101,344	96,824,406
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,969,194,296	306,114,826	18,663,079,470	18,356,919,227
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,969,194,296	306,114,826	18,663,079,470	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.....	32,184,437	0	32,184,437	41,883,285
2502. Amounts receivable under high deductible policies.....	19,504,661	3,132,026	16,372,635	8,863,248
2503. State surcharges receivable.....	12,308,293	0	12,308,293	13,435,966
2598. Summary of remaining write-ins for Line 25 from overflow page.....	35,461,857	4,225,878	31,235,979	32,641,907
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	99,459,248	7,357,904	92,101,344	96,824,406

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,184,518,791).....	7,867,677,077	7,537,768,939
2. Reinsurance payable on paid losses and loss adjustment expenses.....	321,363,201	300,862,924
3. Loss adjustment expenses.....	1,746,157,967	1,779,650,483
4. Commissions payable, contingent commissions and other similar charges.....	95,833,874	132,868,393
5. Other expenses (excluding taxes, licenses and fees).....	90,628,934	121,210,594
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	83,784,567	96,456,108
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....455,763,393 and including warranty reserves of \$.....0).....	2,233,060,432	2,128,243,431
10. Advance premium.....	168,750	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,106,538	9,266,454
12. Ceded reinsurance premiums payable (net of ceding commissions).....	97,843,591	112,076,234
13. Funds held by company under reinsurance treaties.....	3,798,902	5,726,352
14. Amounts withheld or retained by company for account of others.....	51,252,171	47,113,704
15. Remittances and items not allocated.....	12,572,527	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.....	0	(2,378,027)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	57,954,853	156,947,425
20. Derivatives.....	0	11,625,000
21. Payable for securities.....	38,899,704	562,500
22. Payable for securities lending.....	17,898,433	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.....	(12,208,257)	(13,642,942)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,768,019,923	12,536,050,944
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,768,019,923	12,536,050,944
29. Aggregate write-ins for special surplus funds.....	147,656,986	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).....	2,489,020,029	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).....	5,895,059,547	5,820,868,283
38. Totals.....	18,663,079,470	18,356,919,227

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	16,301,771	17,060,565
2502. Interest deposit liability.....	600,321	624,053
2503. Other liabilities.....	600,233	515,192
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(29,710,582)	(31,842,751)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(12,208,257)	(13,642,942)
2901. Special surplus for deferred taxes.....	118,787,503	112,105,046
2902. Special surplus from retroactive reinsurance.....	27,869,483	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).....	147,656,986	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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....582,519,327).....	584,034,194	699,995,085	1,321,191,173
1.2 Assumed..... (written \$.....2,415,084,922).....	2,325,492,411	2,250,334,831	4,568,319,874
1.3 Ceded..... (written \$.....502,464,577).....	511,824,407	635,993,577	1,187,247,345
1.4 Net..... (written \$.....2,495,139,672).....	2,397,702,198	2,314,336,338	4,702,263,702
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,771,435,126):			
2.1 Direct.....	283,783,528	315,035,837	487,025,491
2.2 Assumed.....	1,544,878,691	1,174,097,343	2,077,891,850
2.3 Ceded.....	128,169,979	224,345,141	208,061,547
2.4 Net.....	1,700,492,241	1,264,788,038	2,356,855,795
3. Loss adjustment expenses incurred.....	270,337,213	218,819,948	553,960,780
4. Other underwriting expenses incurred.....	785,757,392	747,861,233	1,517,450,526
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,756,586,846	2,231,469,219	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).....	(358,884,648)	82,867,120	273,996,601
INVESTMENT INCOME			
9. Net investment income earned.....	299,728,014	302,958,180	894,973,896
10. Net realized capital gains (losses) less capital gains tax of \$.....15,175,008.....	9,668,169	(55,688,599)	(82,043,540)
11. Net investment gain (loss) (Lines 9 + 10).....	309,396,182	247,269,582	812,930,356
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(6,780,441) amount charged off \$.....964,067).....	(7,744,509)	(7,578,420)	(13,751,462)
13. Finance and service charges not included in premiums.....	11,368,083	11,488,899	22,860,716
14. Aggregate write-ins for miscellaneous income.....	1,245,023	(1,461,919)	(240,467)
15. Total other income (Lines 12 through 14).....	4,868,597	2,448,560	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).....	(44,619,869)	332,585,262	1,095,795,745
17. Dividends to policyholders.....	3,647,927	3,025,503	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).....	(48,267,796)	329,559,759	1,089,850,767
19. Federal and foreign income taxes incurred.....	(32,394,150)	89,640,777	177,360,281
20. Net income (Line 18 minus Line 19) (to Line 22).....	(15,873,646)	239,918,982	912,490,486
CAPITAL AND SURPLUS ACCOUNT			
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).....	(15,873,646)	239,918,982	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 \$.....5,053,075.....	79,054,477	151,857,811	22,056,399
25. Change in net unrealized foreign exchange capital gain (loss).....	7,914,662	(34,033,158)	12,186,622
26. Change in net deferred income tax.....	25,574,689	426	(44,833,053)
27. Change in nonadmitted assets.....	(29,161,375)	22,108,069	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	(721,000,000)	(1,846,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	6,682,457	(8,684,765)	(7,895,479)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	74,191,264	(349,832,635)	(770,485,821)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,895,059,547	6,241,521,469	5,820,868,283
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,460,743	(1,349,751)	(773,593)
1402. Change in COLI cash values.....	557,492	327,895	1,091,502
1403. Fines and penalties of regulatory authorities.....	(26,061)	(20,826)	(27,904)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(747,151)	(419,236)	(530,472)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,245,023	(1,461,919)	(240,467)
3701. Change in special surplus from deferred taxes.....	6,682,457	(8,684,765)	(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).....	6,682,457	(8,684,765)	(7,895,479)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,466,730,037	2,375,137,091	4,645,629,501
2. Net investment income.....	332,573,878	352,241,286	1,002,183,381
3. Miscellaneous income.....	4,868,597	2,448,560	8,868,787
4. Total (Lines 1 through 3).....	2,804,172,512	2,729,826,937	5,656,681,669
5. Benefit and loss related payments.....	1,332,681,238	1,192,978,300	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.....	1,166,072,876	1,145,554,039	2,144,829,998
8. Dividends paid to policyholders.....	1,807,843	2,173,439	5,844,472
9. Federal and foreign income taxes paid (recovered) net of \$..... 13,908,396 tax on capital gains (losses).....	84,205,297	60,639,450	139,429,976
10. Total (Lines 5 through 9).....	2,584,767,254	2,401,345,227	4,729,789,421
11. Net cash from operations (Line 4 minus Line 10).....	219,405,258	328,481,709	926,892,248
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	786,073,495	1,338,702,232	2,116,194,485
12.2 Stocks.....	25,156,285	7,598,245	109,752,350
12.3 Mortgage loans.....	0	160,000	2,975,000
12.4 Real estate.....	0	8,769,083	9,050,344
12.5 Other invested assets.....	69,471,020	15,122,197	66,928,182
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,703,798	(85,130)	1,105
12.7 Miscellaneous proceeds.....	38,337,204	1,642,295	1,216,143
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	920,741,802	1,371,908,922	2,306,117,609
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	541,980,545	869,667,219	1,076,335,831
13.2 Stocks.....	46,293,843	17,830,495	226,457,821
13.3 Mortgage loans.....	305,477	312,729	782,104
13.4 Real estate.....	7,674,854	4,819,569	14,111,426
13.5 Other invested assets.....	83,449,603	86,754,307	223,371,931
13.6 Miscellaneous applications.....	240,793	13,632,472	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	679,945,115	993,016,791	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).....	240,796,687	378,892,131	765,058,496
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	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	721,000,000	1,846,000,000
16.6 Other cash provided (applied).....	(106,786,556)	(143,662,552)	(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).....	(106,786,556)	(864,662,552)	(1,801,651,398)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	353,415,390	(157,288,712)	(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).....	580,615,305	179,611,857	227,199,915
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of stock.....	1,259,492	0	0
20.0002 Capital contribution.....	0	0	66,657,328
20.0003 Stock converted to limited liability company.....	0	0	25,226,129

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has 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.

For the six months ending June 30, 2011, the Company changed from the retrospective to prospective method for valuing the following security:

CUSIP
94983FAA8
94980WAB2

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 June 30, 2011:

	Amortized cost basis before other-than- <u>temporary impairment</u>	Other-than temporary impairment recognized <u>in loss</u>	<u>Fair value</u>
Aggregate Intent & Ability to Retain	\$41,804,709	\$501,960	\$38,516,095

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

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$16,645,220	\$11,778,176	Q3 – 2009
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714	Q3 – 2009
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141	Q3 – 2009
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064	Q3 – 2009
362290AP3	41,907,628	41,761,117	146,511	41,761,117	34,834,253	Q3 – 2009
12545EAD8	15,939,226	15,459,935	479,292	15,459,935	11,119,490	Q4 – 2009
94983LAY3	17,234,892	16,758,673	476,220	16,758,673	12,941,325	Q4 – 2009
362290AP3	37,369,663	36,456,919	912,744	36,456,919	35,560,514	Q4 – 2009
36298BAG5	33,523,661	32,899,486	624,175	32,899,486	24,229,191	Q4 – 2009
073882AY8	19,182,360	18,721,842	460,519	18,721,842	12,884,905	Q4 – 2009
94984EAD4	9,923,857	9,840,625	83,232	9,840,625	9,124,865	Q4 – 2009
94983LAY3	16,784,797	16,676,380	108,417	16,676,380	13,333,015	Q1 – 2010
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 – 2010
337925ET4	67,640	-	67,640	-	-	Q1 – 2010
94983LAY3	16,704,047	16,670,684	33,363	16,670,684	14,009,924	Q2 – 2010
073882AY8	17,494,539	17,337,138	157,402	17,337,138	13,241,364	Q2 – 2010
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
073882AY8	14,647,298	14,605,121	42,177	14,605,121	11,687,120	Q1 – 2011
94983FAA8	3,971,607	3,969,797	1,810	3,969,797	4,076,592	Q2 – 2011
94983LAY3	16,497,745	16,331,572	166,173	16,331,572	16,558,795	Q2 – 2011
073882AY8	14,121,018	13,830,135	290,884	13,830,135	10,947,631	Q2 – 2011
94980WAB2	6,688,058	6,687,142	916	6,687,142	6,933,076	Q2 – 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 June 30, 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	\$ 31,036	\$ 356	\$ 695	\$ 10	\$ 31,731	\$ 366
Structured securities	14,280,025	13,807	64,769,809	5,237,729	79,049,834	5,251,536

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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 June 30, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	30,519,757	558,422	\$ 31,078,179
Preferred Stock				
Non-redeemable Preferred Stock	4,720,580	-	-	4,720,580
Common Stock	247,300,202	12,194,317	1,184,655	260,679,174
Total Assets at Fair Value	<u>\$252,020,782</u>	<u>42,714,074</u>	<u>1,743,077</u>	<u>\$296,477,933</u>

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

NOTES TO FINANCIAL STATEMENTS

(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 6/30/2011
Bonds	\$ 753,671	-	-	14,913	49,255	(259,417)	\$ 558,422
Common Stock	1,221,417	-	-	-	(36,762)	-	1,184,655
Total	\$ 1,975,088	-	-	14,913	12,493	(259,417)	\$ 1,743,077

(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.

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 June 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$95,501,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, other liability – claims made, special property and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by deterioration in the commercial auto liability and commercial multi-peril lines. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 – 2009 and reflected favorable legal and judicial environments. This improvement was partially offset by unfavorable development in environmental reserves for prior accident years. The improvement in the other liability – claims made line was concentrated in accident years 2007 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, ocean marine and property businesses for the 2008 – 2010 accident years. The improvement in the homeowners line was driven by better than expected loss development primarily related to catastrophe losses incurred in 2010. The adjusting and other expense improvement was driven by improvement in the underlying loss and defense and cost containment reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company. The deterioration in the commercial auto liability line was driven by unfavorable development on one catastrophic PIP claim for accident year 1995, and by worse than expected severity for the 2008 – 2010 accident years. The deterioration in the commercial multi-peril line was driven primarily by worse than expected development related to hail claims incurred in 2010.

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

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).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....46,121,682

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	2
	Prior Year-End Book/Adjusted Carrying Value	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	\$3,338,711,802
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$89,426,881	\$111,636,102
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,384,593,210	\$3,450,347,904
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

1	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	Address
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087

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

17.2 If no, list exceptions:

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	21,544,406	21,544,406	0	0	168,219	168,219
Total	XXX	XXX	0	0	21,544,406	21,544,406	0	0	168,219	168,219

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

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.....		5,783,180	6,543,451	4,392,437	10,387,880	80,762,231	81,088,042
2. Alaska.....AK.....L.....		3,011,923	3,050,971	525,288	769,937	9,011,378	9,130,728
3. Arizona.....AZ.....L.....		4,656,642	3,558,484	10,042,047	11,906,993	53,425,864	67,110,174
4. Arkansas.....AR.....L.....		2,323,758	3,618,933	1,648,826	1,193,582	24,245,343	9,967,004
5. California.....CA.....L.....		45,402,330	44,850,365	32,337,019	27,038,895	356,991,596	375,194,497
6. Colorado.....CO.....L.....		11,058,175	11,698,701	6,549,133	7,959,348	94,502,205	106,960,328
7. Connecticut.....CT.....L.....		6,491,621	5,534,165	3,614,504	4,070,169	66,509,677	79,517,980
8. Delaware.....DE.....L.....		929,341	810,504	560,118	682,052	12,927,618	18,270,955
9. District of Columbia.....DC.....L.....		1,608,069	1,745,471	9,006,663	2,320,723	20,171,485	27,770,623
10. Florida.....FL.....L.....		32,942,173	34,597,591	23,141,421	11,728,507	162,298,595	154,160,905
11. Georgia.....GA.....L.....		5,243,948	6,104,523	(3,778,902)	5,968,396	67,318,245	76,324,267
12. Hawaii.....HI.....L.....		1,298,419	1,266,108	694,117	1,108,076	11,686,122	9,014,368
13. Idaho.....ID.....L.....		626,808	849,534	4,703	281,624	5,219,284	5,693,672
14. Illinois.....IL.....L.....		18,879,409	23,608,683	16,314,943	51,229,948	241,809,381	301,771,067
15. Indiana.....IN.....L.....		4,444,633	5,127,430	4,643,279	2,855,180	46,232,048	50,925,555
16. Iowa.....IA.....L.....		3,204,346	3,440,594	1,103,926	957,716	44,917,684	46,900,195
17. Kansas.....KS.....L.....		4,958,769	8,639,217	3,464,536	892,528	45,094,070	45,773,749
18. Kentucky.....KY.....L.....		2,613,730	2,536,654	1,668,956	3,109,731	36,223,890	38,305,749
19. Louisiana.....LA.....L.....		19,946,474	23,259,190	10,707,131	17,787,796	100,131,957	116,616,984
20. Maine.....ME.....L.....		1,732,731	1,733,451	694,078	1,222,683	7,180,336	7,297,794
21. Maryland.....MD.....L.....		6,807,124	6,935,982	5,032,743	7,093,788	71,472,273	75,193,422
22. Massachusetts.....MA.....L.....		8,279,976	8,209,105	4,924,917	11,974,799	114,605,379	136,968,003
23. Michigan.....MI.....L.....		8,253,106	8,458,811	3,818,779	3,075,983	87,947,322	83,757,272
24. Minnesota.....MN.....L.....		7,335,816	8,622,864	4,395,657	6,663,620	123,898,393	135,058,743
25. Mississippi.....MS.....L.....		4,060,684	5,668,110	2,310,422	4,435,250	43,182,503	45,371,071
26. Missouri.....MO.....L.....		5,167,844	6,254,328	4,100,109	5,716,498	69,861,396	84,969,397
27. Montana.....MT.....L.....		2,627,412	2,251,143	646,181	4,656,753	9,570,950	10,610,345
28. Nebraska.....NE.....L.....		2,435,270	2,536,675	1,034,213	796,817	26,784,425	29,235,334
29. Nevada.....NV.....L.....		1,881,068	2,000,508	3,136,337	1,585,816	36,090,598	38,103,994
30. New Hampshire.....NH.....L.....		1,313,440	1,240,430	1,096,777	1,763,704	18,565,759	19,051,011
31. New Jersey.....NJ.....L.....		14,175,388	21,796,472	12,421,806	13,450,410	133,203,763	148,572,868
32. New Mexico.....NM.....L.....		10,602,027	10,277,150	4,319,550	11,216,808	43,923,637	44,146,695
33. New York.....NY.....L.....		54,354,177	57,523,793	30,710,395	49,784,611	413,875,052	466,020,682
34. North Carolina.....NC.....L.....		5,775,551	6,160,913	905,168	2,678,884	47,978,979	49,990,912
35. North Dakota.....ND.....L.....		4,991,142	4,337,884	4,880,215	479,349	11,000,921	10,012,006
36. Ohio.....OH.....L.....		8,989,016	9,461,980	8,341,259	7,051,154	75,955,501	93,062,712
37. Oklahoma.....OK.....L.....		9,834,949	8,433,669	4,548,567	4,086,535	35,684,406	42,333,629
38. Oregon.....OR.....L.....		3,336,547	3,219,757	3,422,105	3,696,683	18,741,630	22,364,334
39. Pennsylvania.....PA.....L.....		21,780,509	23,958,260	16,382,771	12,555,382	152,016,241	163,385,130
40. Rhode Island.....RI.....L.....		1,797,886	1,306,705	1,226,798	625,232	24,010,752	48,767,549
41. South Carolina.....SC.....L.....		2,952,040	3,305,202	3,390,749	1,473,992	27,412,598	34,662,329
42. South Dakota.....SD.....L.....		985,059	1,858,870	163,888	63,222	15,449,862	16,349,048
43. Tennessee.....TN.....L.....		3,689,119	5,033,281	6,025,172	3,670,110	55,464,385	59,481,314
44. Texas.....TX.....L.....		70,508,230	56,341,144	32,395,777	24,014,187	345,475,223	386,109,409
45. Utah.....UT.....L.....		4,055,753	4,047,864	3,599,905	2,217,446	26,793,216	33,883,821
46. Vermont.....VT.....L.....		781,697	1,052,366	138,259	351,091	9,023,329	10,385,846
47. Virginia.....VA.....L.....		7,217,900	8,189,668	2,316,116	7,851,472	71,016,176	69,963,524
48. Washington.....WA.....L.....		8,185,578	7,968,952	15,548,595	10,257,986	82,109,552	109,889,279
49. West Virginia.....WV.....L.....		2,728,212	3,315,398	2,129,221	3,778,231	25,500,153	28,215,524
50. Wisconsin.....WI.....L.....		11,036,846	10,623,418	3,800,729	3,576,870	72,357,193	75,266,142
51. Wyoming.....WY.....L.....		8,804,770	9,089,182	6,031,506	5,308,955	21,948,912	25,631,676
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		(6,831)	13,714	0	0	9,075	23,004
54. Puerto Rico.....PR.....L.....		278,264	590,813	83,221	271,730	5,994,191	5,554,889
55. US Virgin Islands.....VI.....L.....		192,567	102,205	51,718	7,500	1,260,215	951,621
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		94,379,515	108,544,279	47,413,921	46,010,001	434,766,994	427,537,381
58. Aggregate Other Alien.....OT.....XXX.....		5,775,197	16,752,769	8,124,102	6,368,564	55,363,050	71,212,250
59. Totals.....(a).....54.....		582,519,327	628,057,682	376,201,870	432,081,194	4,294,973,009	4,729,886,803

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		2,753,469	16,752,769	5,564,556	6,368,564	34,023,647	71,212,250
5802. Bermuda.....XXX.....		599,680	0	0	0	6,764,789	0
5803. United Kingdom.....XXX.....		214,465	0	426,740	0	2,648,854	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		2,207,583	0	2,132,807	0	11,925,761	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		5,775,197	16,752,769	8,124,102	6,368,564	55,363,050	71,212,250

(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

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.....	36,327,346	54,377,434	149.7	49.9
2. Allied lines.....	11,229,506	307,645	2.7	50.6
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(15,334)	0.0	0.0
5. Commercial multiple peril.....	5,265,233	(1,050,865)	(20.0)	135.3
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	112,943,560	55,143,198	48.8	37.0
9. Inland marine.....	20,366,744	6,672,242	32.8	(11.6)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(1,213,742)	0.0	(112,918,619.0)
11.2. Medical professional liability - claims-made.....	0	8,570,376	0.0	0.0
12. Earthquake.....	1,650,626	1,212,542	73.5	57.9
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.....	149,777	(471,167)	(314.6)	(89.2)
16. Workers' compensation.....	496,629	99,499	20.0	(4,821.0)
17.1 Other liability-occurrence.....	239,449,326	52,068,300	21.7	26.4
17.2 Other liability-claims made.....	35,191,751	47,256,557	134.3	40.6
17.3 Excess workers' compensation.....	0	5,808,064	0.0	0.0
18.1 Products liability-occurrence.....	35,061,892	4,592,131	13.1	58.6
18.2 Products liability-claims made.....	1,618,668	(2,492,836)	(154.0)	(77.2)
19.1, 19.2 Private passenger auto liability.....	798	(754,772)	(94,602.0)	93.0
19.3, 19.4 Commercial auto liability.....	48,985,571	53,284,503	108.8	48.4
21. Auto physical damage.....	15,498,740	5,231,304	33.8	64.9
22. Aircraft (all perils).....	(573)	(416,301)	72,652.8	144.9
23. Fidelity.....	12,821,833	4,111,153	32.1	63.3
24. Surety.....	1,933,770	(9,788,963)	(506.2)	(391.4)
26. Burglary and theft.....	1,346,880	(428,808)	(31.8)	25.9
27. Boiler and machinery.....	1,863,125	(566,460)	(30.4)	(24.6)
28. Credit.....	0	0	0.0	0.0
29. International.....	0	856,770	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.....	1,832,993	1,391,059	75.9	73.0
35. Totals.....	584,034,194	283,783,528	48.6	45.0
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	1,832,993	1,391,059	75.9	73.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,832,993	1,391,059	75.9	73.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	17,574,228	35,139,988	43,176,180
2. Allied lines.....	6,072,189	9,747,534	17,271,216
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	3,073,467	6,149,302	8,902,958
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	68,897,016	120,522,555	116,096,693
9. Inland marine.....	10,163,714	19,309,132	22,087,619
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	(5)
11.2 Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	715,789	1,303,805	1,339,957
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	13,390	29,099	360,037
16. Workers' compensation.....	522,141	508,698	(905,955)
17.1 Other liability-occurrence.....	130,596,182	251,944,942	246,396,944
17.2 Other liability-claims made.....	13,341,271	27,465,016	39,732,544
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	16,791,038	30,407,086	35,943,099
18.2 Products liability-claims made.....	1,102,084	1,729,765	1,762,752
19.1 19.2 Private passenger auto liability.....	0	0	4,225
19.3 19.4 Commercial auto liability.....	22,832,415	45,690,752	57,744,230
21. Auto physical damage.....	6,960,555	13,891,227	17,234,198
22. Aircraft (all perils).....	0	(573)	(240,689)
23. Fidelity.....	5,975,631	11,599,984	13,595,595
24. Surety.....	831,433	1,999,348	2,933,744
26. Burglary and theft.....	383,879	705,750	1,789,110
27. Boiler and machinery.....	786,537	1,577,112	2,484,114
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.....	2,798,803	2,798,803	349,118
35. Totals.....	309,431,763	582,519,327	628,057,682
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	2,798,803	2,798,803	349,118
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).....	2,798,803	2,798,803	349,118

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	340,020	40,245	380,265	2,461,858	26,757	3,348,422	5,837,036	135,770	(229,678)	(93,909)
2. 2009.....	471,015	683,244	1,154,259	149,523	8,917	158,439	396,024	15,665	568,737	980,426	74,532	(89,926)	(15,394)
3. Subtotals 2009 + Prior.....	3,137,123	4,328,347	7,465,469	489,543	49,162	538,704	2,857,882	42,421	3,917,159	6,817,462	210,302	(319,605)	(109,303)
4. 2010.....	686,051	1,165,899	1,851,950	372,135	70,579	442,714	546,345	59,006	817,687	1,423,038	232,429	(218,627)	13,802
5. Subtotals 2010 + Prior.....	3,823,174	5,494,246	9,317,419	861,678	119,741	981,419	3,404,227	101,427	4,734,846	8,240,500	442,731	(538,231)	(95,501)
6. 2011.....	XXX	XXX	XXX	XXX	692,996	692,996	XXX	461,558	911,777	1,373,335	XXX	XXX	XXX
7. Totals.....	3,823,174	5,494,246	9,317,419	861,678	812,737	1,674,415	3,404,227	562,985	5,646,623	9,613,835	442,731	(538,231)	(95,501)
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. ....11.6 %	2. ....(9.8)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.6)%

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.

