

QUARTERLY STATEMENT

AS OF SEPTEMBER 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**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS


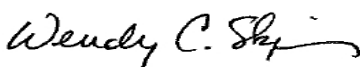
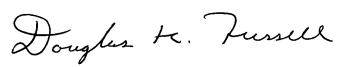
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, President & Chief Executive Officer	# MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
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 Policy
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

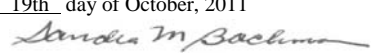
JAY STEVEN BENET	WILLIAM HERBERT HEYMAN	KENNETH FRANKLIN SPENCE, III
ANDY FRANCIS BESSETTE	BRIAN WILLIAM MacLEAN	GREGORY CHESHIRE TOCZYDLOWSKI
	DOREEN SPADORCIA	

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	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

19th day of October, 2011


Sandra M. Bachman Notary Public
My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,731,566,343	0	10,731,566,343	10,839,088,635
2. Stocks:				
2.1 Preferred stocks.....	6,375,720	0	6,375,720	6,580,400
2.2 Common stocks.....	3,622,839,938	12,548,648	3,610,291,290	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.....	2,350,000	0	2,350,000	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	90,453,607	0	90,453,607	87,085,622
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	585,881,532	0	585,881,532	603,027,931
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....36,240,478), cash equivalents (\$.....2,999,191) and short-term investments (\$.....458,652,941).....	497,892,610	0	497,892,610	227,199,915
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	880,285,491	38,773,632	841,511,859	811,211,461
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	22,692,634	0	22,692,634	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).....	16,483,168,168	51,322,280	16,431,845,888	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.....	129,584,488	0	129,584,488	138,171,219
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	543,201,095	55,810,983	487,390,112	527,912,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,471,066 earned but unbilled premiums).....	1,000,867,697	7,231,705	993,635,992	907,292,930
15.3 Accrued retrospective premiums.....	44,887,320	697,172	44,190,148	48,448,909
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	58,604,677	0	58,604,677	83,224,465
16.2 Funds held by or deposited with reinsured companies.....	20,193,800	0	20,193,800	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.....	32,854,366	0	32,854,366	0
18.2 Net deferred tax asset.....	603,456,670	217,472,962	385,983,708	364,510,499
19. Guaranty funds receivable or on deposit.....	1,868,876	0	1,868,876	2,731,046
20. Electronic data processing equipment and software.....	338,104	0	338,104	346,959
21. Furniture and equipment, including health care delivery assets (\$.....0).....	16,775,484	16,775,484	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	1,114,592	0	1,114,592	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	92,341,072	6,570,887	85,770,185	96,824,406
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,029,256,408	355,881,473	18,673,374,935	18,356,919,227
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,029,256,408	355,881,473	18,673,374,935	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.....	33,163,569	0	33,163,569	41,883,285
2502. State surcharges receivable.....	12,330,575	0	12,330,575	13,435,966
2503. Amounts receivable under high deductible policies.....	14,253,111	2,582,732	11,670,379	8,863,248
2598. Summary of remaining write-ins for Line 25 from overflow page.....	32,593,817	3,988,155	28,605,662	32,641,907
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	92,341,072	6,570,887	85,770,185	96,824,406

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,507,756,625).....	7,796,689,006	7,537,768,939
2. Reinsurance payable on paid losses and loss adjustment expenses.....	318,807,390	300,862,924
3. Loss adjustment expenses.....	1,784,693,863	1,779,650,483
4. Commissions payable, contingent commissions and other similar charges.....	120,375,102	132,868,393
5. Other expenses (excluding taxes, licenses and fees).....	106,509,692	121,210,594
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	82,817,825	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 \$....486,837,213 and including warranty reserves of \$.....0).....	2,249,227,441	2,128,243,431
10. Advance premium.....	168,750	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,500,376	9,266,454
12. Ceded reinsurance premiums payable (net of ceding commissions).....	143,781,260	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.....	48,134,387	47,113,704
15. Remittances and items not allocated.....	7,031,163	5,287,231
16. Provision for reinsurance.....	50,226,659	50,226,659
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	17,116,885	(2,378,027)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	156,947,425
20. Derivatives.....	0	11,625,000
21. Payable for securities.....	32,507,855	562,500
22. Payable for securities lending.....	22,692,634	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.....	(9,222,538)	(13,642,942)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,785,856,653	12,536,050,944
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,785,856,653	12,536,050,944
29. Aggregate write-ins for special surplus funds.....	145,027,465	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).....	2,484,108,284	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).....	5,887,518,282	5,820,868,283
38. Totals.....	18,673,374,935	18,356,919,227

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	18,403,512	17,060,565
2502. Interest deposit liability.....	600,321	624,053
2503. Retroactive reinsurance reserve assumed.....	564,626	566,741
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(28,790,997)	(31,894,300)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(9,222,538)	(13,642,942)
2901. Special surplus for deferred taxes.....	117,577,228	112,105,046
2902. Special surplus from retroactive reinsurance.....	26,450,237	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).....	145,027,465	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....889,433,700).....	880,060,905	1,016,725,215	1,321,191,173
1.2 Assumed..... (written \$.....3,643,665,705).....	3,527,983,288	3,408,215,189	4,568,319,874
1.3 Ceded..... (written \$.....785,282,839).....	767,751,652	917,851,006	1,187,247,345
1.4 Net..... (written \$.....3,747,816,567).....	3,640,292,541	3,507,089,398	4,702,263,702
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,590,805,409):			
2.1 Direct.....	308,040,831	391,127,713	487,025,491
2.2 Assumed.....	2,297,779,400	1,633,296,617	2,077,891,850
2.3 Ceded.....	152,139,253	205,224,129	208,061,547
2.4 Net.....	2,453,680,978	1,819,200,202	2,356,855,795
3. Loss adjustment expenses incurred.....	450,881,144	388,892,094	553,960,780
4. Other underwriting expenses incurred.....	1,181,517,787	1,134,523,006	1,517,450,526
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	4,086,079,909	3,342,615,301	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).....	(445,787,368)	164,474,096	273,996,601
INVESTMENT INCOME			
9. Net investment income earned.....	477,697,271	469,392,785	894,973,896
10. Net realized capital gains (losses) less capital gains tax of \$.....17,685,653.....	(13,142,638)	(79,065,538)	(82,043,540)
11. Net investment gain (loss) (Lines 9 + 10).....	464,554,633	390,327,247	812,930,356
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(9,138,351) amount charged off \$.....1,667,321).....	(10,805,672)	(10,835,892)	(13,751,462)
13. Finance and service charges not included in premiums.....	17,001,721	17,297,677	22,860,716
14. Aggregate write-ins for miscellaneous income.....	2,052,543	(677,569)	(240,467)
15. Total other income (Lines 12 through 14).....	8,248,592	5,784,216	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).....	27,015,857	560,585,559	1,095,795,744
17. Dividends to policyholders.....	5,578,817	4,575,440	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).....	21,437,040	556,010,119	1,089,850,767
19. Federal and foreign income taxes incurred.....	(15,115,607)	112,216,613	177,360,281
20. Net income (Line 18 minus Line 19) (to Line 22).....	36,552,647	443,793,507	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).....	36,552,647	443,793,507	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 \$.....(3,643,124).....	94,529,727	166,321,218	22,056,399
25. Change in net unrealized foreign exchange capital gain (loss).....	(32,671,725)	(6,724,779)	12,186,622
26. Change in net deferred income tax.....	53,674,254	(40,543,699)	(44,833,053)
27. Change in nonadmitted assets.....	(77,717,748)	77,921,356	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.....	(7,717,157)	(16,138,265)	(7,895,479)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	66,649,999	(96,370,663)	(770,485,821)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,887,518,282	6,494,983,441	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.....	2,533,961	(899,284)	(773,593)
1402. Change in COLI cash values.....	584,998	803,585	1,091,502
1403. Fines and penalties of regulatory authorities.....	(52,097)	(25,312)	(27,904)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,014,318)	(556,557)	(530,472)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	2,052,543	(677,569)	(240,467)
3701. Change in special surplus from deferred taxes.....	5,472,182	(16,138,265)	(7,895,479)
3702. Prior period adjustment.....	(13,189,340)	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).....	(7,717,157)	(16,138,265)	(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.....	3,741,359,607	3,629,633,145	4,645,629,501
2. Net investment income.....	569,190,727	508,834,705	1,002,183,381
3. Miscellaneous income.....	8,248,592	5,784,216	8,868,787
4. Total (Lines 1 through 3).....	4,318,798,926	4,144,252,066	5,656,681,669
5. Benefit and loss related payments.....	2,151,005,694	1,830,544,916	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.....	1,664,379,196	1,646,509,635	2,144,829,998
8. Dividends paid to policyholders.....	4,344,895	3,977,976	5,844,472
9. Federal and foreign income taxes paid (recovered) net of \$..... 19,393,915 tax on capital gains (losses).....	57,603,419	106,441,943	139,429,976
10. Total (Lines 5 through 9).....	3,877,333,203	3,587,474,471	4,729,789,421
11. Net cash from operations (Line 4 minus Line 10).....	441,465,723	556,777,595	926,892,248
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,104,511,509	1,665,899,677	2,116,194,485
12.2 Stocks.....	28,603,903	12,543,698	109,752,350
12.3 Mortgage loans.....	0	2,975,000	2,975,000
12.4 Real estate.....	0	9,050,344	9,050,344
12.5 Other invested assets.....	111,733,831	30,631,172	66,928,182
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,611,590	48,490	1,105
12.7 Miscellaneous proceeds.....	31,945,355	0	1,216,143
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,278,406,188	1,721,148,381	2,306,117,609
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,022,942,578	1,051,055,399	1,076,335,831
13.2 Stocks.....	60,045,818	26,267,535	226,457,821
13.3 Mortgage loans.....	2,655,477	705,789	782,104
13.4 Real estate.....	10,850,200	9,738,696	14,111,426
13.5 Other invested assets.....	136,188,050	144,464,073	223,371,931
13.6 Miscellaneous applications.....	0	4,209,460	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,232,682,123	1,236,440,953	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).....	45,724,066	484,707,428	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).....	(216,497,094)	(191,788,670)	(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).....	(216,497,094)	(912,788,670)	(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).....	270,692,695	128,696,353	(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).....	497,892,610	465,596,922	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 nine months ending September 30, 2011, the Company changed from the retrospective to prospective method for valuing the following security:

CUSIP
94983FAA8
94980WAB2
12498NAB9

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 September 30, 2011:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Present value of Cash flows is less than Amortized cost	\$43,642,577	\$2,538,616	\$38,981,596

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
94983FAA8	3,606,552	3,592,965	13,587	3,592,965	3,626,873	Q3 – 2011
94983LAY3	16,228,102	15,028,858	1,199,244	15,028,858	16,283,664	Q3 – 2011
073882AY8	13,255,475	12,471,856	783,619	12,471,856	10,138,659	Q3 – 2011
12498NAB9	1,837,868	1,797,662	40,206	1,797,662	1,999,325	Q3 – 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 September 30, 2011	Less than 12 months		12 months or longer		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 23,910	\$ 285	\$ 6,339	\$ 96	\$ 30,249	\$ 381
Structured securities	45,069,118	168,592	59,798,586	4,805,038	104,867,704	4,973,630

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

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 September 30, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	46,701,323	5,468,248	\$ 52,169,571
Preferred Stock				
Non-redeemable Preferred Stock	6,375,720	-	-	6,375,720
Common Stock	242,676,783	11,954,237	1,184,655	255,815,675
Total Assets at Fair Value	\$ 249,052,503	58,655,560	6,652,903	\$314,360,966

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 9/30/2011
Bonds	\$ 753,671	4,925,000	-	22,454	63,372	(296,249)	\$ 5,468,248
Common Stock	1,221,417	-	-	-	(36,762)	-	1,184,655
Total	\$ 1,975,088	4,925,000	-	22,454	26,610	(296,249)	\$ 6,652,903

(3) In accordance with SSAP No. 26, securities rated 3 or lower by the NAIC are carried at the lower of amortized cost or fair value. With fluctuations in the market value, the method of valuation may change from amortized cost to fair value or vice versa. These changes in the valuation method are captured in the transfers in or out of the level 3 hierarchy.

(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 September 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$133,522,000, resulting from better than expected loss development in the other liability – occurrence, other liability – claims made, special property, fidelity & surety and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by deterioration in the commercial multi-peril lines, commercial auto liability and private passenger automobile liability 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 asbestos and 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 2007 – 2009 accident years. The improvement in the fidelity & surety line resulted from better than expected development for accident years 2006 and prior. 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 DCC 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 multi-peril line was driven primarily by worse than expected development related to hail claims incurred in 2010. 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 private passenger automobile liability line was driven by worse than expected development for the bodily injury and uninsured motorist coverages for the 2007 – 2010 accident years.

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.

NOTES TO FINANCIAL STATEMENTS

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....