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

Explanation:

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

Bar Code:



Statement for June 30, 2011 of the **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. Real estate operating fund.....	12,822,770	1,702,974	11,119,796	11,550,409
2505. Suspense, undistributed payments.....	11,002,636	0	11,002,636	12,397,488
2506. Ceded deposit asset.....	7,237,634	0	7,237,634	7,385,895
2507. COLI supplemental benefits trust.....	3,731,835	0	3,731,835	3,249,964
2508. Other assets nonadmitted.....	2,243,877	2,243,877	0	0
2509. SPVC Loans.....	2,057	2,057	0	0
2510. Assumed reinsurance receivable and payable.....	(88,978)	0	(88,978)	(128,698)
2511. Miscellaneous ledger balances.....	0	276,970	(276,970)	0
2512. Other assets.....	(1,489,976)	0	(1,489,976)	(1,813,151)
2597. Summary of remaining write-ins for Line 25.....	35,461,857	4,225,878	31,235,979	32,641,907

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	565,329	566,741
2505. Escheat liability.....	399,318	1,246,480
2506. Payable for renewal rights.....	54,538	0
2507. Federal excise tax-reinsurance contracts.....	644	644
2508. Retroactive reinsurance reserve ceded.....	(30,730,411)	(33,656,617)
2597. Summary of remaining write-ins for Line 25.....	(29,710,582)	(31,842,751)

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.....	(747,151)	(419,236)	(530,472)
1497. Summary of remaining write-ins for Line 14.....	(747,151)	(419,236)	(530,472)

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
5804. Jamaica.....	XXX	(1,309)	0	37,542	0	2,174,488	0
5805. France.....	XXX	21,641	0	404	0	1,918,172	0
5806. Chile.....	XXX	10,504	0	16,897	0	890,562	0
5807. Netherlands.....	XXX	333,537	0	416,910	0	627,692	0
5808. China.....	XXX	202,992	0	225,950	0	611,243	0
5809. Afghanistan.....	XXX	338,168	0	0	0	581,839	0
5810. Germany.....	XXX	35,244	0	477,221	0	489,961	0
5811. Singapore.....	XXX	203,557	0	114,610	0	427,128	0
5812. Ireland.....	XXX	6,939	0	442	0	370,940	0
5813. Australia.....	XXX	19,124	0	39,593	0	312,895	0
5814. Japan.....	XXX	15,351	0	0	0	242,073	0
5815. Norway.....	XXX	14,113	0	(14,874)	0	205,513	0
5816. India.....	XXX	8,076	0	0	0	180,539	0
5817. Mexico.....	XXX	131,803	0	104,675	0	178,568	0
5818. Israel.....	XXX	6,882	0	37,557	0	159,883	0
5819. Belgium.....	XXX	3,526	0	(1,021)	0	150,863	0
5820. Brazil.....	XXX	11,825	0	13,355	0	149,269	0
5821. Aruba.....	XXX	(9,777)	0	0	0	116,120	0
5822. Cayman Islands.....	XXX	22,502	0	0	0	114,133	0
5823. Italy.....	XXX	14,573	0	11,918	0	107,024	0
5824. Hong Kong, Special Administrative Region.....	XXX	62,299	0	26,820	0	105,728	0
5825. Barbados.....	XXX	278,588	0	20,870	0	85,306	0
5826. Switzerland.....	XXX	13,716	0	0	0	82,961	0
5827. Russian Federation.....	XXX	23,478	0	0	0	78,962	0
5828. Tunisia.....	XXX	0	0	0	0	78,785	0
5829. Indonesia.....	XXX	11,122	0	0	0	75,816	0
5830. United Arab Emirates.....	XXX	8,947	0	0	0	70,147	0
5831. Taiwan, Republic of China.....	XXX	30,459	0	23,152	0	66,532	0
5832. Denmark.....	XXX	4,136	0	0	0	56,509	0
5833. Malaysia.....	XXX	34,210	0	1,966	0	53,865	0
5834. Spain.....	XXX	(2,779)	0	0	0	52,767	0
5835. Niger.....	XXX	0	0	0	0	51,802	0
5836. Poland.....	XXX	9,444	0	23,583	0	50,166	0
5837. Dominican Republic.....	XXX	2,331	0	0	0	49,593	0
5838. Sweden.....	XXX	4,959	0	423	0	49,379	0
5839. South Africa.....	XXX	82	0	0	0	45,347	0
5840. Argentina.....	XXX	16,064	0	384,757	0	44,661	0
5841. Trinidad and Tobago.....	XXX	1,053	0	42,338	0	42,668	0
5842. Czech Republic.....	XXX	129	0	0	0	41,894	0
5843. Venezuela (Bolivarian Republic of).....	XXX	176	0	0	0	39,946	0
5844. Guatemala.....	XXX	279	0	399	0	38,492	0
5845. Philippines.....	XXX	6,086	0	0	0	37,798	0
5846. Costa Rica.....	XXX	9,065	0	104,078	0	33,749	0
5847. Maldives.....	XXX	82,994	0	0	0	33,528	0
5848. Korea, Republic of.....	XXX	891	0	0	0	32,070	0
5849. Albania.....	XXX	0	0	0	0	30,848	0
5850. Honduras.....	XXX	2,500	0	0	0	30,302	0
5851. Hungary.....	XXX	18,462	0	0	0	26,599	0
5852. Austria.....	XXX	18,045	0	0	0	24,708	0
5853. New Zealand.....	XXX	(181)	0	10,000	0	24,364	0
5854. Viet Nam.....	XXX	809	0	0	0	23,643	0
5855. Peru.....	XXX	639	0	0	0	23,355	0
5856. Nicaragua.....	XXX	57,480	0	0	0	23,275	0
5857. El Salvador.....	XXX	24,614	0	399	0	23,150	0
5858. Thailand.....	XXX	2,713	0	0	0	23,135	0
5859. Finland.....	XXX	(391)	0	606	0	22,419	0
5860. Colombia.....	XXX	10,088	0	12,237	0	22,073	0
5861. Romania.....	XXX	0	0	0	0	21,307	0
5862. Saudi Arabia.....	XXX	3,613	0	0	0	17,313	0
5863. Turkey.....	XXX	6,985	0	0	0	16,830	0
5864. Qatar.....	XXX	1,814	0	0	0	16,749	0
5865. Greece.....	XXX	0	0	0	0	12,798	0
5866. Nigeria.....	XXX	0	0	0	0	11,335	0
5867. Madagascar.....	XXX	0	0	0	0	9,671	0
5868. Tanzania, United Republic of.....	XXX	153	0	0	0	9,620	0
5869. Cameroon.....	XXX	0	0	0	0	8,230	0
5870. Guinea.....	XXX	0	0	0	0	8,226	0
5871. Egypt.....	XXX	7	0	0	0	7,910	0
5872. Libyan Arab Jamahiriya.....	XXX	7	0	0	0	7,578	0
5873. Ukraine.....	XXX	931	0	0	0	7,125	0
5874. Korea, Democratic People's Republic of.....	XXX	698	0	0	0	6,608	0
5875. British Virgin Islands.....	XXX	0	0	0	0	5,183	0
5876. Papua New Guinea.....	XXX	0	0	0	0	4,684	0
5877. Bahrain.....	XXX	31,728	0	0	0	4,435	0
5878. Morocco.....	XXX	20,867	0	0	0	4,306	0
5879. Zimbabwe.....	XXX	0	0	0	0	4,094	0
5880. Ecuador.....	XXX	1,012	0	0	0	3,331	0
5881. Kuwait.....	XXX	0	0	0	0	3,178	0
5882. Macao, Special Administrative Region.....	XXX	0	0	0	0	3,119	0
5883. Mauritius.....	XXX	0	0	0	0	2,992	0
5884. Portugal.....	XXX	0	0	0	0	2,798	0
5885. Bangladesh.....	XXX	0	0	0	0	2,787	0
5886. Haiti.....	XXX	0	0	0	0	2,732	0
5887. Senegal.....	XXX	0	0	0	0	2,420	0
5888. Bolivia.....	XXX	102	0	0	0	2,300	0
5889. Bulgaria.....	XXX	367	0	0	0	2,276	0
5890. Belize.....	XXX	1,297	0	0	0	2,065	0
5891. Marshall Islands.....	XXX	16,224	0	0	0	1,509	0
5892. Sri Lanka.....	XXX	0	0	0	0	1,815	0
5893. Ghana.....	XXX	0	0	0	0	1,624	0
5894. Holy See (Vatican City State).....	XXX	0	0	0	0	1,567	0
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	2,207,583	0	2,132,807	0	11,925,761	0

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.....	7,674,854	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.....	16,654,453	33,392,281
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	681,133,954	690,113,553
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	681,133,954	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.....	82,303,208	187,354,799
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,252	209,798
5. Unrealized valuation increase (decrease).....	54,786,431	55,593,291
6. Total gain (loss) on disposals.....	67,978	(184,854)
7. Deduct amounts received on disposals.....	53,538,453	66,928,182
8. Deduct amortization of premium and depreciation.....	11,831	309,138
9. Total foreign exchange change in book/adjusted carrying value.....	2,364,804	(797,429)
10. Deduct current year's other than temporary impairment recognized.....	11,950,683	55,992,097
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	895,705,735	820,529,634
12. Deduct total nonadmitted amounts.....	37,454,987	9,318,173
13. Statement value at end of current period (Line 11 minus Line 12).....	858,250,747	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.....	588,274,388	1,302,793,652
3. Accrual of discount.....	2,767,226	8,650,071
4. Unrealized valuation increase (decrease).....	42,844,569	(2,484,929)
5. Total gain (loss) on disposals.....	38,797,465	19,857,546
6. Deduct consideration for bonds and stocks disposed of.....	811,229,777	2,225,946,835
7. Deduct amortization of premium.....	31,166,071	66,584,941
8. Total foreign exchange change in book/adjusted carrying value.....	(12,351,159)	14,934,027
9. Deduct current year's other than temporary impairment recognized.....	1,067,933	4,017,376
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,188,924,069	14,372,055,363
11. Deduct total nonadmitted amounts.....	12,895,692	12,496,547
12. Statement value at end of current period (Line 10 minus Line 11).....	14,176,028,377	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
BONDS								
1. Class 1 (a).....	9,908,424,596	1,446,506,302	1,375,828,207	15,468,329	9,908,424,596	9,994,571,018	0	9,872,505,494
2. Class 2 (a).....	911,794,854	50,118,674	17,175,805	(28,162,712)	911,794,854	916,575,011	0	927,715,233
3. Class 3 (a).....	155,381,711	0	19,338,058	108,727	155,381,711	136,152,380	0	135,464,187
4. Class 4 (a).....	62,136,291	0	9,197,100	(627,300)	62,136,291	52,311,891	0	68,555,299
5. Class 5 (a).....	18,141,257	0	2,990,412	(186,868)	18,141,257	14,963,978	0	20,170,920
6. Class 6 (a).....	15,515,881	1,186	721,995	328	15,515,881	14,795,402	0	11,628,109
7. Total Bonds.....	11,071,394,590	1,496,626,162	1,425,251,577	(13,399,495)	11,071,394,590	11,129,369,680	0	11,036,039,241
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,705,780	0	0	14,800	4,705,780	4,720,580	0	6,580,400
10. Class 3.....	1,956,000	0	0	44,000	1,956,000	2,000,000	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.....	6,661,780	0	0	58,800	6,661,780	6,720,580	0	6,580,400
15. Total Bonds and Preferred Stock.....	11,078,056,370	1,496,626,162	1,425,251,577	(13,340,695)	11,078,056,370	11,136,090,260	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.....	.....546,557,168	.....XXX.....	.....546,475,804	.....56,576	.....1,825

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.....	.....2,476,068,335	.....8,070,140,941
3. Accrual of discount.....	.....96,486	.....51,003
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....3,348	.....2,702
6. Deduct consideration received on disposals.....	.....2,126,603,723	.....8,168,929,552
7. Deduct amortization of premium.....	.....17,570	.....1,162,686
8. Total foreign exchange change in book/adjusted carrying value.....	.....59,654	.....(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).....	.....546,557,168	.....196,950,638
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....546,557,168	.....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.....	(1,898,415)
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.....	(1,898,415)
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.....	(1,640,640)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(13,265,640)
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.....	(1,898,415)
9.	Total (Line 7 plus Line 8).....	<u>(1,898,415)</u>
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(1,898,415)
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.....	3,150,000
15.	Part D, Column 11.....	3,150,000
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.....	116,919,280	214,560,913
3. Accrual of discount.....	.69,152	.52,336
4. Unrealized valuation increase (decrease).....	.0	(626,250)
5. Total gain (loss) on disposals.....	.58	(1,596)
6. Deduct consideration received on disposals.....	116,988,490	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).....	(0)	(0)
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	(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						
Acquired by Purchase								
Other Real Estate Properties:.....					0	0	0	0
Commercial Industrial Properties:.....					0	0	0	0
19 warehouses and land located at:.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver	CO	05/26/1993	Various	0	0	0	142,909
28 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	177,496
6 warehouses and land located at:.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	176,942
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	287,897
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	209,216
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	145,564
14 warehouses and land located at:.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	259,081
14 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	143,814
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	15,580
1520 Broadmoor Blvd.....	Buford	GA	08/31/1998	Various	0	0	0	11,614
Commercial Office Properties:.....					0	0	0	0
buildings and land located at:.....					0	0	0	0
12720 Hillcrest Road.....	Dallas	TX	12/31/1990	Various	0	0	0	113,595
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					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						
109 South 7th Street.....	Minneapolis.....	MN.....	...12/31/1991	Various.....	.....0	.....0	.....0	.....525,554
1100 University Drive.....	Tempe.....	AZ.....	...03/27/1995	Various.....	.....0	.....0	.....0	.....42,690
1901 West 14th Street.....	Tempe.....	AZ.....	...12/28/1995	Various.....	.....0	.....0	.....0	.....4,299
10375 East Harvard Avenue.....	Denver.....	CO.....	...10/10/1996	Various.....	.....0	.....0	.....0	.....34,261
5401 West Kennedy.....	Tampa.....	FL.....	...03/31/1998	Various.....	.....0	.....0	.....0	.....27,973
Two Centerpoint Drive.....	Portland.....	OR.....	...10/01/1998	Various.....	.....0	.....0	.....0	.....237,415
3001 Butterfield Road.....	Oak Brook.....	IL.....	...05/12/1999	Various.....	.....0	.....0	.....0	.....210,876
401 Lennon Lane.....	Walnut Creek.....	CA.....	...01/13/2004	Various.....	.....0	.....0	.....0	.....233,317
9780 S. Meridian Blvd.....	Denver.....	CO.....	...12/21/2006	Various.....	.....0	.....0	.....0	.....105,604
9060 East Via Linda.....	Scottsdale.....	AZ.....	...02/01/2007	Various.....	.....0	.....0	.....0	.....3,428
0199999. Totals.....					.....0	.....0	.....0	.....3,109,125
0399999. Totals.....					.....0	.....0	.....0	.....3,109,125

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 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 Change in Encumbrances	10 Current Year's Other Than Temporary Improvement	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																		

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	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	.....(567,687)	.....0	.....0	.....1.1
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....2,155,317	.....0	.....6,695,992	.....9.4
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....1,237	.....0	.....361,573	.....8.6
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									01,588,86807,057,565XXX.....

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

QE03

	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....600,000	.....0	.....6,700,000	.....1.5
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....46,991	.....0	.....1,064,798	.....0.6
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....879,610	.....0	.....7,573,711	.....0.2
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....31,603	.....0	.....2,369,791	.....0.3
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....(385,998)	.....0	.....8,326,835	.....0.1
	Century Capital Partners IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		04/30/2007....	.....3	.....0	.....121,650	.....0	.....2,159,933	.....9.3
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....348,000	.....0	.....7,572,000	.....2.5
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....1,238,304	.....0	.....2,658,029	.....8.5
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....(1,201,616)	.....0	.....12,183,844	.....2.3
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....(1,538,352)	.....0	.....16,025,447	.....12.0
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....3,571,333	.....0	.....20,793,786	.....0.0
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....448,248	.....0	.....3,254,249	.....11.6
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....525,000	.....0	.....7,587,447	.....1.1
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....52,484	.....0	.....7,068,815	.....0.3
	Shasta Ventures, L.P.....	Menlo Park.....	CA.....	Shasta Ventures.....		01/25/2005....	.....1	.....0	.....150,000	.....0	.....300,000	.....1.3
	Trident IV, L.P.....	Greenwich.....	CT.....	STone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....278,891	.....0	.....4,063,898	.....0.9
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....118,946	.....0	.....5,870,900	.....0.9
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	.....3	.....0	.....1,552,916	.....0	.....4,820,577	.....4.6
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									06,838,0090120,394,059XXX.....

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

	Upper Lakes Growth Capital LLC.....	Eden Prairie.....	MN.....	Upper Lakes Growth Capital LLC.....		01/19/1999....	.....0	.....0	.....125,000	.....0	.....0	.....99.1
	Vesbridge Partners, LP.....	Westborough.....	MA.....	Vesbridge Partners, LP.....		03/08/2006....	.....0	.....0	.....327,250	.....0	.....0	.....88.4
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0452,25000XXX.....

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	.....7,200	.....0	.....0	.....50.0
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....1,989,200	.....0	.....0	.....50.0
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....2,111,502	.....0	.....17,374,776	.....5.6
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....13,600	.....0	.....0	.....50.0
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....72,569	.....0	.....14,047,213	.....7.6
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Tishman Speyer.....		05/03/2007....	.....0	.....0	.....2,273,445	.....0	.....1,152,199	.....2.1
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007....	.....0	.....0	.....800,000	.....0	.....8,900,000	.....8.7
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....10,000	.....0	.....0	.....50.0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									07,277,517041,474,188XXX.....

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

	Chandler AZ Properties, LLC.....	Chandler.....	AZ.....	Chandler AZ Properties, LLC.....		07/26/2006....008,065,50200100.0			
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									08,065,50200XXX.....

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

	Avenue Special Situations Fund V, L.P.....	New York.....	NY.....	Avenue Advisors.....		05/04/2007....00209,326000.3
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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									
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010.....	2	0	125,000	0	23,634,153	8.8
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008.....	2	0	72,603	0	6,439,662	5.9
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009.....	0	0	204,615	0	1,627,107	1.3
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007.....	0	0	1,219,904	0	6,379,111	0.7
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011.....	0	0	207,857	0	9,477,143	0.3
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004.....	0	0	246,031	0	0	4.9
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007.....	0	0	607,418	0	4,962,177	3.0
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010.....	0	0	2,000,000	0	10,797,123	17.0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007.....	3	0	3,533,343	0	3,890,317	6.9
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	0	0	367,576	0	8,044,642	0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	0	0	92,229	0	469,091	0.7
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010.....	0	0	1,500,000	0	9,750,000	0.5
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007.....	0	0	746,988	0	8,313,647	5.6
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX.....	Sheridan Production Partners.....		08/03/2007.....	0	0	1,275,000	0	1,575,000	10.5
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010.....	0	0	758,108	0	16,754,133	3.1
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010.....	0	0	3,719,593	0	14,473,490	1.6
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	0	0	585,695	0	1,335,670	0.9
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	17,471,286	0	127,922,467	XXX
3999999	Subtotal - Unaffiliated.....							0	33,175,679	0	296,848,279	XXX
4099999	Subtotal - Affiliated.....							0	8,517,752	0	0	XXX
4199999	Totals.....							0	41,693,431	0	296,848,279	XXX

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GS Mezzanine Partners III, L.P.....	New York.....	NY...	Distribution.....	09/25/2003	06/27/2011	523,697	0	0	0	0	0	0	523,697	523,697	0	0	0	0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	06/23/2011	739,053	0	0	0	0	0	0	739,053	739,053	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						1,262,750	0	0	0	0	0	0	1,262,750	1,262,750	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Bacchus Capital, L.P.....	New York.....	NY...	Distribution.....	01/18/2008	04/28/2011	2,986	0	0	0	0	0	0	2,986	2,986	0	0	0	0
	Carlyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	06/27/2011	689,370	0	0	0	0	0	0	689,370	715,686	26,316	0	26,316	0
	Carlyle Europe Partners III, L.P.....	London.....	GB...	Distribution.....	02/01/2007	06/17/2011	(185,882)	0	0	0	0	0	0	(185,882)	(182,375)	3,507	0	3,507	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	06/09/2011	(1,105,567)	0	0	0	0	0	0	(1,105,567)	(1,105,567)	0	0	0	0
	HCI Equity Partners III, L.P.....	Washington.....	DC...	Distribution.....	02/22/2008	04/07/2011	(1,233,183)	0	0	0	0	0	0	(1,233,183)	(1,233,183)	0	0	0	0
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	06/13/2011	196,514	0	0	0	0	0	0	196,514	196,514	0	0	0	0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	06/30/2011	270,399	0	0	0	0	0	0	270,399	270,399	0	0	0	0
	Onex Partners III LP.....	Toronto.....	ON...	Distribution.....	09/30/2009	05/20/2011	(11,477)	0	0	0	0	0	0	(11,477)	(11,477)	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.							
	Trident IV, L.P.....	Greenwich.....	CT...	Distribution.....	04/12/2007	06/30/2011	.....238,153	.....0	.....0	.....0	.....0	.....0	.....0	.....238,153	.....238,153	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Distribution.....	05/09/2007	06/21/2011	.....2,265,134	.....0	.....0	.....0	.....0	.....0	.....0	.....2,265,134	.....2,265,134	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....1,126,447	.....0	.....0	.....0	.....0	.....0	.....1,126,447	.....1,156,270	.....29,823	.....0	.....29,823	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Quartis Capital Fund I LLC.....	Eden Prairie.....	MN...	Distribution.....	10/02/2000	06/30/2011	.....495,000	.....0	.....0	.....0	.....0	.....0	.....0	.....495,000	.....495,000	.....0	.....0	.....0	.....99
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....						495,000000000495,000495,00000099
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/23/2011	.....62,667	.....0	.....0	.....0	.....0	.....0	.....0	.....62,667	.....62,667	.....0	.....0	.....0	.....0
	CT Opportunity Partners I, L.P.....	New York.....	NY...	Distribution.....	08/06/2008	06/13/2011	.....2,724,606	.....0	.....0	.....0	.....0	.....0	.....0	.....2,724,606	.....2,724,606	.....0	.....0	.....0	.....0
	Fidelity Castle Pines L.P.....	Denver.....	CO...	Distribution.....	02/08/1995	06/30/2011	.....18,100	.....0	.....0	.....0	.....0	.....0	.....0	.....18,100	.....18,100	.....0	.....0	.....0	.....0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/23/2011	.....663,137	.....0	.....0	.....0	.....0	.....0	.....0	.....663,137	.....663,137	.....0	.....0	.....0	.....0
	North American Real Estate Partners, LP.....	Minnetonka.....	MN...	Distribution.....	12/23/2004	06/30/2011	.....1,104,313	.....0	.....0	.....0	.....0	.....0	.....0	.....1,104,313	.....1,104,313	.....0	.....0	.....0	.....0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR...	Distribution.....	05/14/2009	06/17/2011	.....1,494,375	.....0	.....0	.....0	.....0	.....0	.....0	.....1,494,375	.....1,545,918	.....51,543	.....0	.....51,543	.....0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	06/24/2011	.....70,825	.....0	.....0	.....0	.....0	.....0	.....0	.....70,825	.....70,825	.....0	.....0	.....0	.....0
	Water Street LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/23/2011	.....49,790	.....0	.....0	.....0	.....0	.....0	.....0	.....49,790	.....49,790	.....0	.....0	.....0	.....0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						6,187,8130000006,187,8136,239,35651,543051,5430
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Avenue Special Situations Fund V, L.P.....	New York.....	NY...	Distribution.....	05/04/2007	06/30/2011	.....1,633,407	.....0	.....0	.....0	.....0	.....0	.....0	.....1,633,407	.....1,633,407	.....0	.....0	.....0	.....0
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	05/09/2011	.....291,468	.....0	.....0	.....0	.....0	.....0	.....0	.....291,468	.....291,468	.....0	.....0	.....0	.....0
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Distribution.....	05/08/2008	06/30/2011	.....376,047	.....0	.....0	.....0	.....0	.....0	.....0	.....376,047	.....376,047	.....0	.....0	.....0	.....0
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Distribution.....	09/30/2007	05/25/2011	.....2,912,126	.....0	.....0	.....0	.....0	.....0	.....0	.....2,912,126	.....2,912,126	.....0	.....0	.....0	.....0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT...	Distribution.....	09/27/2007	06/21/2011	.....614,459	.....0	.....0	.....0	.....0	.....0	.....0	.....614,459	.....614,459	.....0	.....0	.....0	.....0
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Distribution.....	08/03/2007	04/28/2011	.....375,000	.....0	.....0	.....0	.....0	.....0	.....0	.....375,000	.....375,000	.....0	.....0	.....0	.....0
	TPF II, L.P.....	Omaha.....	NE...	Distribution.....	03/21/2008	05/10/2011	.....1,568,266	.....0	.....0	.....0	.....0	.....0	.....0	.....1,568,266	.....1,568,266	.....0	.....0	.....0	.....0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						7,770,7730000007,770,7737,770,7730000
Surplus Debentures - Unaffiliated																				
	Indianapolis Life Ins Co (144A).....	Indianapolis.....	IN....	Redemption.....	05/13/1996	06/30/2011	.....1,502,970	.....0	.....(3,970)	.....0	.....0	.....(3,970)	.....0	.....1,499,000	.....1,499,000	.....0	.....0	.....0	.....60,937
2199999.	Total - Surplus Debentures - Unaffiliated.....						1,502,9700(3,970)00(3,970)01,499,0001,499,00000060,937
3999999.	Subtotal - Unaffiliated.....						17,850,7530(3,970)00(3,970)017,846,78317,928,14981,366081,36660,937
4099999.	Subtotal - Affiliated.....						495,000000000495,000495,00000099
4199999.	Totals.....						18,345,7530(3,970)00(3,970)018,341,78318,423,14981,366081,36661,036

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36230S DW 1	G2 757317 4.317 2061 02		06/20/2011	VARIOUS		5,212,564	5,067,140	15,082	1
0599999.	Total - Bonds - U.S. Government					5,212,564	5,067,140	15,082	XXX
Bonds - All Other Government									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12	C	04/29/2011	RBC DOMINION GLOBAL MARKETS		2,057,000	2,000,000	33,753	1FE
01285P CM 8	ALBERTA CAP FINANCE AUTH 4.650 2017 06	C	06/22/2011	NATIONAL BANK OF CANADA FINANCIAL		2,194,400	2,000,000	3,058	1FE
110709 FZ 0	BRITISH COLUMBIA (PROVIN 4.100 2019 12	C	06/22/2011	CIBC WORLD MARKETS		4,184,400	4,000,000	4,044	1FE
62620D AA 9	BRITISH COLUMBIA MUNICI 4.450 2020 06	C	06/22/2011	SCOTIA CAPITAL		3,165,720	3,000,000	9,510	1FE
626209 JG 6	BRITISH COLUMBIA MUNICI 4.875 2019 06	C	06/23/2011	NATIONAL BANK OF CANADA FINANCIAL		3,294,600	3,000,000	10,017	1FE
626209 JH 4	BRITISH COLUMBIA MUNICI 4.150 2021 06	C	04/29/2011	RBC DOMINION GLOBAL MARKETS		2,003,600	2,000,000	6,822	1FE
626209 JJ 0	BRITISH COLUMBIA MUNICI 3.000 2016 06	C	05/13/2011	VARIOUS		2,995,980	3,000,000	0	1Z
13509P CW 1	CANADA HOUSING TRUST 2.750 2016 06	C	06/15/2011	VARIOUS		14,130,760	14,000,000	7,384	1FE
135087 YR 9	CANADA TREASURY BONDS 3.750 2019 06	C	06/21/2011	VARIOUS		13,873,870	13,000,000	33,288	1FE
135087 YZ 1	CANADA TREASURY BONDS 3.500 2020 06	C	06/21/2011	VARIOUS		16,709,910	16,000,000	32,795	1FE
135087 ZC 1	CANADA TREASURY BONDS 2.500 2015 06	C	06/08/2011	NATIONAL BANK OF CANADA FINANCIAL		2,036,000	2,000,000	1,233	1FE
135087 ZF 4	CANADA TREASURY BONDS 3.000 2015 12	C	06/20/2011	VARIOUS		7,252,020	7,000,000	9,781	1FE
135087 ZJ 6	CANADA TREASURY BONDS 3.250 2021 06	C	06/20/2011	VARIOUS		15,284,140	15,000,000	30,007	1FE
803854 JQ 2	SASKATCHEWAN (PROVINCE O 4.650 2017 09	C	06/23/2011	CIBC WORLD MARKETS		1,106,900	1,000,000	14,651	1FE
803854 JS 8	SASKATCHEWAN (PROVINCE O 3.900 2020 07	C	05/05/2011	RBC DOMINION GLOBAL MARKETS		2,041,380	2,000,000	21,797	1FE
000000 00 0	BUNDESSCHATZANW (EP-1.0M 750 2012 09	D	04/05/2011	RBC CAPITAL MARKETS		1,404,738	1,421,800	7,100	1FE
45950K BN 9	INTERNATIONAL FINANCE CO 2.250 2016 04	F	04/04/2011	J P MORGAN CHASE SECURITIES INC		1,989,120	2,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					95,724,538	92,421,800	225,238	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
139078 AR 0	CANYONS SCHOOL DIST GO S 4.000 2027 06		04/29/2011	J P MORGAN CHASE SECURITIES INC		3,841,718	3,975,000	12,808	1FE
139078 AS 8	CANYONS SCHOOL DIST GO S 4.125 2028 06		04/29/2011	J P MORGAN CHASE SECURITIES INC		4,062,019	4,195,000	13,940	1FE
198036 6B 6	COLUMBIA SCH DIST GO REF 5.000 2028 03		05/09/2011	PIPER JAFFRAY		5,546,760	5,100,000	0	1FE
198036 6C 4	COLUMBIA SCH DIST GO REF 5.000 2030 03		05/09/2011	PIPER JAFFRAY		2,679,175	2,500,000	0	1FE
198036 6D 2	COLUMBIA SCH DIST GO REF 5.000 2031 03		05/09/2011	PIPER JAFFRAY		3,086,238	2,900,000	0	1FE
20774L 6B 6	CONNECTICUT HEALTH & EDL 5.000 2035 07		04/13/2011	PIPER JAFFRAY		2,020,220	2,000,000	29,722	1FE
270083 A2 4	EANES ISD GEN OBLIGATION 5.000 2028 08		06/28/2011	BOSC INC		3,935,398	3,605,000	0	1FE
270083 A3 2	EANES ISD GEN OBLIGATION 5.000 2029 08		06/28/2011	BOSC INC		2,056,625	1,895,000	0	1FE
270083 A4 0	EANES ISD GEN OBLIGATION 5.000 2030 08		06/28/2011	BOSC INC		1,606,488	1,490,000	0	1FE
270083 ZZ 4	EANES ISD GEN OBLIGATION 5.000 2027 08		06/28/2011	BOSC INC		3,766,346	3,430,000	0	1FE
345102 JH 1	FOOTHILL-DE ANZA CCD GO 5.000 2036 08		05/19/2011	MORGAN STANLEY		3,064,470	3,000,000	0	1FE
508336 DL 5	LAKE CO SALES TAX GO S20 5.000 2024 11		05/09/2011	PIPER JAFFRAY		8,229,937	7,490,000	0	1FE
533404 CM 9	LINCOLN CO SCHOOL DIST G 5.000 2021 06		06/22/2011	SEATTLE NORTHWEST SECURITIES CORP		1,469,304	1,255,000	0	1FE
533404 CP 2	LINCOLN CO SCHOOL DIST G 5.000 2022 06		06/22/2011	SEATTLE NORTHWEST SECURITIES CORP		5,874,356	5,070,000	0	1FE
533404 CQ 0	LINCOLN CO SCHOOL DIST G 5.000 2023 06		06/22/2011	SEATTLE NORTHWEST SECURITIES CORP		2,291,550	2,000,000	0	1FE
566795 KU 3	MARICOPA CO CCD GO S2011 4.250 2025 07		05/11/2011	CITIGROUP GLOBAL MARKETS		10,255,800	10,000,000	0	1FE
721832 JG 9	PIMA CO USD #10 GO S2011 5.000 2022 07		05/19/2011	STONE & YOUNGBERG		881,736	800,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
721832 JH 7	PIMA CO USD #10 GO S2011 5.000 2023 07		05/19/2011	STONE & YOUNGBERG		1,082,130	1,000,000	0	1FE
721832 JJ 3	PIMA CO USD #10 GO S2011 5.000 2024 07		05/19/2011	STONE & YOUNGBERG		1,322,782	1,240,000	0	1FE
721832 JK 0	PIMA CO USD #10 GO S2011 5.000 2025 07		05/19/2011	STONE & YOUNGBERG		1,194,565	1,135,000	0	1FE
721832 JL 8	PIMA CO USD #10 GO S2011 5.000 2026 07		05/19/2011	STONE & YOUNGBERG		1,312,555	1,260,000	0	1FE
721832 JM 6	PIMA CO USD #10 GO S2011 5.000 2027 07		05/19/2011	STONE & YOUNGBERG		776,363	750,000	0	1FE
864813 XR 6	SUFFOLK GENERAL OBLIGATI 5.000 2027 02		06/21/2011	CITIGROUP GLOBAL MARKETS		5,942,654	5,375,000	0	1FE
864813 XS 4	SUFFOLK GENERAL OBLIGATI 5.000 2028 02		06/21/2011	CITIGROUP GLOBAL MARKETS		4,095,503	3,730,000	0	1FE
866407 G5 2	SUMNER CO GENERAL OBLIGA 5.000 2022 06		05/03/2011	WILEY BROTHERS		6,871,020	6,000,000	0	1FE
866407 G6 0	SUMNER CO GENERAL OBLIGA 5.000 2023 06		05/03/2011	WILEY BROTHERS		3,222,096	2,850,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					90,487,796	84,045,000	56,470	XXX
Bonds - U.S. Special Revenue and Special Assessment									
101029 QR 0	BOSTON WATER & SEWER REV 5.000 2027 11		04/11/2011	PIPER JAFFRAY		2,492,434	2,350,000	53,201	1FE
56045R CP 2	MAINE MUN BD BK S2011C 5.000 2027 11		04/26/2011	WELLS FARGO SECURITIES		2,447,900	2,270,000	0	1FE
56045R DC 0	MAINE MUN BD BK S2011C 5.000 2030 11		04/26/2011	WELLS FARGO SECURITIES		3,388,121	3,225,000	0	1FE
771902 GA 5	ROCHESTER HLTH CARE FAC 4.500 2038 11		04/20/2011	BAS-MERRILL LYNCH		4,094,360	4,000,000	0	1FE
873545 FW 2	TACOMA SEWER REF S2006 (5.000 2035 12		06/16/2011	MORGAN STANLEY		5,114,550	5,000,000	13,889	1FE
92817L MF 7	VIRGINIA RES AUTH CLEAN 5.000 2029 10		06/21/2011	CITIGROUP GLOBAL MARKETS		7,433,007	6,740,000	77,697	1FE
92817Q 5J 7	VIRGINIA RES AUTHORITY I 5.000 2026 11		05/18/2011	J P MORGAN CHASE SECURITIES INC		4,221,934	3,755,000	0	1FE
92817Q 5K 4	VIRGINIA RES AUTHORITY I 5.000 2027 11		05/18/2011	J P MORGAN CHASE SECURITIES INC		4,354,583	3,905,000	0	1FE
92817Q 5L 2	VIRGINIA RES AUTHORITY I 5.000 2028 11		05/18/2011	J P MORGAN CHASE SECURITIES INC		4,549,400	4,110,000	0	1FE
31294M GB 1	FHLMC GOLD PASS THRU		03/17/2011	TBA PRIOR QUARTER ADJUSTMENT		(41,778)	0	0	1
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					38,054,509	35,355,000	144,788	XXX
Bonds - Industrial and Miscellaneous									
009363 AL 6	AIRGAS INC 2.950 2016 06		05/31/2011	BAS-MERRILL LYNCH		998,600	1,000,000	0	2FE
010392 FE 3	ALABAMA POWER CO 3.950 2021 06		05/18/2011	GOLDMAN SACHS & CO		997,860	1,000,000	0	1FE
013817 AV 3	ALCOA INC 5.400 2021 04		04/13/2011	J P MORGAN CHASE SECURITIES INC		998,480	1,000,000	0	2FE
02209S AL 7	ALTRIA GROUP INC 4.750 2021 05		05/02/2011	GOLDMAN SACHS & CO		1,991,500	2,000,000	0	2FE
025816 AY 5	AMERICAN EXPRESS 7.000 2018 03		06/27/2011	CITADEL SECURITIES		1,188,250	1,000,000	19,639	1FE
03523T AN 8	ANHEUSER BUSCH INBEV WOR 5.375 2020 01		06/03/2011	J P MORGAN CHASE SECURITIES INC		1,112,750	1,000,000	21,351	1FE
03523T AV 0	ANHEUSER BUSCH INBEV WOR 5.000 2020 04		06/16/2011	ROYAL BANK OF SCOTLAND		1,089,920	1,000,000	9,167	1FE
038222 AE 5	APPLIED MATERIALS 2.650 2016 06		06/02/2011	J P MORGAN CHASE SECURITIES INC		1,000,600	1,000,000	0	1FE
00209T AB 1	AT&T BROADBAND 9.455 2022 11		05/06/2011	J P MORGAN CHASE SECURITIES INC		1,398,970	1,000,000	46,224	2FE
00206R AX 0	AT&T INC 4.450 2021 05		04/26/2011	BAS-MERRILL LYNCH		999,250	1,000,000	0	1FE
05531F AG 8	BB&T CORP 3.200 2016 03		06/30/2011	BNP PARIBAS		1,022,970	1,000,000	0	1FE
10138M AK 1	BOTTLING GROUP LLC 5.125 2019 01		06/30/2011	PIPER JAFFRAY		7,748	7,000	0	1FE
149123 BV 2	CATERPILLAR INC 3.900 2021 05		05/25/2011	BARCLAYS CAPITAL INC		997,460	1,000,000	433	1FE
15189W AC 4	CENTERPOINT ENERGY RESOU 6.125 2017 11		06/20/2011	WELLS FARGO SECURITIES		1,156,260	1,000,000	8,847	2FE
156700 AQ 9	CENTURYLINK INC 5.150 2017 06		06/09/2011	BARCLAYS CAPITAL INC		2,992,500	3,000,000	0	2FE
17252M AJ 9	CINTAS CORP NO 2 2.850 2016 06		05/18/2011	KEYBANC CAPITAL MARK		999,950	1,000,000	0	2FE
17252M AK 6	CINTAS CORP NO 2 4.300 2021 06		05/24/2011	J P MORGAN CHASE SECURITIES INC		1,000,950	1,000,000	478	2FE

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
209111 EV 1	CONSOLIDATED EDISON CO O 7.125 2018 12.....		...06/21/2011	WELLS FARGO SECURITIES.....		.....1,056,916	.....850,000	.....3,869	1FE.....
067383 AC 3	CR BARD INC 4.400 2021 01.....		...05/11/2011	ROBERT W BAIRD & CO.....		.....1,035,140	.....1,000,000	.....17,844	1FE.....
126408 GV 9	CSX CORP 4.250 2021 06.....		...06/14/2011	NOMURA SECURITIES INTL.....		.....1,001,420	.....1,000,000	.....2,597	2FE.....
126650 BW 9	CVS CAREMARK CORP 4.125 2021 05.....		...05/09/2011	BARCLAYS CAPITAL INC.....		.....986,840	.....1,000,000	.....0	2FE.....
233851 AD 6	DAIMLER FINANCE (144A) 3.000 2016 03.....		...04/08/2011	CITIGROUP GLOBAL MARKETS.....		.....989,620	.....1,000,000	.....1,250	1FE.....
235851 AM 4	DANAHER CORP 3.900 2021 06.....		...06/20/2011	BAS-MERRILL LYNCH.....		.....2,999,250	.....3,000,000	.....0	1FE.....
25470D AE 9	DISCOVERY COMMUNICATIONS 4.375 2021 06.....		...06/13/2011	J P MORGAN CHASE SECURITIES INC.....		.....993,770	.....1,000,000	.....0	2FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...04/28/2011	GOLDMAN SACHS & CO.....		.....978,270	.....1,000,000	.....20,542	2FE.....
26442C AK 0	DUKE ENERGY CAROLINAS 3.900 2021 06.....		...05/16/2011	BAS-MERRILL LYNCH.....		.....998,980	.....1,000,000	.....0	1FE.....
291011 AY 0	EMERSON ELECTRIC 4.875 2019 10.....		...06/23/2011	R W PRESPRICH.....		.....1,113,070	.....1,000,000	.....9,885	1FE.....
29266R AA 6	ENERGIZER HOLDINGS INC (4.700 2021 05.....		...05/16/2011	GOLDMAN SACHS & CO.....		.....999,920	.....1,000,000	.....0	2FE.....
29736R AB 6	ESTEE LAUDER CO 5.550 2017 05.....		...04/28/2011	STIFEL NICOLAUS & CO INC.....		.....111,869	.....100,000	.....2,590	1FE.....
302182 AF 7	EXPRESS SCRIPTS 3.125 2016 05.....		...04/27/2011	CREDIT SUISSE FIRST BOSTON.....		.....995,970	.....1,000,000	.....0	2FE.....
37331N AB 7	GEORGIA-PACIFIC CORP (14 5.400 2020 11.....		...05/03/2011	MORGAN STANLEY.....		.....1,021,200	.....1,000,000	.....750	2FE.....
38259P AB 8	GOOGLE INC 3.625 2021 05.....		...05/16/2011	GOLDMAN SACHS & CO.....		.....1,981,940	.....2,000,000	.....0	1FE.....
38259P AC 6	GOOGLE INC 2.125 2016 05.....		...05/16/2011	J P MORGAN CHASE SECURITIES INC.....		.....994,540	.....1,000,000	.....0	1FE.....
428236 BM 4	HEWLETT-PACKARD CO 4.300 2021 06.....		...05/25/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,990	.....1,000,000	.....0	1FE.....
437076 AW 2	HOME DEPOT INC 4.400 2021 04.....		...06/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,023,470	.....1,000,000	.....10,022	2FE.....
440452 AE 0	HORMEL FOODS CORP 4.125 2021 04.....		...04/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,150	.....1,000,000	.....0	1FE.....
459200 AG 6	IBM CORP 8.375 2019 11.....		...06/22/2011	BAS-MERRILL LYNCH.....		.....2,512,442	.....1,863,000	.....24,271	1FE.....
459200 GW 5	IBM CORP 1.250 2014 05.....		...05/09/2011	DEUTSCHE BANC.....		.....999,060	.....1,000,000	.....0	1FE.....
478160 AZ 7	JOHNSON & JOHNSON 3.550 2021 05.....		...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,980,760	.....2,000,000	.....0	1FE.....
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05.....		...06/27/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,013,000	.....1,000,000	.....6,424	1FE.....
46625H JA 9	JP MORGAN CHASE 3.150 2016 07.....		...06/22/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,600	.....1,000,000	.....0	1FE.....
546676 AR 8	LOUISVILLE GAS & ELECTRI 1.625 2015 11.....		...05/12/2011	U S BANCORP.....		.....898,332	.....925,000	.....84	1FE.....
58013M EL 4	MCDONALDS CORP 3.625 2021 05.....		...05/17/2011	BAS-MERRILL LYNCH.....		.....1,988,220	.....2,000,000	.....0	1FE.....
59217G AG 4	MET LIFE GLOBAL FUNDING 3.650 2018 06.....		...06/07/2011	UBS AG.....		.....998,780	.....1,000,000	.....0	1FE.....
611662 BM 8	MONSANTO CO 2.750 2016 04.....		...04/12/2011	GOLDMAN SACHS & CO.....		.....997,870	.....1,000,000	.....0	1FE.....
655664 AK 6	NORDSTROM INC 6.250 2018 01.....		...04/14/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,142,020	.....1,000,000	.....16,319	1FE.....
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06.....		...04/15/2011	BNP PARIBAS.....		.....999,780	.....1,000,000	.....0	1FE.....
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500 2020 10.....		...06/29/2011	LOOP CAPITAL MARKETS.....		.....959,410	.....1,000,000	.....0	1FE.....
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250 2021 05.....		...05/10/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,998,380	.....2,000,000	.....0	2FE.....
695114 CM 8	PACIFICORP 3.850 2021 06.....		...05/09/2011	ROYAL BANK OF SCOTLAND.....		.....998,140	.....1,000,000	.....0	1FE.....
709631 AD 7	PENTAIR INC 5.000 2021 05.....		...05/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,996,080	.....2,000,000	.....0	2FE.....
718172 AK 5	PHILIP MORRIS INTERNATIO 4.125 2021 05.....		...05/10/2011	CREDIT SUISSE FIRST BOSTON.....		.....3,977,320	.....4,000,000	.....0	1FE.....
74153Q AH 5	PRIDE INTERNATIONAL INC 6.875 2020 08.....		...06/02/2011	GOLDMAN SACHS & CO.....		.....1,184,000	.....1,000,000	.....21,389	2FE.....
744482 BK 5	PUBLIC SERVICE OF NEW HA 4.050 2021 06.....		...05/19/2011	MORGAN STANLEY.....		.....997,390	.....1,000,000	.....0	1FE.....
760759 AL 4	REPUBLIC SERVICES 3.800 2018 05.....		...05/02/2011	BAS-MERRILL LYNCH.....		.....999,690	.....1,000,000	.....0	2FE.....
760761 AB 2	REPUBLIC SERVICES 5.500 2019 09.....		...06/30/2011	LOOP CAPITAL MARKETS.....		.....1,089,110	.....1,000,000	.....0	2FE.....
760761 AD 8	REPUBLIC SERVICES 5.250 2021 11.....		...04/18/2011	U S BANCORP.....		.....1,049,950	.....1,000,000	.....22,750	2FE.....