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

6.4 By what department or departments?
Minnesota

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

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: \$.....47,442,335

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 No

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,295,166,329	\$3,367,024,263
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$89,426,881	\$83,108,144
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,384,593,210	\$3,450,132,407
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. 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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes 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	24,023,406	24,023,406	0	0	188,580	188,580
Total	XXX	XXX	0	0	24,023,406	24,023,406	0	0	188,580	188,580

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		7,462,054	8,133,949	10,423,318	14,163,483	72,687,066	78,028,363
2. Alaska.....AK.....L.....		4,205,519	4,263,326	1,269,839	1,315,368	9,698,057	9,571,260
3. Arizona.....AZ.....L.....		6,058,411	4,977,426	11,547,644	13,121,167	52,145,820	66,199,548
4. Arkansas.....AR.....L.....		4,405,403	5,657,929	2,891,508	1,442,541	23,423,319	11,173,901
5. California.....CA.....L.....		69,050,960	69,971,925	55,020,181	40,100,518	335,977,004	367,569,133
6. Colorado.....CO.....L.....		17,088,615	16,911,382	8,179,994	11,648,734	96,380,817	101,668,681
7. Connecticut.....CT.....L.....		8,971,977	7,924,552	5,576,324	12,963,773	66,504,900	71,729,201
8. Delaware.....DE.....L.....		1,696,817	1,384,078	1,132,444	1,279,591	12,011,259	18,112,243
9. District of Columbia.....DC.....L.....		1,851,594	1,993,789	9,448,720	2,200,738	19,604,906	28,309,207
10. Florida.....FL.....L.....		48,830,566	50,788,021	34,155,740	14,351,453	160,747,883	160,017,517
11. Georgia.....GA.....L.....		7,399,952	8,713,120	(2,333,253)	7,692,921	66,080,173	72,917,478
12. Hawaii.....HI.....L.....		2,317,854	2,257,913	766,771	1,164,497	12,026,153	8,791,991
13. Idaho.....ID.....L.....		1,120,412	1,323,658	653,755	415,826	4,930,932	5,220,425
14. Illinois.....IL.....L.....		31,480,537	36,519,609	22,601,866	69,099,202	236,079,415	277,853,329
15. Indiana.....IN.....L.....		6,205,331	7,013,486	6,994,794	4,926,667	43,506,487	51,427,747
16. Iowa.....IA.....L.....		4,682,930	4,877,778	2,076,928	2,283,163	44,530,134	46,369,947
17. Kansas.....KS.....L.....		9,059,035	12,034,850	4,931,028	2,857,427	42,437,320	45,545,663
18. Kentucky.....KY.....L.....		4,078,316	3,908,372	3,990,704	4,224,848	33,563,181	36,811,371
19. Louisiana.....LA.....L.....		29,203,694	31,676,645	14,777,021	31,214,605	100,304,488	111,210,565
20. Maine.....ME.....L.....		2,520,474	2,481,447	757,299	1,722,758	7,572,275	7,162,056
21. Maryland.....MD.....L.....		9,608,514	9,518,090	6,279,133	10,182,189	69,804,181	77,668,434
22. Massachusetts.....MA.....L.....		12,163,283	12,724,839	7,727,780	24,555,589	68,194,645	119,181,804
23. Michigan.....MI.....L.....		12,875,796	12,595,256	5,236,993	6,537,304	96,836,353	83,651,386
24. Minnesota.....MN.....L.....		11,493,050	13,053,399	11,629,872	9,133,438	115,451,494	133,577,727
25. Mississippi.....MS.....L.....		6,151,623	7,834,064	4,743,825	5,906,138	39,042,734	44,373,766
26. Missouri.....MO.....L.....		7,995,721	9,071,819	7,078,961	15,759,526	69,854,429	76,661,732
27. Montana.....MT.....L.....		3,974,440	3,514,686	639,000	4,908,690	9,735,374	10,480,556
28. Nebraska.....NE.....L.....		3,876,808	3,528,214	2,042,669	1,593,784	25,907,839	28,877,283
29. Nevada.....NV.....L.....		4,132,368	4,520,313	3,845,758	3,314,128	39,252,394	38,711,761
30. New Hampshire.....NH.....L.....		1,900,741	1,803,129	1,360,952	3,015,606	18,277,559	19,190,142
31. New Jersey.....NJ.....L.....		22,269,341	29,129,588	24,985,502	19,629,675	124,316,761	144,946,889
32. New Mexico.....NM.....L.....		17,244,383	16,659,335	6,525,655	12,635,338	42,348,687	48,847,402
33. New York.....NY.....L.....		83,057,294	83,712,660	56,247,589	74,329,376	391,422,752	432,872,526
34. North Carolina.....NC.....L.....		7,951,398	8,401,285	1,397,353	4,352,052	47,056,875	49,101,630
35. North Dakota.....ND.....L.....		6,992,367	6,413,279	5,720,407	1,454,558	9,553,031	10,587,655
36. Ohio.....OH.....L.....		14,249,227	13,892,783	11,298,468	11,775,167	71,666,074	90,450,981
37. Oklahoma.....OK.....L.....		15,041,490	12,644,992	6,847,086	13,632,430	34,467,923	39,214,470
38. Oregon.....OR.....L.....		4,570,471	4,452,566	4,483,344	6,017,547	18,780,818	19,630,461
39. Pennsylvania.....PA.....L.....		28,986,667	32,947,225	34,853,926	24,385,209	145,167,289	152,041,072
40. Rhode Island.....RI.....L.....		2,612,182	2,004,435	1,770,126	21,352,893	22,469,549	27,857,186
41. South Carolina.....SC.....L.....		3,940,831	4,340,012	4,162,662	4,715,925	26,271,186	30,647,656
42. South Dakota.....SD.....L.....		1,145,803	2,041,287	424,533	364,681	14,952,552	16,561,091
43. Tennessee.....TN.....L.....		6,147,760	7,398,685	7,466,766	6,367,084	52,711,654	66,073,928
44. Texas.....TX.....L.....		109,496,676	87,139,615	42,040,703	50,190,557	349,262,296	355,748,573
45. Utah.....UT.....L.....		7,343,787	7,521,281	4,957,085	3,994,219	26,207,698	32,017,605
46. Vermont.....VT.....L.....		1,072,565	1,351,195	322,218	628,497	8,786,001	10,216,447
47. Virginia.....VA.....L.....		10,703,001	12,181,334	5,270,301	9,764,309	69,139,094	69,423,925
48. Washington.....WA.....L.....		13,243,038	12,441,472	19,896,907	19,310,671	76,424,669	101,796,368
49. West Virginia.....WV.....L.....		5,576,350	6,953,919	3,506,804	7,077,969	24,108,942	26,122,620
50. Wisconsin.....WI.....L.....		14,941,321	14,820,106	4,960,295	5,751,443	73,620,373	76,891,201
51. Wyoming.....WY.....L.....		13,085,674	12,585,116	7,231,960	7,074,309	23,253,369	26,266,167
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		(6,831)	13,557	0	0	14,847	26,742
54. Puerto Rico.....PR.....L.....		441,199	756,145	291,565	482,284	5,880,610	5,679,268
55. US Virgin Islands.....VI.....L.....		183,713	186,779	601,718	90,000	867,310	1,070,539
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		147,621,189	159,175,156	64,735,671	60,171,341	416,402,272	425,014,677
58. Aggregate Other Alien.....OT.....XXX.....		9,660,010	24,626,876	8,747,539	9,898,492	53,517,209	72,346,874
59. Totals.....(a).....54.....		889,433,700	924,767,745	574,193,751	698,541,702	4,121,238,431	4,539,518,171