QE04.2

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)
774341 AB 7	ROCKWELL COLLINS 5.250 2019 07.....		...04/06/2011	BARCLAYS GLOBAL.....		.....1,635,862	.....1,514,000	.....18,988	1FE.....
78355H JR 1	RYDER SYSTEM INC 3.500 2017 06.....		...05/19/2011	WELLS FARGO SECURITIES.....		.....1,002,260	.....1,000,000	.....0	2FE.....
857477 AG 8	STATE STREET CORP 4.375 2021 03.....		...06/14/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,025,530	.....1,000,000	.....12,153	1FE.....
857689 BA 0	STATION CASINOS 7.750 2016 08.....		...05/25/2011	TRAVELERS INDEMNITY.....		.....1,186	.....780,000	.....0	6*.....
87612E AS 5	TARGET CORP 6.000 2018 01.....		...06/24/2011	BNY MELLON CAPITAL MARKETS INC.....		.....1,410,660	.....1,200,000	.....32,800	1FE.....
87233Q AA 6	TC PIPELINES 4.650 2021 06.....		...06/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,340	.....1,000,000	.....0	2FE.....
882508 AR 5	TEXAS INSTRUMENTS INC 2.375 2016 05.....		...05/16/2011	MORGAN STANLEY.....		.....998,930	.....1,000,000	.....0	1FE.....
87305Q CC 3	TTX CO (144A) 4.400 2021 05.....		...06/27/2011	VARIOUS.....		.....3,026,660	.....3,000,000	.....0	2FE.....
899896 AA 2	TUPPERWARE CORP (144A) 4.750 2021 06.....		...05/25/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,969,670	.....3,000,000	.....0	2FE.....
90520E AC 5	UNION BANK NA 3.000 2016 06.....		...06/01/2011	MORGAN STANLEY.....		.....997,330	.....1,000,000	.....0	1FE.....
907818 DH 8	UNION PACIFIC CO (144A) 4.163 2022 07.....		...06/29/2011	ROBERT W BAIRD & CO.....		.....1,131,274	.....1,136,000	.....0	2FE.....
911312 AH 9	UNITED PARCEL SERVICE 5.500 2018 01.....		...04/27/2011	CORTVIEW CAPITAL SECURITIES.....		.....1,668,493	.....1,480,000	.....24,194	1FE.....
91324P BP 6	UNITEDHEALTH GROUP INC 4.700 2021 02.....		...05/25/2011	ROYAL BANK OF SCOTLAND.....		.....1,042,790	.....1,000,000	.....13,578	1FE.....
920253 AD 3	VALMONT INDUSTRIES 6.625 2020 04.....		...06/06/2011	BAS-MERRILL LYNCH.....		.....2,197,760	.....2,000,000	.....19,507	2FE.....
92344S AK 6	VERIZON WIRELESS 8.500 2018 11.....		...05/05/2011	WELLS FARGO SECURITIES.....		.....1,310,520	.....1,000,000	.....41,319	1FE.....
931142 DD 2	WAL-MART STORES 4.250 2021 04.....		...04/11/2011	GOLDMAN SACHS & CO.....		.....1,986,980	.....2,000,000	.....0	1FE.....
25468P CL 8	WALT DISNEY COMPANY 3.750 2021 06.....		...05/18/2011	CITIGROUP GLOBAL MARKETS.....		.....1,998,660	.....2,000,000	.....0	1FE.....
95709T AG 5	WESTAR ENERGY 8.625 2018 12.....		...04/20/2011	WELLS FARGO SECURITIES.....		.....1,928,160	.....1,500,000	.....52,109	2FE.....
96332H CD 9	WHIRLPOOL CORP 4.850 2021 06.....		...06/02/2011	CITIGROUP GLOBAL MARKETS.....		.....999,670	.....1,000,000	.....0	2FE.....
984121 CD 3	XEROX CORP 4.500 2021 05.....		...06/21/2011	RBC CAPITAL MARKETS.....		.....1,005,680	.....1,000,000	.....4,500	2FE.....
067901 AD 0	BARRICK GOLD CORP (144A) 2.900 2016 05.....	A.....	...05/24/2011	RBC CAPITAL MARKETS.....		.....999,120	.....1,000,000	.....0	2FE.....
06849R AD 4	BARRICK NA FINANCE (144A) 4.400 2021 05.....	A.....	...05/24/2011	MORGAN STANLEY.....		.....1,998,720	.....2,000,000	.....0	2FE.....
878742 AV 7	TECK RESOURCES 4.750 2022 01.....	A.....	...06/30/2011	CITIGROUP GLOBAL MARKETS.....		.....2,008,100	.....2,000,000	.....0	2FE.....
25156P AP 8	DEUTSCHE TELEKOM (144A) 3.125 2016 04.....	F.....	...04/04/2011	GOLDMAN SACHS & CO.....		.....1,997,980	.....2,000,000	.....0	2FE.....
767201 AN 6	RIO TINTO FINANCE 4.125 2021 05.....	F.....	...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,998,700	.....2,000,000	.....0	1FE.....
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03.....	F.....	...04/01/2011	GOLDMAN SACHS & CO.....		.....978,240	.....1,000,000	.....778	1FE.....
80685Q AA 4	SCHLUMBERGER OILFIELD UK 4.200 2021 01.....	F.....	...06/14/2011	CITIGROUP GLOBAL MARKETS.....		.....1,021,310	.....1,000,000	.....18,317	1FE.....
87969N AC 9	TELSTRA CORP LTD (144A) 4.800 2021 10.....	F.....	...04/07/2011	BAS-MERRILL LYNCH.....		.....992,520	.....1,000,000	.....0	1FE.....
89152U AD 4	TOTAL CAPITAL 4.450 2020 06.....	F.....	...06/28/2011	J P MORGAN CHASE SECURITIES INC.....		.....783,620	.....743,000	.....0	1FE.....
980888 AE 1	WOOLWORTHS LIMITED (144A) 3.150 2016 04.....	F.....	...04/05/2011	CITIGROUP GLOBAL MARKETS.....		.....999,170	.....1,000,000	.....0	1FE.....
980888 AF 8	WOOLWORTHS LIMITED (144A) 4.550 2021 04.....	F.....	...04/05/2011	CITIGROUP GLOBAL MARKETS.....		.....1,994,760	.....2,000,000	.....0	1FE.....
38999999.	Total - Bonds - Industrial & Miscellaneous.....					.....116,117,331	.....113,098,000	.....504,968	.....XXX.....
83999997.	Total - Bonds - Part 3.....					.....345,596,738	.....329,986,940	.....946,546	.....XXX.....
83999999.	Total - Bonds.....					.....345,596,738	.....329,986,940	.....946,546	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....		...05/06/2011	MKM PARTNERS, LLC.....	.....700.000	.....52,863	.....XXX.....	.....0	L.....
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		...06/02/2011	MKM PARTNERS ALGO.....	.....800.000	.....27,694	.....XXX.....	.....0	L.....
03748R 10 1	APARTMENT INVT & MGMT CO-A.....		...06/02/2011	MKM PARTNERS ALGO.....	.....4,100.000	.....104,611	.....XXX.....	.....0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		...06/28/2011	MERRILL LYNCH ALGO.....	.....500.000	.....63,935	.....XXX.....	.....0	L.....
05564E 10 6	BRE PROPERTIES.....		...06/02/2011	MKM PARTNERS ALGO.....	.....3,900.000	.....193,476	.....XXX.....	.....0	L.....

QE04.3

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)
096627 10 4	BOARDWALK PIPELINE PARTNERS LP		05/03/2011	RBC CAPITAL MARKETS	32,000.000	989,846	XXX	0	L
195872 10 6	COLONIAL PROPERTIES TRUST		06/02/2011	MKM PARTNERS ALGO	7,400.000	149,345	XXX	0	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		06/03/2011	KEEFE BRUYETT WOODS	15,800.000	219,615	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		06/28/2011	VARIOUS	45,700.000	930,135	XXX	0	L
283702 10 8	EL PASO PIPELINE PARTNERS LP		06/03/2011	BANC OF AMERICA-MERRILL LYNCH	94,600.000	3,335,007	XXX	0	L
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		04/12/2011	RBC CAPITAL MARKETS	16,000.000	1,029,366	XXX	0	L
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS		06/02/2011	GOLDMAN SACHS INC	5,500.000	327,250	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		06/02/2011	MKM PARTNERS ALGO	1,800.000	107,177	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		06/02/2011	MKM PARTNERS ALGO	4,500.000	73,371	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC		06/03/2011	VARIOUS	10,500.000	553,034	XXX	0	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN		04/27/2011	BARCLAYS CAPITAL IPO	6,800.000	99,416	XXX	0	L
49427F 10 8	KILROY REALTY CORP		06/02/2011	VARIOUS	8,000.000	318,340	XXX	0	L
49446R 10 9	KIMCO REALTY CORP		06/02/2011	VARIOUS	29,300.000	544,996	XXX	0	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		06/23/2011	VARIOUS	55,000.000	3,558,022	XXX	0	L
517942 10 8	LASALLE HOTEL PROPERTIES		06/02/2011	VARIOUS	7,800.000	212,761	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		06/02/2011	MKM PARTNERS ALGO	1,100.000	37,942	XXX	0	L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP		06/23/2011	RBC CAPITAL MARKETS	35,000.000	2,032,153	XXX	0	L
68268N 10 3	ONEOK PARTNERS LP		06/03/2011	RBC CAPITAL MARKETS	48,000.000	3,994,118	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		05/17/2011	VARIOUS	8,500.000	180,614	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP		06/23/2011	BANC OF AMERICA-MERRILL LYNCH	32,000.000	1,982,758	XXX	0	L
74340W 10 3	PROLOGIS INC		06/23/2011	VARIOUS	53,608.080	1,550,942	XXX	0	L
74460D 10 9	PUBLIC STORAGE INC		06/02/2011	MKM PARTNERS ALGO	300.000	34,559	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		06/02/2011	VARIOUS	4,000.000	333,524	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		06/02/2011	MKM PARTNERS ALGO	2,400.000	276,281	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		06/02/2011	MKM PARTNERS ALGO	7,700.000	449,701	XXX	0	L
902653 10 4	UDR INC		06/02/2011	MKM PARTNERS ALGO	1,500.000	37,414	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		06/28/2011	VARIOUS	1,800.000	167,305	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					23,967,572	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					23,967,572	XXX	0	XXX
9799999.	Total - Common Stocks					23,967,572	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					23,967,572	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					369,564,310	XXX	946,546	XXX

QE04.4

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

912828	FH	8	05/31/2011	MATURED		1,500,000	1,500,000	1,491,695	1,499,094	0	906	0	906	0	1,500,000	0	0	0	36,563	05/31/2011	1
912828	LF	5	06/30/2011	MATURED		25,000,000	25,000,000	25,191,490	25,094,577	0	(94,577)	0	(94,577)	0	25,000,000	0	0	0	140,625	06/30/2011	1
36202A	DF	1	06/20/2011	PAID ON PRINCIPAL		213	213	219	217	0	(4)	0	(4)	0	213	0	0	0	7	08/20/2022	1
36202B	EE	1	06/20/2011	PAID ON PRINCIPAL		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	1	04/20/2023	1
36202B	HZ	1	06/20/2011	PAID ON PRINCIPAL		92	92	94	94	0	(1)	0	(1)	0	92	0	0	0	3	05/20/2023	1
36202A	D8	7	06/20/2011	PAID ON PRINCIPAL		2,398	2,398	2,561	2,501	0	(104)	0	(104)	0	2,398	0	0	0	102	05/20/2014	1
36202B	SS	5	06/20/2011	PAID ON PRINCIPAL		628	628	631	635	0	(7)	0	(7)	0	628	0	0	0	20	10/20/2023	1
36202A	FM	4	06/20/2011	PAID ON PRINCIPAL		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	09/20/2022	1
36202B	7C	3	06/20/2011	PAID ON PRINCIPAL		938	938	956	951	0	(13)	0	(13)	0	938	0	0	0	32	03/20/2022	1
36202C	CF	8	06/20/2011	PAID ON PRINCIPAL		300	300	311	317	0	(17)	0	(17)	0	300	0	0	0	12	09/20/2024	1
36202C	CV	3	06/20/2011	PAID ON PRINCIPAL		890	890	912	909	0	(19)	0	(19)	0	890	0	0	0	30	10/20/2024	1
36202C	D3	4	06/20/2011	PAID ON PRINCIPAL		233	233	239	238	0	(5)	0	(5)	0	233	0	0	0	8	12/20/2024	1
36202C	EL	3	06/20/2011	PAID ON PRINCIPAL		145	145	149	150	0	(6)	0	(6)	0	145	0	0	0	5	01/20/2025	1
36202C	E5	8	06/20/2011	PAID ON PRINCIPAL		79	79	81	82	0	(3)	0	(3)	0	79	0	0	0	3	02/20/2025	1
36202C	GM	9	06/20/2011	PAID ON PRINCIPAL		127	127	128	129	0	(1)	0	(1)	0	127	0	0	0	4	05/20/2025	1
36202C	GN	7	06/20/2011	PAID ON PRINCIPAL		1,302	1,302	1,328	1,332	0	(30)	0	(30)	0	1,302	0	0	0	43	05/20/2025	1
36202C	GP	2	06/20/2011	PAID ON PRINCIPAL		37	37	37	38	0	(1)	0	(1)	0	37	0	0	0	1	05/20/2025	1
36202C	G3	1	06/20/2011	PAID ON PRINCIPAL		518	518	521	523	0	(6)	0	(6)	0	518	0	0	0	16	06/20/2025	1
36202C	G4	9	06/20/2011	PAID ON PRINCIPAL		3,279	3,279	3,357	3,346	0	(67)	0	(67)	0	3,279	0	0	0	93	06/20/2025	1
36202C	HK	2	06/20/2011	PAID ON PRINCIPAL		787	787	803	800	0	(14)	0	(14)	0	787	0	0	0	24	07/20/2025	1
36202C	HM	8	06/20/2011	PAID ON PRINCIPAL		744	744	757	755	0	(10)	0	(10)	0	744	0	0	0	25	07/20/2025	1
36202C	HP	1	06/20/2011	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C	JC	8	06/20/2011	PAID ON PRINCIPAL		679	679	693	691	0	(12)	0	(12)	0	679	0	0	0	25	08/20/2025	1
36202C	JE	4	06/20/2011	PAID ON PRINCIPAL		28	28	29	30	0	(1)	0	(1)	0	28	0	0	0	1	08/20/2025	1
36202C	JZ	7	06/20/2011	PAID ON PRINCIPAL		418	418	426	424	0	(6)	0	(6)	0	418	0	0	0	13	09/20/2025	1
36202C	J3	8	06/20/2011	PAID ON PRINCIPAL		578	578	589	587	0	(9)	0	(9)	0	578	0	0	0	21	09/20/2025	1
36202C	KL	6	06/20/2011	PAID ON PRINCIPAL		1,887	1,887	1,922	1,914	0	(27)	0	(27)	0	1,887	0	0	0	62	10/20/2025	1
36202C	KP	7	06/20/2011	PAID ON PRINCIPAL		6,249	6,249	6,391	6,362	0	(113)	0	(113)	0	6,249	0	0	0	242	09/20/2025	1
36202C	K7	7	06/20/2011	PAID ON PRINCIPAL		2,902	2,902	2,951	2,938	0	(37)	0	(37)	0	2,902	0	0	0	90	11/20/2025	1
36202C	LC	5	06/20/2011	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	11/20/2025	1
36202C	LX	9	06/20/2011	PAID ON PRINCIPAL		1,506	1,506	1,562	1,568	0	(62)	0	(62)	0	1,506	0	0	0	54	12/20/2025	1
36202C	MF	7	06/20/2011	PAID ON PRINCIPAL		80	80	83	82	0	(3)	0	(3)	0	80	0	0	0	3	01/20/2026	1
36202C	ND	1	06/20/2011	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	03/20/2026	1
36202C	NX	7	06/20/2011	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	04/20/2026	1
36202C	PD	9	06/20/2011	PAID ON PRINCIPAL		18	18	18	18	0	(1)	0	(1)	0	18	0	0	0	1	05/20/2026	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 PS 6	GNMA II PASS #2233	7.500	06/20/2011	PAID ON PRINCIPAL		7,700	7,700	7,580	7,592	0	108	0	108	0	7,700	0	0	0	237	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	06/20/2011	PAID ON PRINCIPAL		1,111	1,111	1,137	1,149	0	(39)	0	(39)	0	1,111	0	0	0	39	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	06/20/2011	PAID ON PRINCIPAL		3,156	3,156	3,210	3,237	0	(80)	0	(80)	0	3,156	0	0	0	114	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	06/20/2011	PAID ON PRINCIPAL		274	274	272	270	0	4	0	4	0	274	0	0	0	10	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	06/20/2011	PAID ON PRINCIPAL		4,770	4,770	4,828	4,931	0	(162)	0	(162)	0	4,770	0	0	0	170	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	06/20/2011	PAID ON PRINCIPAL		5,789	5,789	5,689	5,640	0	149	0	149	0	5,789	0	0	0	191	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	06/20/2011	PAID ON PRINCIPAL		39,826	39,826	38,159	38,483	0	1,343	0	1,343	0	39,826	0	0	0	931	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	06/20/2011	PAID ON PRINCIPAL		45,377	45,377	43,286	43,936	0	1,441	0	1,441	0	45,377	0	0	0	1,077	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	06/20/2011	PAID ON PRINCIPAL		20,911	20,911	20,872	20,869	0	42	0	42	0	20,911	0	0	0	483	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	06/20/2011	PAID ON PRINCIPAL		181,223	181,223	180,883	180,862	0	361	0	361	0	181,223	0	0	0	4,107	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	06/20/2011	PAID ON PRINCIPAL		255,949	255,949	257,588	257,173	0	(1,224)	0	(1,224)	0	255,949	0	0	0	6,050	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	06/20/2011	PAID ON PRINCIPAL		788,178	788,178	736,787	750,725	0	37,453	0	37,453	0	788,178	0	0	0	14,543	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	06/20/2011	PAID ON PRINCIPAL		57,463	57,463	53,207	54,093	0	3,370	0	3,370	0	57,463	0	0	0	1,051	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	06/20/2011	PAID ON PRINCIPAL		594,051	594,051	567,783	574,625	0	19,426	0	19,426	0	594,051	0	0	0	12,101	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	06/20/2011	PAID ON PRINCIPAL		143,055	143,055	132,460	135,592	0	7,463	0	7,463	0	143,055	0	0	0	2,785	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	06/20/2011	PAID ON PRINCIPAL		52	52	55	54	0	(2)	0	(2)	0	52	0	0	0	3	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	06/20/2011	PAID ON PRINCIPAL		1,590,071	1,590,071	1,549,325	1,562,466	0	27,604	0	27,604	0	1,590,071	0	0	0	32,610	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	06/20/2011	PAID ON PRINCIPAL		534	534	547	545	0	(11)	0	(11)	0	534	0	0	0	18	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	06/20/2011	PAID ON PRINCIPAL		181	181	186	184	0	(3)	0	(3)	0	181	0	0	0	6	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	06/20/2011	PAID ON PRINCIPAL		152	152	156	155	0	(3)	0	(3)	0	152	0	0	0	5	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	06/20/2011	PAID ON PRINCIPAL		186	186	183	184	0	2	0	2	0	186	0	0	0	6	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	06/20/2011	PAID ON PRINCIPAL		516	516	528	525	0	(9)	0	(9)	0	516	0	0	0	17	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	06/20/2011	PAID ON PRINCIPAL		111	111	113	113	0	(2)	0	(2)	0	111	0	0	0	4	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	06/20/2011	PAID ON PRINCIPAL		656,804	656,804	654,066	654,223	0	2,581	0	2,581	0	656,804	0	0	0	14,570	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	06/20/2011	PAID ON PRINCIPAL		342	342	332	338	0	4	0	4	0	342	0	0	0	12	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	06/20/2011	PAID ON PRINCIPAL		46	46	48	47	0	(1)	0	(1)	0	46	0	0	0	2	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2024	1
36204R FG 8	GNMA PASS TH #377367	8.500	06/15/2011	PAID ON PRINCIPAL		45	45	46	47	0	(2)	0	(2)	0	45	0	0	0	2	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	06/15/2011	PAID ON PRINCIPAL		437	437	452	453	0	(16)	0	(16)	0	437	0	0	0	15	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	06/15/2011	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	06/15/2011	PAID ON PRINCIPAL		11	11	12	12	0	(0)	0	(0)	0	11	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970	8.500	06/15/2011	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438	8.500	06/15/2011	PAID ON PRINCIPAL		6,557	6,557	6,779	6,750	0	(194)	0	(194)	0	6,557	0	0	0	189	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472	8.500	06/15/2011	PAID ON PRINCIPAL		83	83	85	86	0	(3)	0	(3)	0	83	0	0	0	3	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560	8.500	06/15/2011	PAID ON PRINCIPAL		45	45	47	47	0	(2)	0	(2)	0	45	0	0	0	2	01/15/2026	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)
36206A R3 9	GNMA PASS TH #405606	8.500	06/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619	8.500	06/15/2011	PAID ON PRINCIPAL		55	55	56	56	0	(2)	0	(2)	0	55	0	0	0	2	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		46	46	47	48	0	(2)	0	(2)	0	46	0	0	0	2	08/15/2026	1