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		4,112,490	24,626,876	6,050,201	9,898,492	32,770,271	72,346,874
5802. Bermuda.....XXX.....		1,666,564	0	0	0	6,263,739	0
5803. United Kingdom.....XXX.....		277,725	0	472,542	0	2,014,373	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		3,603,231	0	2,224,797	0	12,468,826	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		9,660,010	24,626,876	8,747,539	9,898,492	53,517,209	72,346,874

(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.....	54,192,500	52,066,060	96.1	52.2
2. Allied lines.....	16,046,154	3,330,112	20.8	41.7
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(58,052)	0.0	0.0
5. Commercial multiple peril.....	7,968,993	(2,534,206)	(31.8)	84.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	172,765,566	92,664,541	53.6	42.4
9. Inland marine.....	31,319,765	12,885,585	41.1	8.8
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(417,318)	0.0	(24,340,534.7)
11.2. Medical professional liability - claims-made.....	0	5,975,516	0.0	0.0
12. Earthquake.....	2,563,689	1,733,756	67.6	61.7
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	167,050	(661,555)	(396.0)	(31.8)
16. Workers' compensation.....	1,933,124	(3,310,253)	(171.2)	(7,995.0)
17.1 Other liability-occurrence.....	363,015,795	42,528,309	11.7	13.5
17.2 Other liability-claims made.....	51,741,000	8,217,141	15.9	19.8
17.3 Excess workers' compensation.....	0	9,169,522	0.0	0.0
18.1 Products liability-occurrence.....	51,763,491	5,947,621	11.5	59.9
18.2 Products liability-claims made.....	2,503,021	1,102,126	44.0	(110.5)
19.1, 19.2 Private passenger auto liability.....	1,252	(764,824)	(61,097.0)	86.7
19.3, 19.4 Commercial auto liability.....	72,466,780	49,696,287	68.6	42.7
21. Auto physical damage.....	22,837,600	30,127,484	131.9	61.8
22. Aircraft (all perils).....	(573)	(419,487)	73,208.8	59.3
23. Fidelity.....	18,894,980	165,513	0.9	66.4
24. Surety.....	2,692,441	(2,231,445)	(82.9)	(249.8)
26. Burglary and theft.....	1,834,748	(208,276)	(11.4)	35.9
27. Boiler and machinery.....	2,798,409	(173,242)	(6.2)	(8.7)
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.....	2,555,123	2,353,144	92.1	73.3
35. Totals.....	880,060,905	308,040,831	35.0	38.5
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	2,555,123	2,353,144	92.1	73.3
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	2,555,123	2,353,144	92.1	73.3

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	16,061,624	51,201,612	61,458,095
2. Allied lines.....	5,301,677	15,049,211	25,223,798
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	2,266,434	8,415,737	11,327,756
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	56,753,539	177,276,094	172,015,623
9. Inland marine.....	10,330,730	29,639,862	32,874,334
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	(29)
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	1,175,027	2,478,833	2,176,330
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	11,968	41,067	491,048
16. Workers' compensation.....	1,432,904	1,941,602	(554,863)
17.1 Other liability-occurrence.....	131,375,622	383,320,564	365,252,288
17.2 Other liability-claims made.....	17,514,975	44,979,991	59,657,140
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	17,122,874	47,529,960	51,402,975
18.2 Products liability-claims made.....	1,235,429	2,965,194	2,524,993
19.1 19.2 Private passenger auto liability.....	0	0	4,225
19.3 19.4 Commercial auto liability.....	27,429,924	73,120,675	84,326,055
21. Auto physical damage.....	8,901,929	22,793,156	24,395,431
22. Aircraft (all perils).....	0	(573)	(361,291)
23. Fidelity.....	7,920,035	19,520,019	21,442,734
24. Surety.....	789,795	2,789,143	4,371,209
26. Burglary and theft.....	488,764	1,194,515	2,802,766
27. Boiler and machinery.....	801,124	2,378,236	3,588,010
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	2,798,803	349,118
35. Totals.....	306,914,373	889,433,700	924,767,745
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	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).....	0	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	518,524	68,495	587,019	2,487,684	(60,960)	3,153,749	5,580,473	340,100	(483,817)	(143,718)
2. 2009.....	471,015	683,244	1,154,259	221,561	12,404	233,965	358,442	23,610	513,517	895,570	108,988	(133,713)	(24,725)
3. Subtotals 2009 + Prior.....	3,137,123	4,328,347	7,465,469	740,085	80,899	820,984	2,846,126	(37,349)	3,667,267	6,476,043	449,087	(617,530)	(168,443)
4. 2010.....	686,051	1,165,899	1,851,950	474,532	87,898	562,429	489,234	71,039	764,169	1,324,442	277,714	(242,793)	34,921
5. Subtotals 2010 + Prior.....	3,823,174	5,494,246	9,317,419	1,214,616	168,797	1,383,413	3,335,359	33,690	4,431,436	7,800,485	726,802	(860,324)	(133,522)
6. 2011.....	XXX	XXX	XXX	XXX	1,257,186	1,257,186	XXX	651,779	1,129,118	1,780,898	XXX	XXX	XXX
7. Totals.....	3,823,174	5,494,246	9,317,419	1,214,616	1,425,983	2,640,599	3,335,359	685,469	5,560,555	9,581,383	726,802	(860,324)	(133,522)
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. ....19.0 %	2. ....(15.7)%	3. ....(1.4)%
													Col. 13, Line 7 Line 8
													4. ....(2.3)%

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Real estate operating fund.....	12,250,563	1,702,974	10,547,589	11,550,409
2505. Suspense, undistributed payments.....	8,886,833	0	8,886,833	12,397,488
2506. Ceded deposit asset.....	7,205,551	0	7,205,551	7,385,895
2507. COLI supplemental benefits trust.....	3,759,341	0	3,759,341	3,249,964
2508. Other assets nonadmitted.....	2,285,181	2,285,181	0	0
2509. Assumed reinsurance receivable and payable.....	(106,861)	0	(106,861)	(128,698)
2510. Other assets.....	(1,686,792)	0	(1,686,792)	(1,813,151)
2597. Summary of remaining write-ins for Line 25.....	32,593,817	3,988,155	28,605,662	32,641,907

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities.....	126,589	515,192
2505. Payable for renewal rights.....	54,538	0
2506. Federal excise tax-reinsurance contracts.....	644	644
2507. Escheat liability.....	(180,331)	1,246,480
2508. Retroactive reinsurance reserve ceded.....	(28,792,438)	(33,656,617)
2597. Summary of remaining write-ins for Line 25.....	(28,790,997)	(31,894,300)

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.....	(1,014,318)	(556,557)	(530,472)
1497. Summary of remaining write-ins for Line 14.....	(1,014,318)	(556,557)	(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	72,201	.0	2,186,759	.0
5805. France	XXX	22,065	.0	404	.0	1,895,235	.0
5806. Afghanistan	XXX	542,512	.0	0	.0	1,086,876	.0
5807. China	XXX	270,599	.0	233,669	.0	1,026,491	.0
5808. Chile	XXX	70,746	.0	23,032	.0	882,775	.0
5809. Netherlands	XXX	347,734	.0	419,370	.0	655,819	.0
5810. Germany	XXX	32,336	.0	477,221	.0	489,067	.0
5811. Singapore	XXX	892,030	.0	119,425	.0	482,079	.0
5812. Australia	XXX	47,538	.0	43,195	.0	341,354	.0
5813. Ireland	XXX	7,805	.0	33,646	.0	200,588	.0
5814. Japan	XXX	27,258	.0	10,000	.0	195,987	.0
5815. Belgium	XXX	3,592	.0	(1,021)	.0	179,558	.0
5816. India	XXX	11,101	.0	0	.0	156,358	.0
5817. Israel	XXX	67,924	.0	37,557	.0	154,068	.0
5818. Brazil	XXX	17,289	.0	20,827	.0	134,442	.0
5819. Cayman Islands	XXX	40,701	.0	0	.0	128,279	.0
5820. Norway	XXX	5,509	.0	4,838	.0	123,253	.0
5821. Hong Kong, Special Administrative Region	XXX	96,648	.0	45,677	.0	114,110	.0
5822. Aruba	XXX	(9,777)	.0	0	.0	102,316	.0
5823. Italy	XXX	18,454	.0	12,355	.0	101,939	.0
5824. Barbados	XXX	216,083	.0	20,870	.0	87,942	.0
5825. Russian Federation	XXX	23,582	.0	0	.0	81,139	.0
5826. United Arab Emirates	XXX	8,997	.0	0	.0	79,293	.0
5827. Tunisia	XXX	0	.0	0	.0	75,194	.0
5828. Indonesia	XXX	11,216	.0	(76,314)	.0	64,960	.0
5829. Niger	XXX	0	.0	0	.0	63,308	.0
5830. Taiwan, Republic of China	XXX	30,659	.0	23,152	.0	56,190	.0
5831. Argentina	XXX	20,694	.0	384,757	.0	54,458	.0
5832. Dominican Republic	XXX	2,331	.0	0	.0	52,145	.0
5833. Venezuela (Bolivarian Republic of)	XXX	176	.0	0	.0	51,695	.0
5834. Sweden	XXX	5,184	.0	423	.0	50,359	.0
5835. Malaysia	XXX	35,727	.0	2,426	.0	50,092	.0
5836. Spain	XXX	(2,229)	.0	0	.0	49,679	.0
5837. Switzerland	XXX	18,516	.0	0	.0	49,144	.0
5838. Poland	XXX	22,337	.0	23,583	.0	45,559	.0
5839. Panama	XXX	2,007	.0	0	.0	45,551	.0
5840. Trinidad and Tobago	XXX	1,053	.0	42,338	.0	44,298	.0
5841. Denmark	XXX	5,487	.0	0	.0	42,458	.0
5842. South Africa	XXX	82	.0	0	.0	41,678	.0
5843. Czech Republic	XXX	(600)	.0	0	.0	39,990	.0
5844. Maldives	XXX	82,994	.0	0	.0	38,548	.0
5845. Guatemala	XXX	4,059	.0	399	.0	38,110	.0
5846. Costa Rica	XXX	44,270	.0	104,078	.0	33,534	.0
5847. Honduras	XXX	26,772	.0	0	.0	33,529	.0
5848. Philippines	XXX	6,214	.0	0	.0	33,301	.0
5849. Korea, Republic of	XXX	2,570	.0	0	.0	31,172	.0
5850. Albania	XXX	0	.0	0	.0	30,802	.0
5851. Nicaragua	XXX	57,480	.0	0	.0	30,159	.0
5852. El Salvador	XXX	39,420	.0	6,568	.0	29,601	.0
5853. Hungary	XXX	18,456	.0	0	.0	24,798	.0
5854. Colombia	XXX	15,791	.0	14,137	.0	24,098	.0
5855. Austria	XXX	18,045	.0	0	.0	22,900	.0
5856. New Zealand	XXX	(181)	.0	10,000	.0	22,896	.0
5857. Romania	XXX	0	.0	0	.0	22,843	.0
5858. Finland	XXX	(328)	.0	741	.0	21,678	.0
5859. Thailand	XXX	4,639	.0	0	.0	21,047	.0
5860. Turkey	XXX	6,985	.0	0	.0	17,816	.0
5861. Saudi Arabia	XXX	3,613	.0	0	.0	17,582	.0
5862. Viet Nam	XXX	809	.0	0	.0	15,321	.0
5863. Peru	XXX	639	.0	10,000	.0	13,952	.0
5864. Qatar	XXX	1,814	.0	0	.0	12,895	.0
5865. Nigeria	XXX	2,501	.0	0	.0	12,483	.0
5866. Greece	XXX	0	.0	4,135	.0	12,297	.0
5867. Tanzania, United Republic of	XXX	153	.0	0	.0	11,432	.0
5868. Mexico	XXX	242,995	.0	101,110	.0	11,181	.0
5869. Egypt	XXX	7	.0	0	.0	8,745	.0
5870. Madagascar	XXX	(5,247)	.0	0	.0	8,647	.0
5871. Cameroon	XXX	0	.0	0	.0	8,232	.0
5872. Guinea	XXX	0	.0	0	.0	8,229	.0
5873. Libyan Arab Jamahiriya	XXX	7	.0	0	.0	7,613	.0
5874. Ukraine	XXX	931	.0	0	.0	7,516	.0
5875. Bahrain	XXX	31,728	.0	0	.0	7,320	.0
5876. Morocco	XXX	20,867	.0	0	.0	6,994	.0
5877. British Virgin Islands	XXX	23,631	.0	0	.0	6,199	.0
5878. Korea, Democratic People's Republic of	XXX	698	.0	0	.0	5,062	.0
5879. Papua New Guinea	XXX	0	.0	0	.0	4,354	.0
5880. Zimbabwe	XXX	0	.0	0	.0	3,832	.0
5881. Mauritius	XXX	0	.0	0	.0	3,583	.0