36206M MG 9	GNMA PASS TH #415359	8.500	06/15/2011	PAID ON PRINCIPAL		226	226	233	231	0	(6)	0	(6)	0	226	0	0	0	8	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	06/15/2011	PAID ON PRINCIPAL		59	59	60	61	0	(2)	0	(2)	0	59	0	0	0	2	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	06/15/2011	PAID ON PRINCIPAL		190	190	196	195	0	(5)	0	(5)	0	190	0	0	0	6	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	06/15/2011	PAID ON PRINCIPAL		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	06/15/2011	PAID ON PRINCIPAL		95	95	98	98	0	(4)	0	(4)	0	95	0	0	0	3	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	06/15/2011	PAID ON PRINCIPAL		4	4	5	5	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962	8.500	06/15/2011	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972	4.000	06/15/2011	PAID ON PRINCIPAL		325,939	325,939	318,096	321,350	0	4,589	0	4,589	0	325,939	0	0	0	5,534	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	06/15/2011	PAID ON PRINCIPAL		51	51	53	53	0	(2)	0	(2)	0	51	0	0	0	2	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	06/15/2011	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048	8.500	06/15/2011	PAID ON PRINCIPAL		74	74	77	77	0	(2)	0	(2)	0	74	0	0	0	3	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	06/15/2011	PAID ON PRINCIPAL		61	61	62	62	0	(2)	0	(2)	0	61	0	0	0	2	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	2	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	06/15/2011	PAID ON PRINCIPAL		342	342	354	354	0	(12)	0	(12)	0	342	0	0	0	12	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	06/15/2011	PAID ON PRINCIPAL		1,118	1,118	1,167	1,218	0	(100)	0	(100)	0	1,118	0	0	0	33	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	06/15/2011	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111	8.500	06/15/2011	PAID ON PRINCIPAL		19	19	19	20	0	(1)	0	(1)	0	19	0	0	0	1	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	06/15/2011	PAID ON PRINCIPAL		28	28	29	29	0	(0)	0	(0)	0	28	0	0	0	1	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	06/15/2011	PAID ON PRINCIPAL		565	565	574	587	0	(22)	0	(22)	0	565	0	0	0	18	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	06/15/2011	PAID ON PRINCIPAL		77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	3	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	06/15/2011	PAID ON PRINCIPAL		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	2	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		511	511	528	529	0	(19)	0	(19)	0	511	0	0	0	18	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	06/15/2011	PAID ON PRINCIPAL		58	58	60	61	0	(3)	0	(3)	0	58	0	0	0	2	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		94	94	97	97	0	(3)	0	(3)	0	94	0	0	0	3	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	06/15/2011	PAID ON PRINCIPAL		193	193	199	198	0	(5)	0	(5)	0	193	0	0	0	7	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	06/15/2011	PAID ON PRINCIPAL		431	431	445	440	0	(9)	0	(9)	0	431	0	0	0	15	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	06/15/2011	PAID ON PRINCIPAL		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	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)
36207N BU 7	GNMA PASS TH #436651	8.500	06/15/2011	PAID ON PRINCIPAL		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	2	08/15/2026	1
36207N D6 8	GNMA PASS TH #43725	8.500	06/15/2011	PAID ON PRINCIPAL		74	74	76	76	0	(3)	0	(3)	0	74	0	0	0	3	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	06/15/2011	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	06/15/2011	PAID ON PRINCIPAL		74	74	76	77	0	(3)	0	(3)	0	74	0	0	0	3	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	06/15/2011	PAID ON PRINCIPAL		28	28	29	30	0	(1)	0	(1)	0	28	0	0	0	1	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	06/15/2011	PAID ON PRINCIPAL		15	15	16	16	0	(0)	0	(0)	0	15	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	06/15/2011	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	06/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	06/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	06/15/2011	PAID ON PRINCIPAL		3	3	4	4	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2026	1
36207Q T2 3	GNMA PASS TH #438969	8.500	06/15/2011	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	1	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	06/15/2011	PAID ON PRINCIPAL		151	151	156	156	0	(5)	0	(5)	0	151	0	0	0	5	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	06/15/2011	PAID ON PRINCIPAL		1,114	1,114	1,149	1,163	0	(49)	0	(49)	0	1,114	0	0	0	40	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	06/15/2011	PAID ON PRINCIPAL		4,660	4,660	4,810	4,796	0	(135)	0	(135)	0	4,660	0	0	0	198	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	06/15/2011	PAID ON PRINCIPAL		83	83	86	86	0	(4)	0	(4)	0	83	0	0	0	3	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	06/15/2011	PAID ON PRINCIPAL		58	58	60	61	0	(2)	0	(2)	0	58	0	0	0	2	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	06/15/2011	PAID ON PRINCIPAL		303	303	312	314	0	(12)	0	(12)	0	303	0	0	0	11	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	06/15/2011	PAID ON PRINCIPAL		37,635	37,635	38,594	38,747	0	(1,112)	0	(1,112)	0	37,635	0	0	0	974	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	06/15/2011	PAID ON PRINCIPAL		110,040	110,040	107,495	107,997	0	2,043	0	2,043	0	110,040	0	0	0	2,592	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	06/15/2011	PAID ON PRINCIPAL		46,023	46,023	45,879	45,888	0	136	0	136	0	46,023	0	0	0	1,149	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	06/15/2011	PAID ON PRINCIPAL		5,443	5,443	5,330	5,323	0	120	0	120	0	5,443	0	0	0	136	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	06/15/2011	PAID ON PRINCIPAL		99,496	99,496	98,257	98,248	0	1,248	0	1,248	0	99,496	0	0	0	2,673	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	06/15/2011	PAID ON PRINCIPAL		7,660	7,660	7,584	7,592	0	69	0	69	0	7,660	0	0	0	191	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	06/15/2011	PAID ON PRINCIPAL		152,155	152,155	150,396	150,715	0	1,441	0	1,441	0	152,155	0	0	0	3,507	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	06/15/2011	PAID ON PRINCIPAL		509,263	509,263	501,202	503,467	0	5,796	0	5,796	0	509,263	0	0	0	10,569	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	06/15/2011	PAID ON PRINCIPAL		6,410	6,410	6,389	6,391	0	19	0	19	0	6,410	0	0	0	160	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	06/15/2011	PAID ON PRINCIPAL		38,917	38,917	38,211	38,241	0	676	0	676	0	38,917	0	0	0	797	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	06/15/2011	PAID ON PRINCIPAL		40,293	40,293	39,342	39,359	0	934	0	934	0	40,293	0	0	0	891	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	06/15/2011	PAID ON PRINCIPAL		4,980	4,980	4,879	4,879	0	101	0	101	0	4,980	0	0	0	125	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	06/15/2011	PAID ON PRINCIPAL		15,480	15,480	15,013	14,927	0	553	0	553	0	15,480	0	0	0	331	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	06/15/2011	PAID ON PRINCIPAL		5,484	5,484	5,796	5,827	0	(344)	0	(344)	0	5,484	0	0	0	148	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	06/15/2011	PAID ON PRINCIPAL		55,914	55,914	59,103	59,598	0	(3,683)	0	(3,683)	0	55,914	0	0	0	1,356	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	06/15/2011	PAID ON PRINCIPAL		18,246	18,246	18,560	18,380	0	(134)	0	(134)	0	18,246	0	0	0	379	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	06/15/2011	PAID ON PRINCIPAL		118,323	118,323	120,005	119,109	0	(786)	0	(786)	0	118,323	0	0	0	2,369	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	06/15/2011	PAID ON PRINCIPAL		68,302	68,302	71,739	70,926	0	(2,623)	0	(2,623)	0	68,302	0	0	0	1,434	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	06/15/2011	PAID ON PRINCIPAL		70,888	70,888	70,346	70,489	0	400	0	400	0	70,888	0	0	0	1,636	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	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)
36213G U5 8	GNMA PASS TH #554204	6.000	06/15/2011	PAID ON PRINCIPAL		11,028	11,028	10,829	10,823	0	205	0	205	0	11,028	0	0	0	325	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	06/15/2011	PAID ON PRINCIPAL		52,849	52,849	52,324	52,301	0	548	0	548	0	52,849	0	0	0	1,093	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	06/15/2011	PAID ON PRINCIPAL		27,011	27,011	27,340	27,131	0	(121)	0	(121)	0	27,011	0	0	0	564	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	06/15/2011	PAID ON PRINCIPAL		156,040	156,040	159,063	158,129	0	(2,089)	0	(2,089)	0	156,040	0	0	0	3,692	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	06/15/2011	PAID ON PRINCIPAL		9,064	9,064	9,191	9,186	0	(122)	0	(122)	0	9,064	0	0	0	226	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	06/15/2011	PAID ON PRINCIPAL		15,665	15,665	15,888	15,788	0	(123)	0	(123)	0	15,665	0	0	0	326	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	06/15/2011	PAID ON PRINCIPAL		51,362	51,362	52,358	52,669	0	(1,307)	0	(1,307)	0	51,362	0	0	0	1,386	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	06/15/2011	PAID ON PRINCIPAL		57,543	57,543	57,480	57,489	0	54	0	54	0	57,543	0	0	0	1,422	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	06/15/2011	PAID ON PRINCIPAL		131,638	131,638	128,018	128,208	0	3,430	0	3,430	0	131,638	0	0	0	3,312	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	06/15/2011	PAID ON PRINCIPAL		49,333	49,333	49,514	49,500	0	(168)	0	(168)	0	49,333	0	0	0	1,339	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	06/15/2011	PAID ON PRINCIPAL		6,516	6,516	6,420	6,434	0	82	0	82	0	6,516	0	0	0	163	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725	6.000	06/15/2011	PAID ON PRINCIPAL		2,435	2,435	2,408	2,407	0	28	0	28	0	2,435	0	0	0	61	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729	6.000	06/15/2011	PAID ON PRINCIPAL		175,447	175,447	173,541	173,911	0	1,536	0	1,536	0	175,447	0	0	0	4,386	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740	6.000	06/15/2011	PAID ON PRINCIPAL		5,750	5,750	5,644	5,660	0	90	0	90	0	5,750	0	0	0	144	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352	6.000	06/15/2011	PAID ON PRINCIPAL		46,662	46,662	45,561	45,606	0	1,055	0	1,055	0	46,662	0	0	0	1,390	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171	6.000	06/15/2011	PAID ON PRINCIPAL		74,438	74,438	73,455	73,429	0	1,008	0	1,008	0	74,438	0	0	0	1,505	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351	6.000	06/15/2011	PAID ON PRINCIPAL		7,094	7,094	7,002	7,009	0	85	0	85	0	7,094	0	0	0	179	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873	6.000	06/15/2011	PAID ON PRINCIPAL		59,465	59,465	58,638	58,698	0	766	0	766	0	59,465	0	0	0	1,608	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357	6.000	06/15/2011	PAID ON PRINCIPAL		13,680	13,680	13,612	13,611	0	70	0	70	0	13,680	0	0	0	339	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471	6.000	06/15/2011	PAID ON PRINCIPAL		3,787	3,787	3,672	3,651	0	135	0	135	0	3,787	0	0	0	95	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886	6.000	06/15/2011	PAID ON PRINCIPAL		7,417	7,417	7,309	7,314	0	103	0	103	0	7,417	0	0	0	187	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906	6.000	06/15/2011	PAID ON PRINCIPAL		3,625	3,625	3,578	3,575	0	51	0	51	0	3,625	0	0	0	91	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404	6.000	06/15/2011	PAID ON PRINCIPAL		22,811	22,811	22,507	22,535	0	277	0	277	0	22,811	0	0	0	566	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000	06/15/2011	PAID ON PRINCIPAL		141,691	141,691	141,149	141,177	0	515	0	515	0	141,691	0	0	0	3,897	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000	06/15/2011	PAID ON PRINCIPAL		3,634	3,634	3,586	3,578	0	56	0	56	0	3,634	0	0	0	92	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000	06/15/2011	PAID ON PRINCIPAL		82,607	82,607	84,208	84,681	0	(2,073)	0	(2,073)	0	82,607	0	0	0	2,434	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810	6.000	06/15/2011	PAID ON PRINCIPAL		77,101	77,101	75,679	75,784	0	1,316	0	1,316	0	77,101	0	0	0	1,759	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000	06/15/2011	PAID ON PRINCIPAL		172,412	172,412	174,827	175,561	0	(3,149)	0	(3,149)	0	172,412	0	0	0	4,643	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000	06/15/2011	PAID ON PRINCIPAL		203,882	203,882	207,832	208,888	0	(5,006)	0	(5,006)	0	203,882	0	0	0	5,095	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077	6.000	06/15/2011	PAID ON PRINCIPAL		85,432	85,432	84,177	84,211	0	1,220	0	1,220	0	85,432	0	0	0	2,101	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	06/15/2011	PAID ON PRINCIPAL		11,034	11,034	10,872	10,871	0	163	0	163	0	11,034	0	0	0	260	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	06/15/2011	PAID ON PRINCIPAL		38,135	38,135	37,603	37,635	0	500	0	500	0	38,135	0	0	0	970	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	06/15/2011	PAID ON PRINCIPAL		51,851	51,851	50,393	50,269	0	1,582	0	1,582	0	51,851	0	0	0	1,529	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	06/15/2011	PAID ON PRINCIPAL		61,388	61,388	59,536	59,533	0	1,855	0	1,855	0	61,388	0	0	0	1,260	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	06/15/2011	PAID ON PRINCIPAL		5,539	5,539	5,635	5,587	0	(47)	0	(47)	0	5,539	0	0	0	115	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	06/15/2011	PAID ON PRINCIPAL		121,747	121,747	119,312	120,449	0	1,297	0	1,297	0	121,747	0	0	0	1,907	05/15/2018	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)
36201E M7 2	GNMA PASS TH #580982	6.000	06/15/2011	PAID ON PRINCIPAL		71,431	71,431	70,371	70,513	0	918	0	918	0	71,431	0	0	0	1,723	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	06/15/2011	PAID ON PRINCIPAL		72,750	72,750	73,171	72,943	0	(193)	0	(193)	0	72,750	0	0	0	1,513	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	06/15/2011	PAID ON PRINCIPAL		142,838	142,838	141,287	141,381	0	1,457	0	1,457	0	142,838	0	0	0	2,872	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	06/15/2011	PAID ON PRINCIPAL		14,234	14,234	14,433	14,501	0	(267)	0	(267)	0	14,234	0	0	0	359	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	06/15/2011	PAID ON PRINCIPAL		123,862	123,862	125,598	125,690	0	(1,827)	0	(1,827)	0	123,862	0	0	0	3,097	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	06/15/2011	PAID ON PRINCIPAL		300,547	300,547	299,021	299,037	0	1,510	0	1,510	0	300,547	0	0	0	6,961	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	06/15/2011	PAID ON PRINCIPAL		5,411	5,411	5,516	5,541	0	(129)	0	(129)	0	5,411	0	0	0	136	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	06/15/2011	PAID ON PRINCIPAL		72,340	72,340	73,741	73,629	0	(1,289)	0	(1,289)	0	72,340	0	0	0	1,483	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	06/15/2011	PAID ON PRINCIPAL		2,818	2,818	2,834	2,835	0	(17)	0	(17)	0	2,818	0	0	0	53	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	06/15/2011	PAID ON PRINCIPAL		121,678	121,678	120,837	120,878	0	800	0	800	0	121,678	0	0	0	2,978	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	06/15/2011	PAID ON PRINCIPAL		339,862	339,862	343,632	341,607	0	(1,745)	0	(1,745)	0	339,862	0	0	0	6,663	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	06/15/2011	PAID ON PRINCIPAL		7,234	7,234	7,314	7,271	0	(37)	0	(37)	0	7,234	0	0	0	159	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	06/15/2011	PAID ON PRINCIPAL		27,139	27,139	27,525	27,304	0	(165)	0	(165)	0	27,139	0	0	0	567	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	06/15/2011	PAID ON PRINCIPAL		18,922	18,922	19,248	19,094	0	(172)	0	(172)	0	18,922	0	0	0	380	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	06/15/2011	PAID ON PRINCIPAL		9,931	9,931	10,333	10,291	0	(359)	0	(359)	0	9,931	0	0	0	246	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	06/15/2011	PAID ON PRINCIPAL		176,179	176,179	179,317	177,654	0	(1,475)	0	(1,475)	0	176,179	0	0	0	3,669	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	06/15/2011	PAID ON PRINCIPAL		23,756	23,756	23,738	23,733	0	23	0	23	0	23,756	0	0	0	430	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	06/15/2011	PAID ON PRINCIPAL		155,797	155,797	147,529	149,876	0	5,921	0	5,921	0	155,797	0	0	0	3,179	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	06/15/2011	PAID ON PRINCIPAL		40,375	40,375	38,268	38,742	0	1,633	0	1,633	0	40,375	0	0	0	806	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	06/15/2011	PAID ON PRINCIPAL		79,367	79,367	77,457	78,325	0	1,042	0	1,042	0	79,367	0	0	0	1,326	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	06/15/2011	PAID ON PRINCIPAL		61,092	61,092	59,622	60,248	0	844	0	844	0	61,092	0	0	0	1,051	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	06/15/2011	PAID ON PRINCIPAL		11,470	11,470	11,560	11,530	0	(60)	0	(60)	0	11,470	0	0	0	213	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	06/15/2011	PAID ON PRINCIPAL		4,563	4,563	4,652	4,684	0	(121)	0	(121)	0	4,563	0	0	0	114	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	06/15/2011	PAID ON PRINCIPAL		15,087	15,087	15,347	15,224	0	(137)	0	(137)	0	15,087	0	0	0	314	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	06/15/2011	PAID ON PRINCIPAL		462,966	462,966	470,923	467,063	0	(4,097)	0	(4,097)	0	462,966	0	0	0	8,890	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	06/15/2011	PAID ON PRINCIPAL		13,407	13,407	13,637	13,526	0	(120)	0	(120)	0	13,407	0	0	0	280	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	06/15/2011	PAID ON PRINCIPAL		123,958	123,958	125,720	124,791	0	(834)	0	(834)	0	123,958	0	0	0	2,871	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	06/15/2011	PAID ON PRINCIPAL		179,647	179,647	183,701	183,501	0	(3,855)	0	(3,855)	0	179,647	0	0	0	4,122	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	06/15/2011	PAID ON PRINCIPAL		105,889	105,889	107,714	106,969	0	(1,081)	0	(1,081)	0	105,889	0	0	0	1,929	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	06/15/2011	PAID ON PRINCIPAL		20,220	20,220	20,711	20,605	0	(386)	0	(386)	0	20,220	0	0	0	534	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	06/15/2011	PAID ON PRINCIPAL		63,310	63,310	63,362	63,313	0	(3)	0	(3)	0	63,310	0	0	0	1,345	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	06/15/2011	PAID ON PRINCIPAL		80,510	80,510	85,171	84,545	0	(4,036)	0	(4,036)	0	80,510	0	0	0	1,396	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	06/15/2011	PAID ON PRINCIPAL		244,274	244,274	246,144	245,500	0	(1,226)	0	(1,226)	0	244,274	0	0	0	3,945	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	06/15/2011	PAID ON PRINCIPAL		166,387	166,387	153,545	156,428	0	9,959	0	9,959	0	166,387	0	0	0	3,222	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	06/15/2011	PAID ON PRINCIPAL		136,941	136,941	137,519	137,336	0	(395)	0	(395)	0	136,941	0	0	0	2,459	07/15/2033	1