5882. Kuwait	XXX	0	.0	0	.0	3,568	.0
5883. Ecuador	XXX	1,012	.0	0	.0	3,545	.0
5884. Macao, Special Administrative Region	XXX	0	.0	0	.0	3,299	.0
5885. Bangladesh	XXX	0	.0	0	.0	3,062	.0
5886. Haiti	XXX	0	.0	0	.0	2,860	.0
5887. Marshall Islands	XXX	16,224	.0	0	.0	2,711	.0
5888. Senegal	XXX	0	.0	0	.0	2,456	.0
5889. Bolivia	XXX	102	.0	0	.0	2,356	.0
5890. Portugal	XXX	0	.0	0	.0	2,290	.0
5891. Bulgaria	XXX	1,667	.0	0	.0	2,183	.0
5892. Sri Lanka	XXX	0	.0	0	.0	2,011	.0
5893. Belize	XXX	1,297	.0	0	.0	1,955	.0
5894. Mongolia	XXX	1,214	.0	0	.0	1,635	.0
5895. Pakistan	XXX	3,826	.0	0	.0	1,103	.0
5896. Malta	XXX	13,500	.0	0	.0	1,006	.0
5897. Summary of remaining write-ins for Line 58 from overflow	XXX	3,603,231	.0	2,224,797	.0	12,468,826	.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.....	10,850,200	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.....	24,628,613	33,392,281
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	676,335,140	690,113,553
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	676,335,140	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.....	2,350,000	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).....	46,250,000	45,226,315
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	46,250,000	45,226,315
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	46,250,000	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.....	2,059,992	36,017,132
2.2 Additional investment made after acquisition.....	134,128,058	187,354,799
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	12,486	209,798
5. Unrealized valuation increase (decrease).....	36,162,642	55,593,291
6. Total gain (loss) on disposals.....	87,075	(184,854)
7. Deduct amounts received on disposals.....	100,595,465	66,928,182
8. Deduct amortization of premium and depreciation.....	15,522	309,138
9. Total foreign exchange change in book/adjusted carrying value.....	(132,726)	(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).....	880,285,491	820,529,634
12. Deduct total nonadmitted amounts.....	38,773,632	9,318,173
13. Statement value at end of current period (Line 11 minus Line 12).....	841,511,859	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.....	1,082,988,396	1,302,793,652
3. Accrual of discount.....	4,907,521	8,650,071
4. Unrealized valuation increase (decrease).....	58,379,901	(2,484,929)
5. Total gain (loss) on disposals.....	40,808,868	19,857,546
6. Deduct consideration for bonds and stocks disposed of.....	1,133,115,413	2,225,946,835
7. Deduct amortization of premium.....	46,893,180	66,584,941
8. Total foreign exchange change in book/adjusted carrying value.....	(12,790,906)	14,934,027
9. Deduct current year's other than temporary impairment recognized.....	5,558,547	4,017,376
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,360,782,002	14,372,055,363
11. Deduct total nonadmitted amounts.....	12,548,648	12,496,547
12. Statement value at end of current period (Line 10 minus Line 11).....	14,348,233,354	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).....	9,994,571,018	1,442,257,259	1,379,473,356	(5,736,943)	9,908,424,596	9,994,571,018	10,051,617,978	9,872,505,494
2. Class 2 (a).....	916,575,011	52,784,252	30,524,495	(3,019,189)	911,794,854	916,575,011	935,815,579	927,715,233
3. Class 3 (a).....	136,152,380	0	4,800,972	97,042	155,381,711	136,152,380	131,448,450	135,464,187
4. Class 4 (a).....	52,311,891	0	1,009,254	(512,348)	62,136,291	52,311,891	50,790,289	68,555,299
5. Class 5 (a).....	14,963,978	0	439,362	(248,443)	18,141,257	14,963,978	14,276,173	20,170,920
6. Class 6 (a).....	14,795,402	0	624,162	(4,901,233)	15,515,881	14,795,402	9,270,007	11,628,109
7. Total Bonds.....	11,129,369,680	1,495,041,510	1,416,871,600	(14,321,113)	11,071,394,590	11,129,369,680	11,193,218,476	11,036,039,241
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,720,580	0	0	(344,060)	4,705,780	4,720,580	4,376,520	6,580,400
10. Class 3.....	2,000,000	0	0	(800)	1,956,000	2,000,000	1,999,200	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.....	6,720,580	0	0	(344,860)	6,661,780	6,720,580	6,375,720	6,580,400
15. Total Bonds and Preferred Stock.....	11,136,090,260	1,495,041,510	1,416,871,600	(14,665,973)	11,078,056,370	11,136,090,260	11,199,594,196	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.....	458,652,941	XXX.....	458,722,344	60,346	1,965

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.....	3,418,176,412	8,070,140,941
3. Accrual of discount.....	195,582	51,003
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	3,680	2,702
6. Deduct consideration received on disposals.....	3,156,445,165	8,168,929,552
7. Deduct amortization of premium.....	17,232	1,162,686
8. Total foreign exchange change in book/adjusted carrying value.....	(210,974)	(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).....	458,652,941	196,950,638
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	458,652,941	196,950,638