QE05.5

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
36200M SE 4	GNMA PASS TH #604517	4.500	06/15/2011	PAID ON PRINCIPAL		9,953	9,953	9,754	9,836	0	117	0	117	0	9,953	0	0	0	188	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	06/15/2011	PAID ON PRINCIPAL		176,557	176,557	172,198	173,939	0	2,618	0	2,618	0	176,557	0	0	0	2,935	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	06/15/2011	PAID ON PRINCIPAL		878,622	878,622	879,336	878,426	0	196	0	196	0	878,622	0	0	0	15,875	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	06/15/2011	PAID ON PRINCIPAL		168,460	168,460	167,512	167,681	0	779	0	779	0	168,460	0	0	0	3,112	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	06/15/2011	PAID ON PRINCIPAL		143,724	143,724	135,926	137,625	0	6,099	0	6,099	0	143,724	0	0	0	2,751	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	06/15/2011	PAID ON PRINCIPAL		62,701	62,701	59,040	59,781	0	2,920	0	2,920	0	62,701	0	0	0	1,203	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	06/15/2011	PAID ON PRINCIPAL		27,906	27,906	26,428	26,788	0	1,117	0	1,117	0	27,906	0	0	0	527	11/15/2033	1
36200M RJ 2	GNMA PASS TH #605389	5.000	06/15/2011	PAID ON PRINCIPAL		307,613	307,613	303,912	304,642	0	2,971	0	2,971	0	307,613	0	0	0	6,089	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	06/15/2011	PAID ON PRINCIPAL		263,412	263,412	264,647	263,867	0	(455)	0	(455)	0	263,412	0	0	0	4,946	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	06/15/2011	PAID ON PRINCIPAL		61,127	61,127	60,362	60,708	0	419	0	419	0	61,127	0	0	0	1,149	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	06/15/2011	PAID ON PRINCIPAL		1,966	1,966	1,978	1,974	0	(8)	0	(8)	0	1,966	0	0	0	37	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	06/15/2011	PAID ON PRINCIPAL		81,810	81,810	82,194	82,013	0	(203)	0	(203)	0	81,810	0	0	0	1,364	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	06/15/2011	PAID ON PRINCIPAL		249,463	249,463	248,059	248,549	0	914	0	914	0	249,463	0	0	0	4,803	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	06/15/2011	PAID ON PRINCIPAL		12,187	12,187	12,892	12,776	0	(590)	0	(590)	0	12,187	0	0	0	230	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	06/15/2011	PAID ON PRINCIPAL		77,269	77,269	81,743	80,862	0	(3,592)	0	(3,592)	0	77,269	0	0	0	1,446	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	06/15/2011	PAID ON PRINCIPAL		33,295	33,295	35,223	34,937	0	(1,643)	0	(1,643)	0	33,295	0	0	0	616	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	06/15/2011	PAID ON PRINCIPAL		119,805	119,805	120,703	120,377	0	(573)	0	(573)	0	119,805	0	0	0	2,032	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	06/15/2011	PAID ON PRINCIPAL		32,114	32,114	32,355	32,293	0	(179)	0	(179)	0	32,114	0	0	0	602	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	06/15/2011	PAID ON PRINCIPAL		80,990	80,990	79,978	80,402	0	589	0	589	0	80,990	0	0	0	1,651	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	06/15/2011	PAID ON PRINCIPAL		106,870	106,870	107,488	107,279	0	(409)	0	(409)	0	106,870	0	0	0	2,043	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	06/15/2011	PAID ON PRINCIPAL		151,449	151,449	139,972	142,538	0	8,911	0	8,911	0	151,449	0	0	0	2,586	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	06/15/2011	PAID ON PRINCIPAL		43,798	43,798	41,472	42,071	0	1,728	0	1,728	0	43,798	0	0	0	801	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	06/15/2011	PAID ON PRINCIPAL		81,399	81,399	76,119	76,938	0	4,460	0	4,460	0	81,399	0	0	0	1,616	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	06/15/2011	PAID ON PRINCIPAL		44,336	44,336	41,914	42,499	0	1,837	0	1,837	0	44,336	0	0	0	878	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	06/15/2011	PAID ON PRINCIPAL		10,017	10,017	9,265	9,456	0	561	0	561	0	10,017	0	0	0	188	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	06/15/2011	PAID ON PRINCIPAL		87,229	87,229	85,484	86,236	0	993	0	993	0	87,229	0	0	0	1,638	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	06/15/2011	PAID ON PRINCIPAL		5,869	5,869	5,572	5,643	0	226	0	226	0	5,869	0	0	0	110	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	06/15/2011	PAID ON PRINCIPAL		22,853	22,853	21,696	22,012	0	841	0	841	0	22,853	0	0	0	432	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	06/15/2011	PAID ON PRINCIPAL		11,227	11,227	10,631	10,773	0	455	0	455	0	11,227	0	0	0	211	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	06/15/2011	PAID ON PRINCIPAL		157,193	157,193	158,372	157,698	0	(505)	0	(505)	0	157,193	0	0	0	2,715	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	06/15/2011	PAID ON PRINCIPAL		104,304	104,304	105,054	104,636	0	(332)	0	(332)	0	104,304	0	0	0	1,871	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653	5.000	06/15/2011	PAID ON PRINCIPAL		651,940	651,940	662,592	658,665	0	(6,725)	0	(6,725)	0	651,940	0	0	0	13,164	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986	5.000	06/15/2011	PAID ON PRINCIPAL		97,870	97,870	99,469	98,837	0	(967)	0	(967)	0	97,870	0	0	0	2,394	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275	5.000	06/15/2011	PAID ON PRINCIPAL		7,892	7,892	7,797	7,828	0	64	0	64	0	7,892	0	0	0	166	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029	5.000	06/15/2011	PAID ON PRINCIPAL		34,865	34,865	35,434	35,264	0	(399)	0	(399)	0	34,865	0	0	0	724	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737	5.000	06/15/2011	PAID ON PRINCIPAL		293,140	293,140	289,750	290,667	0	2,474	0	2,474	0	293,140	0	0	0	6,353	08/15/2035	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2011	PAID ON PRINCIPAL		24,482	24,482	24,199	24,285	0	197	0	197	0	24,482	0	0	0	513	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2011	PAID ON PRINCIPAL		3,045	3,045	3,120	3,171	0	(126)	0	(126)	0	3,045	0	0	0	87	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2011	PAID ON PRINCIPAL		2,596	2,596	2,660	2,715	0	(120)	0	(120)	0	2,596	0	0	0	76	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2011	PAID ON PRINCIPAL		175,903	175,903	171,670	173,190	0	2,713	0	2,713	0	175,903	0	0	0	2,917	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2011	PAID ON PRINCIPAL		78,630	78,630	85,791	86,163	0	(7,533)	0	(7,533)	0	78,630	0	0	0	2,537	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2011	PAID ON PRINCIPAL		70,928	70,928	76,777	75,904	0	(4,977)	0	(4,977)	0	70,928	0	0	0	2,345	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2011	PAID ON PRINCIPAL		192,166	192,166	202,682	200,497	0	(8,332)	0	(8,332)	0	192,166	0	0	0	4,675	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2011	PAID ON PRINCIPAL		1,021,653	1,021,653	1,075,689	1,073,199	0	(51,545)	0	(51,545)	0	1,021,653	0	0	0	26,926	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2011	PAID ON PRINCIPAL		73,804	73,804	79,061	79,039	0	(5,236)	0	(5,236)	0	73,804	0	0	0	2,261	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2011	PAID ON PRINCIPAL		50,268	50,268	53,840	53,850	0	(3,582)	0	(3,582)	0	50,268	0	0	0	1,570	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2011	PAID ON PRINCIPAL		68,212	68,212	73,077	73,255	0	(5,043)	0	(5,043)	0	68,212	0	0	0	2,116	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2011	PAID ON PRINCIPAL		427,859	427,859	421,087	422,744	0	5,115	0	5,115	0	427,859	0	0	0	8,478	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 3.375		06/20/2011	PAID ON PRINCIPAL		2,569	2,569	2,575	2,545	0	23	0	23	0	2,569	0	0	0	36	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.125		06/20/2011	PAID ON PRINCIPAL		3,354	3,354	3,361	3,312	0	42	0	42	0	3,354	0	0	0	33	10/20/2026	1
36230S DW 1	G2 757317 4.317		06/20/2011	PAID ON PRINCIPAL		2,962	2,962	3,047	3,047	0	(85)	0	(85)	0	2,962	0	0	0	17	02/20/2061	1
59022U AA 1	MLMT 2005-GN1 A 5.145		06/16/2011	PAID ON PRINCIPAL		112,609	112,609	115,795	114,926	0	(2,317)	0	(2,317)	0	112,609	0	0	0	2,415	06/16/2023	1
831641 DK 8	SBIC 2002-P10B 1 5.199		05/10/2011	PAID ON PRINCIPAL		99,023	99,023	99,023	99,031	0	(8)	0	(8)	0	99,023	0	0	0	2,553	08/01/2012	1
0599999.	Total - Bonds - U.S. Government					45,335,061	45,335,061	45,418,177	45,372,896	0	(37,835)	0	(37,835)	0	45,335,061	0	0	0	577,604	XXX	XXX
Bonds - All Other Government																					
01308Z AK 5	ALBERTA TREASURY BRANC 4.100	C.	06/01/2011	MATURED		1,000,000	1,000,000	1,000,500	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,500	06/01/2011	1FE
626209 GC 8	BRITISH COLUMBIA MUNIC 5.900	C.	06/01/2011	MATURED		12,500,000	12,500,000	13,087,590	12,546,395	0	(46,395)	0	(46,395)	0	12,500,000	0	0	0	368,750	06/01/2011	1FE
135087 XB 5	CANADA TREASURY BONDS 6.000	C.	06/01/2011	MATURED		35,000,000	35,000,000	36,994,000	35,226,919	0	(226,919)	0	(226,919)	0	35,000,000	0	0	0	1,050,000	06/01/2011	1FE
302150 DG 9	EXPORT DEVELOPMENT CAN 5.750	C.	06/01/2011	MATURED		10,000,000	10,000,000	9,947,150	9,996,063	0	3,937	0	3,937	0	10,000,000	0	0	0	287,500	06/01/2011	1FE
642866 GB 7	NEW BRUNSWICK (PROVINC 4.450	C.	04/28/2011	RBC CAPITAL MARKETS		3,175,650	3,000,000	2,976,660	2,981,850	0	780	0	780	0	2,982,630	0	193,020	193,020	80,649	03/26/2018	1FE
921577 QC 9	VANCOUVER (CITY OF) 6.125	C.	04/17/2011	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	153,125	04/17/2011	1FE
D20658 M5 2	BUNDESobligation (EUR) 3.500	D.	04/08/2011	MATURED		4,329,600	4,329,600	4,558,369	4,033,899	0	(28,195)	0	(28,195)	405,407	4,411,111	(81,511)	0	(81,511)	151,536	04/08/2011	1FE
84611L AD 0	SOVRISC BV (144A) 5.250	F.	04/30/2011	MATURED		27,267,152	27,267,152	27,167,410	27,255,705	0	11,447	0	11,447	0	27,267,152	0	0	0	715,763	04/30/2011	1FE
1099999.	Total - Bonds - All Other Government					98,272,402	98,096,752	100,731,678	98,040,832	0	(285,345)	0	(285,345)	405,407	98,160,893	(81,511)	193,020	111,509	2,827,822	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
97705L CN 5	WISCONSIN GENERAL OBLI 5.250		05/01/2011	MATURED		5,000,000	5,000,000	5,466,600	5,024,850	0	(24,850)	0	(24,850)	0	5,000,000	0	0	0	131,250	05/01/2011	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,000,000	5,000,000	5,466,600	5,024,850	0	(24,850)	0	(24,850)	0	5,000,000	0	0	0	131,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
236091 ST 2	DANE CO GENERAL OBLIGA 5.000		06/01/2011	REDEEMED		1,525,000	1,525,000	1,648,708	1,532,320	0	(7,320)	0	(7,320)	0	1,525,000	0	0	0	38,125	06/01/2016	1FE
236091 SU 9	DANE CO GENERAL OBLIGA 5.000		06/01/2011	REDEEMED		1,580,000	1,580,000	1,694,803	1,586,857	0	(6,857)	0	(6,857)	0	1,580,000	0	0	0	39,500	06/01/2017	1FE
236091 SV 7	DANE CO GENERAL OBLIGA 5.000		06/01/2011	REDEEMED		1,640,000	1,640,000	1,747,682	1,646,396	0	(6,396)	0	(6,396)	0	1,640,000	0	0	0	41,000	06/01/2018	1FE
60374A 5Z 8	MINNEAPOLIS CONVENTION 5.000		04/14/2011	REDEEMED		5,555,000	5,555,000	5,838,138	5,554,944	0	(111)	0	(111)	0	5,554,833	0	167	167	102,613	12/01/2012	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300		04/01/2011	PAID ON PRINCIPAL		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	7,088	04/01/2013	1
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					10,525,000	10,525,000	11,154,332	10,545,518	0	(20,684)	0	(20,684)	0	10,524,833	0	167	167	228,326	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
013493 AL 5	ALBUQUERQUE BERNALILLO 5.000		06/27/2011	PIPER JAFFRAY		2,281,180	2,000,000	2,172,540	2,088,320	0	(9,040)	0	(9,040)	0	2,079,280	0	201,900	201,900	99,722	07/01/2016	1FE
165843 BU 6	CHESTER WW & SEWER S75 7.875		05/01/2011	MATURED		165,000	165,000	167,477	165,007	0	(7)	0	(7)	0	165,000	0	0	0	6,497	05/01/2011	1
172311 AV 4	CINCINNATI WATER SYSTE 5.125		06/01/2011	REDEEMED		1,500,000	1,500,000	1,491,990	1,499,055	0	945	0	945	0	1,500,000	0	0	0	38,438	12/01/2021	1FE
260480 AX 6	DOVER TWSP SEW AUTH GU 6.350		05/01/2011	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,270	05/01/2012	1
26442T AA 5	DUKE UNIVERSITY (TAXAB 4.200		05/05/2011	REDEEMED		2,482,091	2,300,000	2,299,241	2,299,448	0	92	0	92	0	2,299,540	0	182,551	182,551	57,423	04/01/2014	1FE
26442T AB 3	DUKE UNIVERSITY (TAXAB 5.150		05/05/2011	REDEEMED		1,472,366	1,285,000	1,348,712	1,341,724	0	(1,946)	0	(1,946)	0	1,339,778	0	132,588	132,588	39,339	04/01/2019	1FE
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2011	PAID ON PRINCIPAL		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,746	06/15/2017	1
64711R AN 6	NEW MEXICO TRANSN SUB 5.000		06/15/2011	MATURED		15,000,000	15,000,000	16,388,100	15,099,300	0	(99,300)	0	(99,300)	0	15,000,000	0	0	0	375,000	06/15/2011	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2011	PAID ON PRINCIPAL		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,243	04/01/2016	1
696550 PX 4	PALM BEACH CO SCH BRD 5.000		06/01/2011	THE MUNI CENTER		6,795,241	6,300,000	6,790,833	6,542,487	0	(20,934)	0	(20,934)	0	6,521,553	0	273,688	273,688	276,139	08/01/2019	1FE
786134 MY 9	SACRAMENTO CO SANTN DI 5.000		04/15/2011	STONE & YOUNGBERG		4,224,800	4,000,000	4,164,120	4,098,880	0	(4,960)	0	(4,960)	0	4,093,920	0	130,880	130,880	77,222	12/01/2023	1FE
867689 AN 1	SUNRISE WATER GAS & SE 6.375		04/01/2011	PAID ON PRINCIPAL		100,000	100,000	101,752	100,190	0	(190)	0	(190)	0	100,000	0	0	0	3,188	10/01/2012	1
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		06/01/2011	REDEEMED		72,400	72,400	73,215	72,451	0	(25)	0	(25)	0	72,426	0	(26)	(26)	2,019	12/01/2013	1
914811 EG 5	UNIV OF PUERTO RICO UN 5.500		06/01/2011	PAID ON PRINCIPAL		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	688	06/01/2012	2FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2011	PAID ON PRINCIPAL		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,040	11/15/2017	1
31349G 5Z 8	FH (ARM) #755364 2.363		06/15/2011	PAID ON PRINCIPAL		3,022	3,022	3,047	2,992	0	30	0	30	0	3,022	0	0	0	30	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.480		06/15/2011	PAID ON PRINCIPAL		5,272	5,272	5,266	5,242	0	30	0	30	0	5,272	0	0	0	55	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.480		06/15/2011	PAID ON PRINCIPAL		685	685	688	673	0	12	0	12	0	685	0	0	0	7	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		1,750	1,750	1,723	1,726	0	25	0	25	0	1,750	0	0	0	52	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		3,404	3,404	3,360	3,357	0	47	0	47	0	3,404	0	0	0	100	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		3,172	3,172	3,123	3,128	0	45	0	45	0	3,172	0	0	0	94	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2011	PAID ON PRINCIPAL		13,012	13,012	12,150	12,459	0	553	0	553	0	13,012	0	0	0	374	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		06/15/2011	PAID ON PRINCIPAL		260	260	242	252	0	8	0	8	0	260	0	0	0	7	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		04/15/2011	MATURED		2,299	2,299	2,219	2,291	0	8	0	8	0	2,299	0	0	0	50	04/15/2011	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2011	PAID ON PRINCIPAL		67,397	67,397	67,724	67,724	0	(326)	0	(326)	0	67,397	0	0	0	197	05/25/2026	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		04/15/2011	MATURED		1,440	1,440	1,390	1,435	0	6	0	6	0	1,440	0	0	0	31	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		164,511	164,511	165,359	164,998	0	(487)	0	(487)	0	164,511	0	0	0	3,417	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		73,564	73,564	73,609	73,574	0	(10)	0	(10)	0	73,564	0	0	0	1,531	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2011	PAID ON PRINCIPAL		176,914	176,914	183,783	186,182	0	(9,268)	0	(9,268)	0	176,914	0	0	0	4,201	04/15/2022	1
3128PU LK 6	FHLMC GOLD PASSTHRU 3.500		04/15/2011	VARIOUS		20,973	20,973	20,880	20,880	0	658	0	658	0	21,538	0	(565)	(565)	61	03/15/2026	1
3128PU L3 4	FHLMC GOLD PASSTHRU 3.500		04/15/2011	VARIOUS		20,604	20,604	20,577	20,577	0	514	0	514	0	21,091	0	(487)	(487)	60	03/15/2026	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		270	270	268	268	0	2	0	2	0	270	0	0	0	8	08/15/2018	1
3128PU LK 6	FHLMC GOLD PASSTHRU 3.500		03/17/2011	TBA PRIOR QTR ADJ		(21,137)	0	0	0	0	0	0	0	(20,879)	0	(259)	(259)	0	03/15/2026	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.							
3128PU L3 4	FHLMC GOLD PASSTHRU 3.500		03/17/2011	TBA PRIOR QTR ADJ		(20,765)	0	0	0	0	0	0	0	0	(20,575)	0	(190)	(190)	0	03/15/2026	1
31385S B4 9	FN (ARM) #550959 2.920		06/25/2011	PAID ON PRINCIPAL		2,168	2,168	2,202	2,142	0	26	0	26	0	2,168	0	0	0	32	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.948		05/25/2011	PAID ON PRINCIPAL		2,285	2,285	2,321	2,257	0	28	0	28	0	2,285	0	0	0	28	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.953		04/25/2011	PAID ON PRINCIPAL		2,153	2,153	2,187	2,127	0	26	0	26	0	2,153	0	0	0	21	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 3.304		06/25/2011	PAID ON PRINCIPAL		6,177	6,177	6,272	6,115	0	62	0	62	0	6,177	0	0	0	87	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.144		05/25/2011	PAID ON PRINCIPAL		5,931	5,931	6,266	6,249	0	(318)	0	(318)	0	5,931	0	0	0	112	03/25/2035	1
31402Q 5N 7	FN (10/1 ARM #735353 5.145		06/25/2011	PAID ON PRINCIPAL		184,561	184,561	194,982	194,449	0	(9,888)	0	(9,888)	0	184,561	0	0	0	4,747	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.062		06/25/2011	PAID ON PRINCIPAL		71,118	71,118	71,440	71,142	0	(25)	0	(25)	0	71,118	0	0	0	1,221	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.698		06/25/2011	PAID ON PRINCIPAL		1,666	1,666	1,673	1,649	0	17	0	17	0	1,666	0	0	0	23	08/01/2034	1
31402D GG 9	FN (3/1 ARM) #725699 2.804		05/25/2011	PAID ON PRINCIPAL		3,318	3,318	3,332	3,285	0	33	0	33	0	3,318	0	0	0	35	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.119		06/25/2011	PAID ON PRINCIPAL		65,413	65,413	65,454	64,525	0	888	0	888	0	65,413	0	0	0	647	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.583		04/25/2011	PAID ON PRINCIPAL		6,390	6,390	6,338	6,275	0	114	0	114	0	6,390	0	0	0	55	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.658		06/25/2011	PAID ON PRINCIPAL		181,162	181,162	179,683	177,916	0	3,246	0	3,246	0	181,162	0	0	0	1,960	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.327		06/25/2011	PAID ON PRINCIPAL		1,599	1,599	1,608	1,577	0	22	0	22	0	1,599	0	0	0	16	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.250		06/25/2011	PAID ON PRINCIPAL		5,699	5,699	5,726	5,629	0	70	0	70	0	5,699	0	0	0	53	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2011	PAID ON PRINCIPAL		20,291	20,291	20,950	20,611	0	(320)	0	(320)	0	20,291	0	0	0	611	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2011	PAID ON PRINCIPAL		9,835	9,835	10,237	9,921	0	(86)	0	(86)	0	9,835	0	0	0	307	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		06/25/2011	PAID ON PRINCIPAL		236	236	246	245	0	(9)	0	(9)	0	236	0	0	0	13	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		06/25/2011	PAID ON PRINCIPAL		3,369	3,369	3,232	3,266	0	103	0	103	0	3,369	0	0	0	96	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		06/25/2011	PAID ON PRINCIPAL		4,862	4,862	4,665	4,716	0	146	0	146	0	4,862	0	0	0	138	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		06/25/2011	PAID ON PRINCIPAL		45,725	45,725	45,715	45,664	0	62	0	62	0	45,725	0	0	0	1,023	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		06/25/2011	PAID ON PRINCIPAL		20,743	20,743	20,257	20,293	0	450	0	450	0	20,743	0	0	0	471	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		06/25/2011	PAID ON PRINCIPAL		44,817	44,817	44,089	44,297	0	521	0	521	0	44,817	0	0	0	1,666	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		06/25/2011	PAID ON PRINCIPAL		1,571	1,571	1,507	1,522	0	49	0	49	0	1,571	0	0	0	44	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		06/25/2011	PAID ON PRINCIPAL		762	762	731	738	0	24	0	24	0	762	0	0	0	22	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		06/25/2011	PAID ON PRINCIPAL		90,160	90,160	91,230	90,920	0	(760)	0	(760)	0	90,160	0	0	0	2,614	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		06/25/2011	PAID ON PRINCIPAL		472	472	464	464	0	8	0	8	0	472	0	0	0	14	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		06/25/2011	PAID ON PRINCIPAL		514	514	506	505	0	9	0	9	0	514	0	0	0	15	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		06/25/2011	PAID ON PRINCIPAL		330	330	335	338	0	(8)	0	(8)	0	330	0	0	0	10	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		06/25/2011	PAID ON PRINCIPAL		89,946	89,946	91,696	91,364	0	(1,418)	0	(1,418)	0	89,946	0	0	0	2,034	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		06/25/2011	PAID ON PRINCIPAL		116,841	116,841	117,316	117,123	0	(281)	0	(281)	0	116,841	0	0	0	2,702	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		06/25/2011	PAID ON PRINCIPAL		1,050,006	1,050,006	1,003,576	1,019,124	0	30,881	0	30,881	0	1,050,006	0	0	0	22,716	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		06/25/2011	PAID ON PRINCIPAL		118,642	118,642	118,192	118,201	0	441	0	441	0	118,642	0	0	0	3,008	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		06/25/2011	PAID ON PRINCIPAL		10,064	10,064	10,323	10,368	0	(305)	0	(305)	0	10,064	0	0	0	249	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		06/25/2011	PAID ON PRINCIPAL		79,627	79,627	80,436	80,089	0	(461)	0	(461)	0	79,627	0	0	0	2,012	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		06/25/2011	PAID ON PRINCIPAL		925,508	925,508	963,703	963,682	0	(38,174)	0	(38,174)	0	925,508	0	0	0	19,919	07/25/2035	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/ 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.								
31408G	ZW 0	FNMA PASS TH #851357	6.000	06/25/2011	PAID ON PRINCIPAL		94,541	94,541	95,704	95,348	0	(806)	0	(806)	0	94,541	0	0	0	2,245	02/25/2036	1
31408J	DA 0	FNMA PASS TH #852523	5.500	06/25/2011	PAID ON PRINCIPAL		47,806	47,806	47,529	47,562	0	244	0	244	0	47,806	0	0	0	1,086	01/25/2036	1
31409T	QM 3	FNMA PASS TH #878060	5.500	06/25/2011	PAID ON PRINCIPAL		95,644	95,644	94,056	94,503	0	1,141	0	1,141	0	95,644	0	0	0	2,046	03/25/2036	1
31410P	VC 4	FNMA PASS TH #893511	6.000	06/25/2011	PAID ON PRINCIPAL		12,961	12,961	12,975	12,979	0	(18)	0	(18)	0	12,961	0	0	0	324	08/25/2036	1
31410U	3G 5	FNMA PASS TH #898199	6.000	06/25/2011	PAID ON PRINCIPAL		36,633	36,633	36,816	36,761	0	(128)	0	(128)	0	36,633	0	0	0	893	11/25/2036	1
31411A	RJ 6	FNMA PASS TH #902389	5.500	06/25/2011	PAID ON PRINCIPAL		41,673	41,673	41,132	41,221	0	451	0	451	0	41,673	0	0	0	950	11/25/2036	1
31411Y	VZ 3	FNMA PASS TH #918732	5.500	06/25/2011	PAID ON PRINCIPAL		25,645	25,645	25,092	25,168	0	476	0	476	0	25,645	0	0	0	562	06/25/2037	1
31392C	MJ 0	FNW 2002-W1 1A4 CMO	6.000	06/25/2011	PAID ON PRINCIPAL		139,883	139,883	134,841	137,079	0	2,805	0	2,805	0	139,883	0	0	0	3,486	02/25/2042	1
3133TL	4S 4	FSPC T-017 A5	7.160	06/25/2011	PAID ON PRINCIPAL		81,919	81,919	81,907	81,540	0	379	0	379	0	81,919	0	0	0	2,539	07/25/2029	1Z*
31392M	EJ 7	FSPC T-41 1A4 CMO	6.500	06/25/2011	PAID ON PRINCIPAL		62,634	62,634	62,254	62,283	0	351	0	351	0	62,634	0	0	0	1,820	06/25/2032	1
31392M	GY 2	FSPC T-42 A4 CMO	6.500	06/25/2011	PAID ON PRINCIPAL		32,839	32,839	32,793	32,777	0	63	0	63	0	32,839	0	0	0	874	02/25/2042	1
31393N	TB 5	FSPC T-55 1A1 CMO	6.500	06/25/2011	PAID ON PRINCIPAL		29,563	29,563	31,291	32,239	0	(2,675)	0	(2,675)	0	29,563	0	0	0	750	04/25/2033	1
414158	NU 5	HARRIS CO HSG FIN CORP	6.700	06/01/2011	PAID ON PRINCIPAL		9,000	9,000	8,885	8,921	0	79	0	79	0	9,000	0	0	0	302	06/01/2025	1
546265	W2 1	LOUISIANA HSG FIN AGCY	5.600	06/01/2011	PAID ON PRINCIPAL		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	665	06/01/2017	1FE
911760	PZ 3	VENDE 2001-1 2K CMO	7.000	06/15/2011	PAID ON PRINCIPAL		359,125	359,125	362,972	358,504	0	622	0	622	0	359,125	0	0	0	10,328	10/15/2015	1
911760	RA 6	VENDE 2001-3 L CMO	6.500	06/15/2011	PAID ON PRINCIPAL		715,548	715,548	745,575	715,191	0	356	0	356	0	715,548	0	0	0	19,074	05/15/2014	1
31392D	YG 1	FNGT 2002-T11 IO	689	04/25/2011	PAID ON PRINCIPAL		71,855	71,855	55,855	64,851	0	7,004	0	7,004	0	71,855	0	0	0	0	04/25/2012	1
31392D	YG 1	FNGT 2002-T11 IO	884	06/25/2011	PAID ON PRINCIPAL		127,313	127,313	98,963	114,902	0	12,410	0	12,410	0	127,313	0	0	0	0	04/25/2012	1
38373M	BC 3	GNR 2001-58 C (PROJECT)	5.591	06/16/2011	PAID ON PRINCIPAL		581,503	581,503	607,853	584,357	0	(2,853)	0	(2,853)	0	581,503	0	0	0	16,797	08/16/2027	1
38373W	NX 2	GNR 2002-25 C (PROJECT)	6.569	06/16/2011	PAID ON PRINCIPAL		484,829	484,829	525,680	493,056	0	(8,227)	0	(8,227)	0	484,829	0	0	0	11,297	09/16/2026	1
38373M	FV 7	GNR 2002-56 B (PROJECT)	5.134	04/16/2011	PAID ON PRINCIPAL		117,369	117,369	117,222	117,513	0	(144)	0	(144)	0	117,369	0	0	0	6,512	07/16/2024	1
38373S	B6 3	GNR 2003-17 B (PROJECT)	4.999	06/16/2011	PAID ON PRINCIPAL		520,274	520,274	545,992	524,232	0	(3,958)	0	(3,958)	0	520,274	0	0	0	12,725	10/16/2027	1
38374B	BE 2	GNR 2003-49 B (PROJECT)	4.543	06/16/2011	PAID ON PRINCIPAL		1,592,769	1,592,769	1,592,645	1,590,603	0	2,166	0	2,166	0	1,592,769	0	0	0	24,497	03/16/2029	1
38373Y	UH 5	GNR 2003-5 B (PROJECT)	4.486	06/16/2011	PAID ON PRINCIPAL		573,458	573,458	572,203	573,801	0	(343)	0	(343)	0	573,458	0	0	0	11,636	10/16/2025	1
38373M	JC 5	GNR 2003-88 CA (PROJEC)	4.745	06/16/2011	PAID ON PRINCIPAL		931,999	931,999	934,620	931,237	0	762	0	762	0	931,999	0	0	0	17,400	01/16/2030	1
38373M	LA 6	GNR 2004-20 C (PROJECT)	4.430	06/16/2011	PAID ON PRINCIPAL		3,435,162	3,435,162	3,384,915	3,418,552	0	16,610	0	16,610	0	3,435,162	0	0	0	53,260	04/16/2034	1
38373M	LZ 1	GNR 2004-78 C (PROJECT)	4.658	06/16/2011	PAID ON PRINCIPAL		2,515,676	2,515,676	2,511,843	2,511,265	0	4,411	0	4,411	0	2,515,676	0	0	0	49,341	04/16/2029	1
3133T5	LL 5	FHR 1727 I CMO	6.500	06/15/2011	PAID ON PRINCIPAL		308,597	308,597	307,874	307,865	0	732	0	732	0	308,597	0	0	0	8,397	05/15/2024	1
3133TB	JR 2	FHR 1998 PE CMO	7.500	06/17/2011	PAID ON PRINCIPAL		10,886	10,886	11,295	10,855	0	31	0	31	0	10,886	0	0	0	342	10/17/2027	1
31393J	NM 6	FHR 2557 OH CMO	5.500	06/15/2011	PAID ON PRINCIPAL		1,035,595	1,035,595	1,055,983	1,035,434	0	161	0	161	0	1,035,595	0	0	0	23,659	06/15/2031	1
31393R	PW 4	FHR 2630 HA CMO	3.000	06/15/2011	PAID ON PRINCIPAL		155,257	155,257	158,217	156,447	0	(1,189)	0	(1,189)	0	155,257	0	0	0	1,910	01/15/2017	1
31394J	L6 2	FHR 2676 CV CMO	4.000	06/15/2011	PAID ON PRINCIPAL		867,804	867,804	892,418	873,407	0	(5,603)	0	(5,603)	0	867,804	0	0	0	14,326	05/15/2016	1
31395U	KS 9	FHR 2978 LX CMO	4.500	06/15/2011	PAID ON PRINCIPAL		173,840	173,840	181,881	178,615	0	(4,774)	0	(4,774)	0	173,840	0	0	0	3,225	12/15/2018	1
31392I	DF 2	FNR 2001-55 PC CMO	6.500	06/25/2011	PAID ON PRINCIPAL		45,636	45,636	46,064	45,871	0	(235)	0	(235)	0	45,636	0	0	0	1,221	10/25/2031	1
38374L	VC 2	GNR 2005-44 VA CMO	5.500	06/20/2011	PAID ON PRINCIPAL		138,807	138,807	139,962	138,756	0	51	0	51	0	138,807	0	0	0	3,183	05/20/2033	1
3199999		Total - Bonds - U.S. Special Revenue & Assessment					53,527,729	52,198,954	54,567,586	52,787,100	0	(137,998)	0	(137,998)	0	52,607,649	0	920,080	920,080	1,369,641	XXX	XXX

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SCHEDULE D - PART 4

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

1 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 - Industrial and Miscellaneous

002824	AS	9	05/15/2011	ABBOTT LABS	5,600	2,000,000	2,000,000	1,999,680	1,999,686	0	314	0	314	0	2,000,000	0	0	0	56,000	05/15/2011	1FE
001031	AF	0	04/18/2011	AEP INDUSTRIES	7,875	2,756,875	2,750,000	2,708,750	2,708,750	0	0	0	0	0	2,708,750	0	48,125	48,125	128,133	03/15/2013	5FE
01877K	AB	9	06/30/2011	ALLIANCE PIPELINE (144	6,996	28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	999	12/31/2019	2FE	
01958X	BR	7	05/15/2011	ALLIED WASTE NA	7,125	517,815	500,000	486,875	491,598	0	540	0	540	0	492,138	0	25,677	25,677	17,911	05/15/2016	2FE
025816	AU	3	05/17/2011	AMERICAN EXPRESS	6,800	1,052,500	1,000,000	1,005,619	1,004,387	0	(270)	0	(270)	0	1,004,117	0	48,383	48,383	48,922	09/01/2066	2FE
091797	AJ	9	06/01/2011	BLACK & DECKER	7,125	8,000,000	8,000,000	9,389,842	8,084,326	0	(84,326)	0	(84,326)	0	8,000,000	0	0	0	285,000	06/01/2011	1FE
115736	AC	4	06/10/2011	BROWN SHOE COMPANY	8,750	5,750,000	5,750,000	5,813,125	5,752,316	0	(2,316)	0	(2,316)	0	5,750,000	0	0	0	306,068	05/01/2012	4FE
125152	AC	2	06/15/2011	CE GENERATION LLC	7,416	57,000	57,000	57,000	57,000	0	0	0	0	0	57,000	0	0	0	2,114	12/15/2018	3FE
15131#	AA	4	06/20/2011	CENEX HARVEST STATES C	6,810	833,333	833,333	869,692	849,011	0	(15,678)	0	(15,678)	0	833,333	0	0	0	28,375	06/19/2013	2
151895	A#	6	06/15/2011	CENTERPOINT PROPERTIES	6,030	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	60,300	06/15/2011	2
217194	AA	7	06/07/2011	COP I LLC	3,613	52,852	52,852	52,852	52,852	0	0	0	0	0	52,852	0	0	0	955	12/05/2021	1FE
126650	AW	0	06/10/2011	CVS LEASE PASS THRU CE	5,298	14,032	14,032	13,479	13,557	0	475	0	475	0	14,032	0	0	0	310	01/11/2027	2FE
126659	AA	9	06/10/2011	CVS LEASE PASS THRU CE	8,353	18,617	18,617	18,617	18,617	0	0	0	0	0	18,617	0	0	0	649	07/10/2031	2FE
25459H	AD	7	06/15/2011	DIRECTV HOLDINGS/FINAN	6,375	510,625	500,000	491,250	487,634	0	1,117	0	1,117	0	488,751	0	21,874	21,874	15,938	06/15/2015	2FE
000000	00	0	05/12/2011	ENHANCED ALABAMA SER 2	---	71,738	71,738	71,738	71,738	0	0	0	0	0	71,738	0	0	0	0	03/01/2014	1FE
29333*	AA	5	05/12/2011	ENHANCED ALABAMA SER 2	---	226,475	226,475	226,475	226,475	0	0	0	0	0	226,475	0	0	0	0	03/01/2014	1FE
29356J	AA	5	04/15/2011	ENSCO OFFSHORE	4,650	41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	953	10/15/2020	1FE	
29358B	AA	0	06/01/2011	ENSCO OFFSHORE	6,360	26,665	26,665	29,309	27,932	0	(1,267)	0	(1,267)	0	26,665	0	0	0	848	12/01/2015	1FE
29364N	AM	0	05/01/2011	ENTERGY MISSISSIPPI	4,650	2,750,000	2,750,000	2,746,535	2,749,484	0	516	0	516	0	2,750,000	0	0	0	63,938	05/01/2011	2FE
350259	AA	5	06/15/2011	FOSTERS FINANCIAL CORP	6,875	2,000,000	2,000,000	2,266,920	2,016,783	0	(16,783)	0	(16,783)	0	2,000,000	0	0	0	68,750	06/15/2011	2FE
36877P	AA	6	06/21/2011	GENERAL AMERICAN RAILC	6,210	134,783	134,783	134,783	134,783	0	0	0	0	0	134,783	0	0	0	3,490	09/20/2020	3FE
440452	AD	2	06/01/2011	HORMEL FOODS CORP	6,625	5,900,000	5,900,000	6,135,332	5,913,217	0	(13,217)	0	(13,217)	0	5,900,000	0	0	0	195,438	06/01/2011	1FE
487836	AS	7	04/01/2011	KELLOGG CO	6,600	2,000,000	2,000,000	2,250,300	2,009,708	0	(9,708)	0	(9,708)	0	2,000,000	0	0	0	66,000	04/01/2011	1FE
49228R	AE	3	06/30/2011	KERN RIVER FUNDING (14	4,893	271,991	271,991	269,261	270,143	0	1,849	0	1,849	0	271,991	0	0	0	4,991	04/30/2018	1FE
513075	AM	3	05/27/2011	LAMAR MEDIA CORP	6,625	2,047,500	2,000,000	1,875,000	1,926,298	0	5,605	0	5,605	0	1,931,903	0	115,597	115,597	105,632	08/15/2015	4FE
29333#	AA	1	04/15/2011	LOUISIANA TAX CREDIT N	---	53,355	53,355	53,355	53,355	0	0	0	0	0	53,355	0	0	0	3,948	03/01/2013	1FE
31410H	AS	0	04/01/2011	MACYS RETAIL HOLDINGS	6,625	4,037,000	4,037,000	4,485,869	4,057,254	0	(20,254)	0	(20,254)	0	4,037,000	0	0	0	133,726	04/01/2011	3FE
58013M	DM	3	04/15/2011	MCDONALDS CORP	6,000	2,990,000	2,990,000	3,239,806	3,001,832	0	(11,832)	0	(11,832)	0	2,990,000	0	0	0	89,700	04/15/2011	1FE
585515	AB	5	05/14/2011	MELLON FUNDING	6,400	7,000,000	7,000,000	7,346,770	7,017,963	0	(17,963)	0	(17,963)	0	7,000,000	0	0	0	224,000	05/14/2011	1FE
701094	AF	1	05/15/2011	PARKER-HANNIFIN CORP	7,300	3,500,000	3,500,000	4,114,145	3,541,370	0	(41,370)	0	(41,370)	0	3,500,000	0	0	0	127,750	05/15/2011	1FE
71646Y	AA	4	04/15/2011	PETRODRILL FIVE LTD	4,390	41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
744533	BG	4	05/15/2011	PUBLIC SERVICE OKLAHOM	4,700	2,000,000	2,000,000	2,073,460	2,021,350	0	(21,350)	0	(21,350)	0	2,000,000	0	0	0	47,000	05/15/2011	2FE
779382	AJ	9	05/02/2011	ROWAN COMPANIES	4,330	250,006	250,006	256,848	255,718	0	(5,712)	0	(5,712)	0	250,006	0	0	0	5,413	05/01/2019	1FE
858495	AC	8	05/02/2011	STEINWAY MUSIC (144A)	7,000	610,500	600,000	591,000	595,656	0	408	0	408	0	596,064	0	14,436	14,436	28,180	03/01/2014	4FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
86787G AB 8	SUNTRUST BANK 6.375		04/01/2011	MATURED		1,000,000	1,000,000	1,104,490	1,003,916	0	(3,916)	0	(3,916)	0	1,000,000	0	0	0	31,875	04/01/2011	2FE
89152T AC 9	TOTEM OCEAN 4.514		06/20/2011	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
87316Y AB 7	TXU 2004-1 A2 4.810		05/13/2011	PAID ON PRINCIPAL		284,925	284,925	284,566	284,818	0	106	0	106	0	284,925	0	0	0	0	11/15/2012	1FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		04/15/2011	PAID ON PRINCIPAL		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,415	10/15/2024	1
908594 AC 8	UNION TANK CAR 4.710		05/13/2011	PAID ON PRINCIPAL		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	0	05/15/2020	1
920253 AC 5	VALMONT INDUSTRIES 6.875		06/16/2011	REDEEMED		10,114,600	10,000,000	10,038,438	10,007,585	0	(2,729)	0	(2,729)	0	10,004,857	0	109,743	109,743	429,688	05/01/2014	3FE
92344R AA 0	VERIZON NEW ENGLAND IN 6.500		04/27/2011	REDEEMED		4,605,705	4,500,000	4,501,620	4,499,617	0	(345)	0	(345)	0	4,499,272	0	106,433	106,433	180,375	09/15/2011	1FE
92344T AA 6	VERIZON PENNSYLVANIA 5.650		04/27/2011	REDEEMED		5,143,500	5,000,000	4,998,850	4,999,500	0	242	0	242	0	4,999,742	0	143,758	143,758	127,125	11/15/2011	1FE
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2011	PAID ON PRINCIPAL		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,311	05/01/2027	1FE
963320 AM 8	WHIRLPOOL CORP 6.125		06/15/2011	MATURED		2,000,000	2,000,000	1,995,100	1,999,337	0	663	0	663	0	2,000,000	0	0	0	61,250	06/15/2011	2FE
02580Z AE 6	AMERICAN EXPRESS CANAD 4.700	C	05/20/2011	MATURED		2,000,000	2,000,000	1,999,840	1,999,795	0	205	0	205	0	2,000,000	0	0	0	47,000	05/20/2011	1FE
25244S AB 7	DIAGEO FINANCE 3.875	F	04/01/2011	MATURED		6,000,000	6,000,000	5,919,340	5,995,930	0	4,070	0	4,070	0	6,000,000	0	0	0	116,250	04/01/2011	1FE
46507V AG 7	ISRAEL ELECTRIC CORP L 7.950	F	05/30/2011	MATURED		5,000,000	5,000,000	4,973,650	4,997,376	0	2,624	0	2,624	0	5,000,000	0	0	0	198,750	05/30/2011	3FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	F	06/16/2011	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606	0	0	0	0	0	166,606	0	0	0	4,365	12/15/2018	1
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		317,807	317,807	308,670	311,827	0	5,979	0	5,979	0	317,807	0	0	0	6,374	07/25/2018	1Z*
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		110,926	110,926	105,483	107,239	0	3,686	0	3,686	0	110,926	0	0	0	2,350	06/25/2033	1Z*
126342 DZ 4	AMHPT 1996-1 B1 8.000		06/15/2011	PAID ON PRINCIPAL		907,300	907,300	938,935	907,361	0	(61)	0	(61)	0	907,300	0	0	0	28,042	03/15/2027	1FE
066053 AB 5	BAMH 1998-1 M 6.940		06/10/2011	PAID ON PRINCIPAL		362,375	362,375	367,811	363,274	0	(898)	0	(898)	0	362,375	0	0	0	10,343	04/10/2023	2FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.777		06/27/2011	PAID ON PRINCIPAL		280,125	280,125	244,930	199,533	48,072	32,520	0	80,592	0	280,125	0	0	0	7,186	10/25/2046	1Z*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.818		04/25/2011	PAID ON PRINCIPAL		149,083	149,083	130,352	106,192	25,584	17,307	0	42,891	0	149,083	0	0	0	2,913	10/25/2046	1Z*
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		270,561	270,561	268,105	269,432	0	1,129	0	1,129	0	270,561	0	0	0	5,483	10/25/2033	1Z*
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		05/25/2011	PAID ON PRINCIPAL		228,782	228,782	232,893	228,475	0	307	0	307	0	228,782	0	0	0	4,642	02/25/2034	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		359,202	359,202	356,508	357,274	0	1,928	0	1,928	0	359,202	0	0	0	7,509	12/25/2018	1Z*
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		258,885	258,885	253,383	255,271	0	3,614	0	3,614	0	258,885	0	0	0	5,015	05/25/2018	1Z*
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		06/25/2011	PAID ON PRINCIPAL		714,544	714,544	694,224	708,980	0	5,564	0	5,564	0	714,544	0	0	0	17,506	08/25/2033	1Z*
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		56,423	56,423	41,894	44,845	0	11,578	0	11,578	0	56,423	0	0	0	1,177	07/25/2035	1Z*
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		140,444	140,444	133,773	129,878	0	10,567	0	10,567	0	140,444	0	0	0	2,847	02/25/2021	1Z*
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2011	PAID ON PRINCIPAL		178,601	178,601	178,590	178,594	0	7	0	7	0	178,601	0	0	0	5,112	05/01/2033	5FE
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2011	PAID ON PRINCIPAL		104,418	104,418	104,647	104,490	0	(71)	0	(71)	0	104,418	0	0	0	2,545	03/01/2033	3FE
22541S CC 0	CSFB 2004-2R A1 CMO 3.952		06/30/2011	PAID ON PRINCIPAL		63,107	63,107	62,791	62,816	0	291	0	291	0	63,107	0	0	0	1,218	12/28/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		338,621	338,621	338,284	338,284	0	337	0	337	0	338,621	0	0	0	7,065	02/25/2020	1Z*
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		06/25/2011	PAID ON PRINCIPAL		376,064	376,064	308,372	303,622	0	72,442	0	72,442	0	376,064	0	0	0	7,650	02/25/2020	1Z*
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		421,438	421,438	399,049	406,385	0	15,053	0	15,053	0	421,438	0	0	0	8,829	11/25/2033	1Z*
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		565,604	565,604	568,785	566,344	0	(740)	0	(740)	0	565,604	0	0	0	12,392	01/25/2024	1Z*
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		204,634	204,634	208,215	204,511	0	122	0	122	0	204,634	0	0	0	4,488	04/25/2034	1Z*
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		202,839	202,839	175,773	166,929	(0)	35,911	0	35,911	0	202,839	0	0	0	4,493	08/25/2035	1Z*

QE05.12

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)
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/27/2011	PAID ON PRINCIPAL		394,066	394,066	305,475	299,333	0	94,733	0	94,733	0	394,066	0	0	0	9,205	07/25/2037	1Z*
32051D A6 9	FHASI 2003-7 1A12 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		1,182,947	1,182,947	1,066,131	1,134,057	0	48,889	0	48,889	0	1,182,947	0	0	0	24,889	09/25/2033	1Z*
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		238,064	238,064	237,990	237,484	0	580	0	580	0	238,064	0	0	0	4,515	05/25/2020	1Z*
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		369,025	369,025	366,055	366,391	0	2,634	0	2,634	0	369,025	0	0	0	9,156	01/25/2019	1Z*
3622EB AC 2	GSA 2007-4 A3A CMO 485		06/27/2011	PAID ON PRINCIPAL		11,246	11,246	4,625	4,124	0	7,122	0	7,122	0	11,246	0	0	0	31	03/25/2037	1Z*
3622EB AC 2	GSA 2007-4 A3A CMO 494		05/25/2011	PAID ON PRINCIPAL		17,419	17,419	7,164	6,388	0	11,031	0	11,031	0	17,419	0	0	0	40	03/25/2037	1Z*
3622EB AC 2	GSA 2007-4 A3A CMO 512		04/25/2011	PAID ON PRINCIPAL		16,124	16,124	6,631	5,913	0	10,211	0	10,211	0	16,124	0	0	0	30	03/25/2037	1Z*
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2011	PAID ON PRINCIPAL		10,019	10,019	9,910	9,922	0	97	0	97	0	10,019	0	0	0	313	05/19/2027	1Z*
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		06/19/2011	PAID ON PRINCIPAL		4,968	4,968	5,089	4,780	365	(176)	0	189	0	4,968	0	0	0	174	08/19/2029	1Z*
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2011	PAID ON PRINCIPAL		19,773	19,773	20,515	16,968	4,163	(1,358)	0	2,805	0	19,773	0	0	0	666	06/15/2032	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.067		06/25/2011	PAID ON PRINCIPAL		141,353	141,353	143,275	143,160	0	(1,807)	0	(1,807)	0	141,353	0	0	0	3,481	01/25/2035	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.071		04/25/2011	PAID ON PRINCIPAL		190,653	190,653	193,245	193,090	0	(2,437)	0	(2,437)	0	190,653	0	0	0	3,222	01/25/2035	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.734		04/25/2011	PAID ON PRINCIPAL		830,480	830,480	757,137	731,689	0	98,791	0	98,791	0	830,480	0	0	0	13,124	03/25/2037	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.739		06/27/2011	PAID ON PRINCIPAL		1,464,028	1,464,028	1,334,734	1,289,873	(0)	174,155	0	174,155	0	1,464,028	0	0	0	31,482	03/25/2037	1Z*
393505 BC 5	GT 1993-2 B 8.000		06/23/2011	VARIOUS		108,908	116,198	108,041	97,063	0	18,169	0	18,169	0	115,232	0	(6,324)	(6,324)	5,165	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		06/01/2011	PAID ON PRINCIPAL		919,133	919,133	852,767	884,923	20,690	13,520	0	34,210	0	919,133	0	0	0	24,070	07/01/2025	4FE
393505 Y2 2	GT 1999-3 M1 6.960		06/23/2011	WRITTEN OFF		30	176,456	58,523	18	0	14,259	0	14,259	0	14,277	0	(14,247)	(14,247)	5,414	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		06/01/2011	PAID ON PRINCIPAL		273,010	273,010	228,359	220,115	0	52,896	0	52,896	0	273,010	0	0	0	8,213	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2011	PAID ON PRINCIPAL		134,413	134,413	134,352	103,003	0	31,409	0	31,409	0	134,413	0	0	0	4,350	03/01/2030	6FE
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		407,790	407,790	395,556	393,217	0	14,573	0	14,573	0	407,790	0	0	0	8,120	08/25/2020	1Z*
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		83,097	83,097	83,238	82,934	0	164	0	164	0	83,097	0	0	0	1,905	06/25/2018	1Z*
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		39,047	39,047	39,432	39,541	0	(494)	0	(494)	0	39,047	0	0	0	1,044	12/25/2017	1Z*
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		05/25/2011	PAID ON PRINCIPAL		98,646	98,646	100,064	98,535	0	110	0	110	0	98,646	0	0	0	1,936	10/25/2033	1Z*
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		04/25/2011	PAID ON PRINCIPAL		145,737	145,737	146,602	145,503	0	234	0	234	0	145,737	0	0	0	2,550	12/25/2033	1Z*
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		822,642	822,642	809,558	818,013	0	4,629	0	4,629	0	822,642	0	0	0	17,585	05/25/2018	1Z*
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		409,566	409,566	409,602	408,928	0	638	0	638	0	409,566	0	0	0	7,649	02/25/2019	1Z*
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		06/27/2011	PAID ON PRINCIPAL		724,384	724,384	724,044	722,018	0	2,366	0	2,366	0	724,384	0	0	0	15,985	07/25/2034	1Z*
67087T DW 8	OAK 2002-C A1 5.410		06/15/2011	PAID ON PRINCIPAL		103,062	103,062	94,266	90,848	0	12,214	0	12,214	0	103,062	0	0	0	2,326	11/15/2032	5FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		108,101	108,101	110,634	111,289	3,175	(6,363)	0	(3,188)	0	108,101	0	0	0	2,759	02/25/2034	1Z*
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		163,323	163,323	165,466	164,428	0	(1,105)	0	(1,105)	0	163,323	0	0	0	2,931	04/25/2033	1Z*
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		339,893	339,893	336,229	337,513	0	2,380	0	2,380	0	339,893	0	0	0	7,655	10/25/2018	1Z*
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		600,733	600,733	603,408	600,608	0	125	0	125	0	600,733	0	0	0	11,243	02/25/2020	1Z*
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		06/28/2011	PAID ON PRINCIPAL		856,094	856,094	854,981	854,981	0	1,113	0	1,113	0	856,094	0	0	0	17,811	05/25/2035	1Z*
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2011	PAID ON PRINCIPAL		228,794	228,794	208,203	217,269	0	11,525	0	11,525	0	228,794	0	0	0	5,902	05/07/2026	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		61,223	61,223	62,022	61,095	0	128	0	128	0	61,223	0	0	0	1,425	12/26/2017	1Z*
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		33,519	33,519	34,011	33,429	0	90	0	90	0	33,519	0	0	0	809	12/25/2017	1Z*

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		78,289	78,289	77,359	77,845	0	443	0	443	0	78,289	0	0	0	1,447	10/25/2018	1Z*
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		06/27/2011	PAID ON PRINCIPAL		886,192	886,192	877,826	881,530	(0)	4,663	0	4,663	0	886,192	0	0	0	17,326	12/25/2018	1Z*
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		629,286	629,286	625,721	626,602	0	2,684	0	2,684	0	629,286	0	0	0	12,474	11/25/2018	1Z*
949780 AA 8	WFMB 2003-6 1A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		175,176	175,176	176,873	174,718	0	458	0	458	0	175,176	0	0	0	3,522	06/25/2018	1Z*
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		353,899	353,899	345,793	348,545	0	5,354	0	5,354	0	353,899	0	0	0	7,169	09/25/2020	1Z*
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		213,974	213,974	196,621	197,183	0	16,791	0	16,791	0	213,974	0	0	0	5,011	03/25/2036	1Z*
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		398,683	398,683	334,894	315,793	0	82,890	0	82,890	0	398,683	0	0	0	9,350	09/25/2037	1Z*
05522P AC 6	BACS-0101 CMO 8.000	D.	06/02/2011	PAID ON PRINCIPAL		19,625	19,625	16,360	6,399	8,519	5,116	0	13,635	4,848	24,883	(5,257)	0	(5,257)	729	05/01/2020	6Z*
75585R GC 3	REALT 2006-3 A1 4.449	C.	06/12/2011	PAID ON PRINCIPAL		37,421	37,421	37,420	37,396	0	25	0	25	0	37,421	0	0	0	704	12/12/2038	1Z*
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	06/12/2011	PAID ON PRINCIPAL		14,087	14,087	14,087	14,073	0	14	0	14	0	14,087	0	0	0	272	09/12/2019	1Z*
12498N AB 9	CBASS 2006-CB2 AF2 5.501		06/27/2011	PAID ON PRINCIPAL		88,045	88,045	63,833	59,656	0	28,389	0	28,389	0	88,045	0	0	0	2,078	12/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 335		06/27/2011	PAID ON PRINCIPAL		88,807	88,807	72,378	74,379	0	14,428	0	14,428	0	88,807	0	0	0	206	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 344		05/25/2011	PAID ON PRINCIPAL		136,365	136,365	111,138	114,211	0	22,155	0	22,155	0	136,365	0	0	0	273	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 362		04/25/2011	PAID ON PRINCIPAL		82,449	82,449	67,196	69,054	0	13,395	0	13,395	0	82,449	0	0	0	140	05/25/2036	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					117,906,046	117,580,142	120,304,141	116,404,309	110,567	778,123	0	888,690	4,848	117,297,847	(5,257)	613,456	608,199	3,797,859	XXX	XXX
Bonds - Hybrid Securities																					
055967 AA 1	BOI CAPITAL FUNDING NO 5.571		06/16/2011	CITIGROUP GLOBAL MARK		280,000	2,000,000	160,180	160,180	0	0	0	0	0	160,180	0	119,820	119,820	55,710	02/01/2049	6FE
337363 AE 5	FIRST UNION INSTIT CAP 8.040		04/27/2011	REDEEMED		71,688	70,000	44,974	45,734	0	150	0	150	0	45,884	0	25,805	25,805	2,282	12/01/2026	1FE
90262W AA 1	UBS PREFERRED FUNDING 7.247		06/27/2011	REDEEMED		7,000,000	7,000,000	2,158,870	2,158,870	0	0	0	0	0	2,158,870	0	4,841,130	4,841,130	253,645	06/29/2049	2FE
4899999.	Total - Bonds - Hybrid Securities					7,351,688	9,070,000	2,364,024	2,364,784	0	150	0	150	0	2,364,934	0	4,986,755	4,986,755	311,637	XXX	XXX
8399997.	Total - Bonds - Part 4					337,917,926	337,805,909	340,006,537	330,540,288	110,567	271,560	0	382,127	410,255	331,291,216	(86,768)	6,713,478	6,626,710	9,244,139	XXX	XXX
8399999.	Total - Bonds					337,917,926	337,805,909	340,006,537	330,540,288	110,567	271,560	0	382,127	410,255	331,291,216	(86,768)	6,713,478	6,626,710	9,244,139	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		06/02/2011	VARIOUS		1,000,000	79,366	XXX	35,790	(37,470)	0	(37,470)	0	35,790	0	43,576	43,576	1,395	XXX	L	
045604 10 5	ASSOCIATED ESTATES REALTY CP		06/02/2011	MKM PARTNERS ALGO		15,600,000	245,692	XXX	203,970	(34,554)	0	(34,554)	0	203,970	0	41,722	41,722	5,304	XXX	L	
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		06/02/2011	MKM PARTNERS ALGO		8,200,000	113,074	XXX	71,357	(44,181)	0	(44,181)	0	71,357	0	41,718	41,718	492	XXX	L	
253868 10 3	DIGITAL REALTY TRUST INC		06/02/2011	VARIOUS		9,800,000	598,243	XXX	497,621	(7,471)	0	(7,471)	0	497,621	0	100,622	100,622	10,480	XXX	L	
313747 20 6	FEDERAL REALTY INV TRUST		05/12/2011	VARIOUS		4,000,000	341,225	XXX	184,000	(127,720)	0	(127,720)	0	184,000	0	157,225	157,225	6,968	XXX	L	
431284 10 8	HIGHWOODS PROPERTIES INC		06/02/2011	VARIOUS		23,300,000	814,610	XXX	534,176	(207,929)	0	(207,929)	0	534,176	0	280,434	280,434	16,873	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC		06/03/2011	VARIOUS		19,200,000	328,407	XXX	89,851	(253,253)	0	(253,253)	0	89,851	0	238,557	238,557	384	XXX	L	
444097 10 9	HUDSON PACIFIC PROPERTIES IN		06/02/2011	VARIOUS		24,700,000	377,023	XXX	368,811	0	6,265	(6,265)	0	362,546	0	14,477	14,477	2,238	XXX	L	
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		06/16/2011	SELL FRACTIONAL SHARE		0.950	57	XXX	31	(30)	0	(30)	0	31	0	26	26	0	XXX	L	
554382 10 1	MACERICH CO		04/21/2011	JEFFERIES & COMPANY INC		2,000,000	100,643	XXX	11,604	(83,136)	0	(83,136)	0	11,604	0	89,040	89,040	17,871	XXX	L	
638620 10 4	NATIONWIDE HEALTH PROPERTIES		06/03/2011	VARIOUS		21,700,000	928,940	XXX	481,523	(307,923)	0	(307,923)	0	481,523	0	447,417	447,417	15,504	XXX	L	
74340W 10 3	PROLOGIS INC		06/17/2011	SELL FRACTIONAL SHARE		0.080	3	XXX	1	(1)	0	(1)	0	1	0	1	1	0	XXX	L	
743410 10 2	PROLOGIS		06/06/2011	VARIOUS		117,200,000	1,517,936	XXX	1,410,442	(281,926)	0	(281,926)	0	1,410,442	0	107,495	107,495	26,370	XXX	L	