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.....	(1,125,000)
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.....	(1,125,000)
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.....	(21,574,245)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(33,199,245)
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.....	(1,125,000)
9. Total (Line 7 plus Line 8).....	<u>(1,125,000)</u>
10. Part D, Column 8.....	0
11. Part D, Column 9.....	(1,125,000)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 19.....	4,050,000
15. Part D, Column 11.....	4,050,000
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.....	188,890,680	214,560,913
3. Accrual of discount.....	.87,355	.52,336
4. Unrealized valuation increase (decrease).....	.0	(626,250)
5. Total gain (loss) on disposals.....	(1,223)	(1,596)
6. Deduct consideration received on disposals.....	185,977,620	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).....	2,999,191	(0)
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,999,191	(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								
Company-Occupied Properties:					0	0	0	0
6060 South Willow Drive.....	Englewood.....	CO.....	12/31/1990	Various.....	0	0	0	72,396
.....					0	0	0	0
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	103,075
.....					0	0	0	0
28 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	0	0	0	627,894
.....					0	0	0	0
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	0	0	0	176,428
.....					0	0	0	0
14 warehouses/office showrooms.....					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth.....	MN.....	04/01/1992	Various.....	0	0	0	361,819
.....					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	0	0	0	(23,949)
.....					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	0	0	0	26,298
.....					0	0	0	0
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	0	0	0	(23,321)
.....					0	0	0	0
14 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	0	0	0	57,723
.....					0	0	0	0
12 Warehouses and land located at:					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	0	0	0	265,331
.....					0	0	0	0
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	0	0	0	3,655
.....					0	0	0	0
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	0	0	0	22,382
.....					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						
Portland Industrial located at:					0	0	0	0
7210 NW Evergreen Parkway	Hillsboro	OR	09/10/2007	Various	0	0	0	55,371
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	82,514
6061 South Willow Drive	Englewood	CO	12/31/1990	Various	0	0	0	105,638
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	15,492
1100 University Drive	Tempe	AZ	03/27/1995	Various	0	0	0	20,280
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	50,374
10375 East Harvard Avenue	Denver	CO	10/10/1996	Various	0	0	0	105,397
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	103,401
Two Centerpoint Drive	Portland	OR	10/01/1998	Various	0	0	0	2,428
3001 Butterfield Road	Oak Brook	IL	05/12/1999	Various	0	0	0	834,689
401 Lennon Lane	Walnut Creek	CA	01/13/2004	Various	0	0	0	80,718
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	16,589
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	32,724
0199999 Totals					0	0	0	3,175,346
0399999 Totals					0	0	0	3,175,346

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

NONE

QE01.2

SCHEDULE B - PART 2

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

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

Mortgages in Good Standing

Commercial Mortgages - All Other

CWSP-1.....	Phoenix.....	AZ.....		09/30/2011.....	.....8.000	.....2,350,000	.....0	.....21,678,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				.....XXX.....	.....XXX.....	.....2,350,000	.....0	.....21,678,000
0899999. Total - Mortgages in Good Standing.....				.....XXX.....	.....XXX.....	.....2,350,000	.....0	.....21,678,000
3399999. Total Mortgages.....				.....XXX.....	.....XXX.....	.....2,350,000	.....0	.....21,678,000

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership			
		3 City	4 State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated															
	GS Mezzanine Partners III, L.P.....	New York.....	NY.....	The Goldman Sachs Group.....		09/25/2003....	.....2	.....0	.....(24,329)	.....0	.....0	.....1.1
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....1,112,369	.....0	.....5,583,624	.....9.4
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....21,821	.....0	.....339,751	.....8.1
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									01,109,86105,923,375XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
QE03	Bacchus Capital, L.P.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008....	.....3	.....0	.....453,594	.....0	.....3,269,930	.....12.7
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....300,000	.....0	.....6,400,000	.....1.5
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....3	.....0	.....221,170	.....0	.....8,143,923	.....6.0
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....(44,781)	.....0	.....1,028,883	.....0.6
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....2,378,296	.....0	.....4,723,794	.....0.3
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....89,968	.....0	.....8,494,006	.....0.1
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....342,000	.....0	.....7,230,000	.....2.5
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....379,712	.....0	.....2,784,909	.....8.5
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....2,231,013	.....0	.....9,934,272	.....2.3
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....209,370	.....0	.....15,816,077	.....11.9
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....(196,514)	.....0	.....21,318,281	.....8.2
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....359,698	.....0	.....2,894,551	.....11.4
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....1,500,000	.....0	.....6,107,741	.....1.0
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....1,634,264	.....0	.....5,434,551	.....0.3
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....1,349,000	.....0	.....10,146,000	.....18.9
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....434,972	.....0	.....3,899,403	.....0.8
Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....986,073	.....0	.....4,830,737	.....0.9	
VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	.....3	.....0	.....509,955	.....0	.....4,310,622	.....4.7	
Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....913,597	.....0	.....9,086,403	.....0.2	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									913,59713,137,7000135,854,082XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated															
	Fog City Fund LLC.....	San Francisco.....	CA.....	Fog City Fund LLC.....		10/25/2000....	.....0	.....0	.....99,047	.....0	.....0	.....99.0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									099,04700XXX.....
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	.....9,200	.....0	.....0	.....50.0
	CT Large Loan 2006, Inc.....	New York.....	NY.....	CT Mezzanine Partners.....		07/25/2006....	.....0	.....0	.....11,169,231	.....0	.....7,149,231	.....9.2
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....1,705,871	.....0	.....16,445,912	.....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	.....695,139	.....0	.....13,352,074	.....7.6
	Orion European Real Estate Fund II, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		04/29/2005....	.....0	.....0	.....568,480	.....0	.....10,218,960	.....4.0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		05/14/2009....	.....0	.....0	.....449,930	.....0	.....19,968,698	.....1.6
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007....	.....0	.....0	.....5,900,000	.....0	.....3,000,000	.....8.8
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA.....	Secured Capital Japan Real Estate Partners.....		03/30/2007....	.....0	.....0	.....534,301	.....0	.....248,549	.....2.0
	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.....									021,062,952070,383,424XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....1,650,528	.....0	.....22,410,147	.....6.3