QE05.14

SCHEDULE D - PART 4

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

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 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)
758849 10 3	REGENCY CENTERS CORP.....		06/02/2011	MKM PARTNERS ALGO.....	23,700,000	1,047,968	XXX	794,363	1,001,088	(206,725)	0	0	(206,725)	0	794,363	0	253,605	253,605	21,923	XXX	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		06/02/2011	VARIOUS.....	1,300,000	34,089	XXX	20,059	33,274	(13,215)	0	0	(13,215)	0	20,059	0	14,030	14,030	272	XXX	L
902653 10 4	UDR INC.....		06/28/2011	MORGAN STANLEY ALGORTITHMIC	9,900,000	240,793	XXX	85,239	232,848	(147,609)	0	0	(147,609)	0	85,239	0	155,554	155,554	3,663	XXX	L
91274F 10 4	U-STORE-IT TRUST.....		05/13/2011	RAYMOND JAMES.....	13,300,000	143,702	XXX	69,825	126,749	(56,924)	0	0	(56,924)	0	69,825	0	73,877	73,877	1,862	XXX	L
92345Y 20 5	VERISK ANALYTICS INC SER B-1.....		05/05/2011	VARIOUS.....	355,675,000	11,830,017	XXX	0	12,194,317	(12,194,317)	0	0	(12,194,317)	0	0	0	11,830,017	11,830,017	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					18,741,790	XXX	4,858,661	18,763,631	(14,004,387)	0	6,265	(14,010,652)	0	4,852,396	0	13,889,395	13,889,395	131,598	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					18,741,790	XXX	4,858,661	18,763,631	(14,004,387)	0	6,265	(14,010,652)	0	4,852,396	0	13,889,395	13,889,395	131,598	XXX	XXX
9799999.	Total - Common Stocks.....					18,741,790	XXX	4,858,661	18,763,631	(14,004,387)	0	6,265	(14,010,652)	0	4,852,396	0	13,889,395	13,889,395	131,598	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					18,741,790	XXX	4,858,661	18,763,631	(14,004,387)	0	6,265	(14,010,652)	0	4,852,396	0	13,889,395	13,889,395	131,598	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					356,659,716	XXX	344,865,198	349,303,919	(13,893,819)	271,560	6,265	(13,628,525)	410,255	336,143,612	(86,768)	20,602,873	20,516,105	9,375,737	XXX	XXX

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

QE05.15

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		
Short Futures																			
Hedging Other																			
FVU1.....	(4,500)	(4,500,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	09/01/2011	CBT.....	05/26/2011	118.7734	119.1953	(1,898,415)	0	(1,898,415)	(1,898,415)	0	0	3,150,000	
1349999. Total-Short Futures-Hedging Other.....												(1,898,415)	0	(1,898,415)	(1,898,415)	0	0	3,150,000	XXX
1389999. Total-Short Futures.....												(1,898,415)	0	(1,898,415)	(1,898,415)	0	0	3,150,000	XXX
1409999. Total-Hedging Other.....												(1,898,415)	0	(1,898,415)	(1,898,415)	0	0	3,150,000	XXX
1449999. TOTAL.....												(1,898,415)	0	(1,898,415)	(1,898,415)	0	0	3,150,000	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
Brokers	
.....	0
Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART D

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

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999 Exchange Traded.....	...XXX...	...XXX...	.....XXX.....	.....0	.....0	.....0	.....0	.....(1,898,415)	.....0	.....3,150,000	.....3,150,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,898,415)	.....0	.....3,150,000	.....3,150,000

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
U.S. Government - Issuer Obligations					
	REPO - BARC A TREASURY.....	.....1	.....3,329,798	.....3,329,798	07/01/2011....
	REPO - DEU A TREASURY.....	.....1	.....8,502,313	.....8,502,313	07/01/2011....
	REPO - RBS A TREASURY.....	.....1	.....6,066,322	.....6,066,322	07/01/2011....
0199999.	U.S. Government - Issuer Obligations.....		.....17,898,433	.....17,898,433	....XXX.....
0599999.	Total - U.S. Government.....		.....17,898,433	.....17,898,433	....XXX.....
Totals					
7799999.	Total - Issuer Obligations.....		.....17,898,433	.....17,898,433	....XXX.....
8399999.	Subtotal - Bonds.....		.....17,898,433	.....17,898,433	....XXX.....
9999999.	Totals.....		.....17,898,433	.....17,898,433	....XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(15,932,567) Book/Adjusted Carrying Value \$.....(15,932,567)
- Average balance for the year to date: Fair Value \$.....62,868,059 Book/Adjusted Carrying Value \$.....62,868,059
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....17,898,433 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 \$.....17,898,433 Book/Adjusted Carrying Value \$.....17,898,433

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - NM.....	Albuquerque,NM.....	.....0.060	.....(14)	.....0	.....7,394	.....7,394	.....7,394	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....388,892	.....2,246,424	.....187,088	XXX..
Citibank, N.A. - London.....	London,UK.....	C.....0.000	.....0	.....0	.....5,299	.....0	.....0	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	.....2,153,303	.....1,949,676	.....1,966,149	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,412	.....111,416	.....111,421	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....22,640,663	.....31,542,744	.....31,671,836	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....93,196	.....93,197	.....93,195	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....8,688	.....(22,789)	.....8,252	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(14)	.....0	.....25,418,846	.....35,938,061	.....34,055,336	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(14)	.....0	.....25,418,846	.....35,938,061	.....34,055,336	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....2,802	.....2,802	.....2,802	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(14)	.....0	.....25,421,648	.....35,940,863	.....34,058,138	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
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations.....					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	0	0
Total							
7799999. Subtotals - Issuer Obligations.....					0	0	0
8399999. Subtotals - Bonds.....					0	0	0
8699999. Total - Cash Equivalents.....					0	0	0

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	12,313	0	0	33,697
2. Alaska.....AK	0	0	0	0	229	0	0	383
3. Arizona.....AZ	0	0	0	0	(35,051)	0	1	15,632
4. Arkansas.....AR	0	0	0	0	225,727	1,850,000	7	77,572
5. California.....CA	0	0	(9,726)	0	16,058	0	0	62,048
6. Colorado.....CO	0	0	0	0	14,497	5,000	1	59,694
7. Connecticut.....CT	0	0	923,466	1	(187,328)	8,288,097	1	34,607
8. Delaware.....DE	0	0	0	0	5,015	0	0	13,677
9. District of Columbia.....DC	0	0	0	1	101,172	2	2	116,800
10. Florida.....FL	0	0	0	0	59,522	25,000	0	138,185
11. Georgia.....GA	0	0	0	0	18,470	0	0	52,978
12. Hawaii.....HI	0	0	0	0	548	0	0	2,290
13. Idaho.....ID	0	0	0	0	229	0	0	592
14. Illinois.....IL	0	0	150,000	6	(655,474)	3,706,315	7	129,349
15. Indiana.....IN	0	0	0	0	19,694	510,502	8	49,151
16. Iowa.....IA	0	0	0	0	49,891	100,001	2	104,856
17. Kansas.....KS	0	0	0	0	17,540	0	0	33,585
18. Kentucky.....KY	0	0	0	1	(38,395)	0	0	35,334
19. Louisiana.....LA	0	0	175,000	6	(439,356)	2,548,884	21	104,111
20. Maine.....ME	0	0	0	0	10,457	200,000	1	20,354
21. Maryland.....MD	0	0	0	0	1,883	0	0	7,877
22. Massachusetts.....MA	0	0	0	1	(79,368)	1	1	62,342
23. Michigan.....MI	0	0	0	0	16,022	1,200,000	2	41,643
24. Minnesota.....MN	0	0	0	0	30,273	0	0	82,648
25. Mississippi.....MS	0	0	187,000	10	(262,968)	4,305,000	19	45,322
26. Missouri.....MO	0	0	0	0	(235,279)	100,001	3	55,613
27. Montana.....MT	0	0	0	1	175,011	350,000	1	23,768
28. Nebraska.....NE	0	0	0	0	12,807	400,001	3	34,096
29. Nevada.....NV	0	0	0	1	(187,650)	0	0	18,088
30. New Hampshire.....NH	0	0	0	0	2,303	1	1	4,950
31. New Jersey.....NJ	0	0	0	0	1,860,410	2,050,500	2	24,537
32. New Mexico.....NM	0	0	0	0	793	0	0	1,806
33. New York.....NY	0	0	15,026	0	24,208	200,219	0	24,230
34. North Carolina.....NC	0	0	0	0	27,919	0	0	95,354
35. North Dakota.....ND	0	0	0	0	8,741	0	0	23,887
36. Ohio.....OH	0	0	0	0	242,941	1,410,000	3	109,121
37. Oklahoma.....OK	0	0	0	0	949	0	0	5,054
38. Oregon.....OR	0	0	0	0	1,573	0	0	6,239
39. Pennsylvania.....PA	0	0	4,900,000	4	2,857,187	26,001	4	37,229
40. Rhode Island.....RI	0	0	0	0	3,081	50,000	1	6,211
41. South Carolina.....SC	0	0	0	0	(46)	0	0	23,026
42. South Dakota.....SD	0	0	0	0	9,964	0	0	26,188
43. Tennessee.....TN	0	0	0	6	(92,246)	695,000	3	87,969
44. Texas.....TX	0	0	0	1	75,248	1,000,000	1	142,139
45. Utah.....UT	0	0	0	0	88,557	0	0	114,147
46. Vermont.....VT	0	0	0	0	420	0	0	969
47. Virginia.....VA	0	0	0	0	1,076,413	1,625,000	4	159,924
48. Washington.....WA	0	0	0	2	4,547	50,001	1	17,987
49. West Virginia.....WV	0	0	0	4	(88,774)	0	0	83,560
50. Wisconsin.....WI	0	0	0	0	69,138	100,000	1	122,917
51. Wyoming.....WY	0	0	0	0	595	0	0	1,504
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)	50,293	515,000	2	6,164
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	140	0	0	288
59. Totals.....	0	0	6,340,765	44	4,891,079	31,310,526	103	2,616,785

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	140	0	0	288
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	140	0	0	288



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	18,313	0	0	50,118
2. Alaska.....AK	0	0	0	0	719	0	0	1,200
3. Arizona.....AZ	0	0	0	0	(24,078)	0	0	10,738
4. Arkansas.....AR	0	0	0	1	(57,252)	0	0	53,514
5. California.....CA	0	0	0	0	75,216	928	0	180,999
6. Colorado.....CO	0	0	0	0	18,491	0	0	116,235
7. Connecticut.....CT	0	0	0	0	74,391	0	0	179,823
8. Delaware.....DE	0	0	0	0	25,241	0	0	68,834
9. District of Columbia.....DC	0	0	2,320,000	1	(844,332)	153,094	2	98,900
10. Florida.....FL	0	0	8,207,844	2	3,197,629	4,511,525	2	353,538
11. Georgia.....GA	0	0	(5,650,000)	0	(5,612,038)	420,003	5	108,890
12. Hawaii.....HI	0	0	0	0	309	0	0	1,289
13. Idaho.....ID	0	0	0	0	4	0	0	10
14. Illinois.....IL	0	0	6,000,000	16	878,265	15,271,033	35	239,722
15. Indiana.....IN	0	0	0	0	10,954	50,000	1	27,338
16. Iowa.....IA	0	0	0	0	14,848	0	0	31,207
17. Kansas.....KS	0	0	0	0	26,344	5,000	1	50,442
18. Kentucky.....KY	0	0	0	0	8,776	0	0	26,719
19. Louisiana.....LA	0	0	0	1	(76,948)	645,000	7	67,331
20. Maine.....ME	0	0	0	0	14,658	0	0	28,531
21. Maryland.....MD	0	0	0	0	9,040	0	0	37,824
22. Massachusetts.....MA	0	0	0	(1)	11,603	2,000,002	3	21,831
23. Michigan.....MI	0	0	0	0	23,259	0	0	60,454
24. Minnesota.....MN	0	0	0	0	25,978	0	0	70,924
25. Mississippi.....MS	0	0	0	0	869	0	0	7,824
26. Missouri.....MO	0	0	0	0	4,213	0	0	15,914
27. Montana.....MT	0	0	0	0	3,183	0	0	23,713
28. Nebraska.....NE	0	0	0	0	14,318	0	0	38,119
29. Nevada.....NV	0	0	0	0	12,887	0	0	18,874
30. New Hampshire.....NH	0	0	0	0	7,216	0	0	15,508
31. New Jersey.....NJ	0	0	0	0	13,854	0	0	34,304
32. New Mexico.....NM	0	0	0	0	10,789	0	0	24,559
33. New York.....NY	0	0	9,500,000	1	6,519,948	500,002	4	82,488
34. North Carolina.....NC	0	0	0	0	55,747	0	0	190,395
35. North Dakota.....ND	0	0	0	0	6,660	0	0	18,200
36. Ohio.....OH	0	0	0	0	37,157	248,627	3	94,419
37. Oklahoma.....OK	0	0	0	0	5,478	0	0	29,184
38. Oregon.....OR	0	0	0	0	10,161	0	0	40,301
39. Pennsylvania.....PA	0	0	27,500	2	(334,041)	1,450,002	5	117,482
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(99)	900,000	3	49,760
42. South Dakota.....SD	0	0	0	0	7,665	0	0	20,144
43. Tennessee.....TN	0	0	0	0	97,547	2,500,000	3	221,428
44. Texas.....TX	0	0	0	0	78,154	0	0	145,693
45. Utah.....UT	0	0	0	3	(961,180)	1,000,000	1	50,040
46. Vermont.....VT	0	0	0	0	2,174	0	0	5,016
47. Virginia.....VA	0	0	0	0	12,778	0	0	39,747
48. Washington.....WA	0	0	0	0	70,323	56,384	1	80,350
49. West Virginia.....WV	0	0	0	0	(18,646)	2,554,931	1	28,974
50. Wisconsin.....WI	0	0	0	0	28,843	0	0	51,279
51. Wyoming.....WY	0	0	0	0	761	0	0	1,921
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	456,186	1,100,000	6	24,983
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	20,405,344	26	3,963,159	33,366,531	83	3,479,556

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	1,214	0	0	3,322
2. Alaska.....AK	0	0	0	0	641	0	0	1,070
3. Arizona.....AZ	0	0	0	0	(1,568)	0	0	699
4. Arkansas.....AR	0	0	0	0	4,296	205,000	2	12,954
5. California.....CA	0	0	0	0	7,615	0	0	18,325
6. Colorado.....CO	0	0	0	0	3,369	0	0	21,174
7. Connecticut.....CT	0	0	0	0	1,778	0	0	4,298
8. Delaware.....DE	0	0	0	0	754	0	0	2,056
9. District of Columbia.....DC	0	0	0	0	1,357	0	0	1,566
10. Florida.....FL	0	0	0	1	23,448	1,000,000	4	54,436
11. Georgia.....GA	0	0	0	0	1,263	0	0	3,624
12. Hawaii.....HI	0	0	0	0	120	0	0	501
13. Idaho.....ID	0	0	0	0	1,406	0	0	3,639
14. Illinois.....IL	0	0	0	1	(68,343)	0	0	5,422
15. Indiana.....IN	0	0	0	0	2,214	0	0	5,526
16. Iowa.....IA	0	0	0	0	5,642	0	0	11,859
17. Kansas.....KS	0	0	0	0	15,629	0	0	29,926
18. Kentucky.....KY	0	0	0	0	2,422	0	0	7,373
19. Louisiana.....LA	0	0	0	0	4,197	0	1	12,260
20. Maine.....ME	0	0	0	0	1,901	0	0	3,701
21. Maryland.....MD	0	0	0	0	1,945	0	0	8,138
22. Massachusetts.....MA	0	0	0	0	5,801	0	0	10,916
23. Michigan.....MI	0	0	0	0	3,644	0	0	9,470
24. Minnesota.....MN	0	0	0	1	4,364	0	0	11,917
25. Mississippi.....MS	0	0	0	0	160	0	0	1,445
26. Missouri.....MO	0	0	0	0	1,557	0	0	5,881
27. Montana.....MT	0	0	0	0	499	0	0	3,715
28. Nebraska.....NE	0	0	0	0	2,806	0	0	7,471
29. Nevada.....NV	0	0	0	0	1,909	0	0	2,796
30. New Hampshire.....NH	0	0	0	0	518	0	0	1,113
31. New Jersey.....NJ	0	0	0	0	5,020	0	0	12,430
32. New Mexico.....NM	0	0	0	0	832	0	0	1,894
33. New York.....NY	0	0	0	1	(235,265)	1,401,000	6	60,930
34. North Carolina.....NC	0	0	0	0	3,582	0	0	12,233
35. North Dakota.....ND	0	0	0	0	320	0	0	875
36. Ohio.....OH	0	0	0	1	(6,474)	399,000	1	8,959
37. Oklahoma.....OK	0	0	0	0	2,479	0	0	13,206
38. Oregon.....OR	0	0	0	0	477	0	0	1,892
39. Pennsylvania.....PA	0	0	0	0	3,852	550,000	2	11,766
40. Rhode Island.....RI	0	0	0	0	553	0	0	1,115
41. South Carolina.....SC	0	0	0	1	(500,005)	0	0	2,318
42. South Dakota.....SD	0	0	0	0	1,554	0	0	4,083
43. Tennessee.....TN	0	0	0	0	3,537	1	1	8,028
44. Texas.....TX	0	0	0	0	21,540	0	0	40,154
45. Utah.....UT	0	0	0	0	4,974	0	0	6,411
46. Vermont.....VT	0	0	0	0	400	0	0	922
47. Virginia.....VA	0	0	0	0	5,412	100,000	1	16,834
48. Washington.....WA	0	0	0	0	1,062	0	0	4,201
49. West Virginia.....WV	0	0	0	0	(895)	0	0	1,391
50. Wisconsin.....WI	0	0	0	0	3,457	0	0	6,146
51. Wyoming.....WY	0	0	0	0	252	0	0	637
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	3	0	0	66
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	138	0	0	138
59. Totals.....	0	0	76,000	7	(652,856)	3,655,001	18	747,905

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	138	0	0	138
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	138	0	0	138



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	2,844	5,000,000	1	7,783
2. Alaska.....AK	0	0	0	0	111	0	0	184
3. Arizona.....AZ	0	0	0	0	(2,007)	0	0	895
4. Arkansas.....AR	0	0	0	0	3,376	0	1	10,178
5. California.....CA	0	0	0	0	24,983	0	0	60,119
6. Colorado.....CO	0	0	0	0	4,480	0	0	28,158
7. Connecticut.....CT	0	0	0	0	3,088	0	0	7,464
8. Delaware.....DE	0	0	0	0	1,770	0	0	4,827
9. District of Columbia.....DC	0	0	0	0	5,621	0	0	6,489
10. Florida.....FL	0	0	0	0	22,418	0	0	52,044
11. Georgia.....GA	0	0	0	0	2,467	0	0	7,075
12. Hawaii.....HI	0	0	0	0	22	0	0	92
13. Idaho.....ID	0	0	0	0	2,172	0	0	5,621
14. Illinois.....IL	0	0	5,000	2	(336,095)	0	0	12,780
15. Indiana.....IN	0	0	0	0	5,982	0	0	14,929
16. Iowa.....IA	0	0	0	0	3,861	0	0	8,114
17. Kansas.....KS	0	0	0	0	8,736	0	0	16,727
18. Kentucky.....KY	0	0	0	0	1,175	0	0	3,577
19. Louisiana.....LA	0	0	0	0	3,731	100,000	1	10,898
20. Maine.....ME	0	0	0	0	3,649	0	0	7,103
21. Maryland.....MD	0	0	0	0	(12,308)	311,500	6	11,262
22. Massachusetts.....MA	0	0	0	0	9,270	0	0	17,442
23. Michigan.....MI	0	0	0	0	6,988	0	0	18,162
24. Minnesota.....MN	0	0	0	0	9,786	0	0	26,716
25. Mississippi.....MS	0	0	0	1	(4,379)	100,000	1	5,597
26. Missouri.....MO	0	0	0	0	2,404	0	0	9,081
27. Montana.....MT	0	0	0	0	462	76,500	4	3,442
28. Nebraska.....NE	0	0	0	0	6,044	0	0	16,090
29. Nevada.....NV	0	0	0	0	2,685	0	0	3,932
30. New Hampshire.....NH	0	0	0	0	528	0	0	1,135
31. New Jersey.....NJ	0	0	0	0	3,814	0	0	9,444
32. New Mexico.....NM	0	0	0	0	384	0	0	874
33. New York.....NY	0	0	0	0	2,542	250,000	1	10,511
34. North Carolina.....NC	0	0	0	1	4,592	0	1	15,683
35. North Dakota.....ND	0	0	0	0	288	0	0	788
36. Ohio.....OH	0	0	0	0	6,780	0	0	17,230
37. Oklahoma.....OK	0	0	0	0	1,296	0	0	6,902
38. Oregon.....OR	0	0	0	0	683	0	0	2,711
39. Pennsylvania.....PA	0	0	(700,000)	1	(697,011)	0	0	9,132
40. Rhode Island.....RI	0	0	0	0	1,535	0	0	3,095
41. South Carolina.....SC	0	0	0	0	(4)	0	0	2,163
42. South Dakota.....SD	0	0	0	0	1,533	0	0	4,029
43. Tennessee.....TN	0	0	0	0	7,515	0	0	17,059
44. Texas.....TX	0	0	0	0	14,678	0	0	27,362
45. Utah.....UT	0	0	0	0	5,803	0	0	7,479
46. Vermont.....VT	0	0	0	0	366	0	0	845
47. Virginia.....VA	0	0	0	0	5,562	0	0	17,302
48. Washington.....WA	0	0	0	0	1,308	0	0	5,170
49. West Virginia.....WV	0	0	0	0	(1,268)	0	0	1,970
50. Wisconsin.....WI	0	0	0	0	6,590	0	0	11,716
51. Wyoming.....WY	0	0	0	0	169	0	0	426
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	75	250,000	1	1,574
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	3,002	0	0	3,002
59. Totals.....	0	0	(695,000)	6	(844,748)	6,088,000	17	726,875

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	3,002	0	0	3,002
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	3,002	0	0	3,002

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....8,947,826	.....9,944,163	.....(45,568)

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