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, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008.....	2	0	1,756,242	0	4,683,420	5.9	
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009.....	0	0	44,243	0	17,534	0.9	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009.....	0	0	382,670	0	1,244,438	1.3	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007.....	0	0	863,184	0	5,655,927	0.7	
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011.....	0	0	502,183	0	8,974,960	0.3	
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007.....	0	0	86,173	0	4,876,003	2.9	
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010.....	0	0	3,400,000	0	7,397,123	17.0	
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007.....	3	0	994,322	0	2,895,995	7.0	
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008.....	3	0	209,278	0	21,106,480	2.7	
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	0	0	103,615	0	7,941,027	0.5	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	0	0	31,165	0	437,926	0.7	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010.....	0	0	1,500,000	0	8,250,000	0.5	
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007.....	0	0	1,412,048	0	6,901,599	5.6	
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX.....	Sheridan Production Partners.....		08/03/2007.....	0	0	1,575,000	0	0	10.5	
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008.....	0	0	272,643	0	7,599,292	0.7	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		11/02/2007.....	0	0	560,000	0	8,940,000	0.6	
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010.....	0	0	253,854	0	16,500,279	3.0	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010.....	0	0	550,315	0	13,923,175	1.6	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	0	0	267,826	0	1,067,844	0.9	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	16,415,290	0	150,823,169	XXX
3999999	Subtotal - Unaffiliated.....								913,597	51,725,803	0	362,984,049	XXX
4099999	Subtotal - Affiliated.....								0	99,047	0	0	XXX
4199999	Totals.....								913,597	51,824,850	0	362,984,049	XXX

QE031

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.						
	California Var Purp Go Rites.....	Various.....	CA...	ML Municipal Trust.....	01/31/1999	09/01/2011	5,882	0	477	0	0	477	0	6,359	25,457	0	19,098	19,098	32,707
	GS Mezzanine Partners III, L.P.....	New York.....	NY...	Distribution.....	09/25/2003	09/27/2011	(24,329)	0	0	0	0	0	0	(24,329)	0	0	0	0	0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	09/12/2011	1,059,762	0	0	0	0	0	0	1,059,762	1,059,762	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								1,041,315	477	0	477	0	1,041,792	1,060,890	0	19,098	19,098	32,707
	Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																		
	Carlyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	08/10/2011	(44,781)	0	0	0	0	0	0	(44,781)	(44,781)	0	0	0	0
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	09/22/2011	7,499,590	0	0	0	0	0	0	7,499,590	7,499,590	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	08/22/2011	(18,559)	0	0	0	0	0	0	(18,559)	(18,559)	0	0	0	0
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	08/26/2011	327,982	0	0	0	0	0	0	327,982	327,982	0	0	0	0
	Northington/Connecticut Equity Investors L.P.....	Avon.....	CT...	Distribution.....	12/31/2003	07/21/2011	90,368	0	0	0	0	0	0	90,368	90,368	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								7,854,599	0	0	0	0	0	0	7,854,599	7,854,599	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Windamere LLC.....	San Diego.....	CA...	Distribution.....	01/29/1999	09/30/2011	2,617,889	0	0	0	0	0	0	2,617,889	2,617,889	0	0	0	0	
	Annapolis Ventures LLC.....	Columbia.....	MD...	Liquidation.....	05/01/1999	09/30/2011	423,700	(305,799)	0	0	0	0	(305,799)	117,901	117,901	0	0	0	599,086	
	Windamere II LLC.....	San Diego.....	CA...	Distribution.....	01/19/2000	09/30/2011	223,487	0	0	0	0	0	0	223,487	223,487	0	0	0	0	
	Vesbridge Partners LP.....	Westborough.....	MA...	Distribution.....	03/08/2006	09/30/2011	11,049,480	0	0	0	0	0	0	11,049,480	11,049,480	0	0	0	0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								14,314,556	(305,799)	0	0	0	(305,799)	14,008,757	14,008,757	0	0	0	0	599,086
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/27/2011	61,617	0	0	0	0	0	0	61,617	61,617	0	0	0	0	
	CT Opportunity Partners I, L.P.....	New York.....	NY...	Distribution.....	08/06/2008	08/22/2011	517,885	0	0	0	0	0	0	517,885	517,885	0	0	0	0	
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/27/2011	544,516	0	0	0	0	0	0	544,516	544,516	0	0	0	0	
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	09/30/2011	132,310	0	0	0	0	0	0	132,310	132,310	0	0	0	0	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	09/30/2011	70,825	0	0	0	0	0	0	70,825	70,825	0	0	0	0	
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD...	Distribution.....	11/25/2009	09/30/2011	380,585	0	0	0	0	0	0	380,585	380,585	0	0	0	0	
	Water Street LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/27/2011	38,230	0	0	0	0	0	0	38,230	38,230	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,745,967	0	0	0	0	0	1,745,967	1,745,967	0	0	0	0	
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	09/29/2011	91,803	0	0	0	0	0	0	91,803	91,803	0	0	0	0	
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	09/30/2011	426,521	0	0	0	0	0	0	426,521	426,521	0	0	0	0	
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Distribution.....	05/08/2008	09/30/2011	13,318,463	0	0	0	0	0	0	13,318,463	13,318,463	0	0	0	0	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	09/06/2011	339,042	0	0	0	0	0	0	339,042	339,042	0	0	0	0	
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	09/13/2011	918,587	0	0	0	0	0	0	918,587	918,587	0	0	0	0	
	JLL Partners Fund VI, L.P.....	New York.....	NY...	Distribution.....	06/02/2008	07/18/2011	5,395,319	0	0	0	0	0	0	5,395,319	5,395,319	0	0	0	0	
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Distribution.....	08/03/2007	07/28/2011	450,000	0	0	0	0	0	0	450,000	450,000	0	0	0	0	
	TPF II, L.P.....	Omaha.....	NE...	Distribution.....	03/21/2008	07/06/2011	413,657	0	0	0	0	0	0	413,657	413,657	0	0	0	0	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	09/07/2011	1,033,407	0	0	0	0	0	0	1,033,407	1,033,407	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								22,386,799	0	0	0	0	0	22,386,799	22,386,799	0	0	0	0	
3999999. Subtotal - Unaffiliated.....								33,028,680	0	477	0	0	0	33,029,157	33,048,255	0	19,098	19,098	32,707	
4099999. Subtotal - Affiliated.....								14,314,556	(305,799)	0	0	0	(305,799)	14,008,757	14,008,757	0	0	0	0	599,086
4199999. Totals.....								47,343,236	(305,799)	477	0	0	(305,322)	47,037,914	47,057,012	0	19,098	19,098	631,792	

QE03.2

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)
Bonds - U.S. Government									
912828 HM 5	U S TREASURY NOTES 3.625 2012 12		...09/26/2011	VARIOUS		52,162,277	50,000,000	435,887	1
912828 MB 3	U S TREASURY NOTES 1.125 2012 12		...09/27/2011	J P MORGAN CHASE SECURITIES INC		50,558,761	50,000,000	161,373	1
0599999.	Total - Bonds - U.S. Government					102,721,038	100,000,000	597,260	XXX
Bonds - All Other Government									
013051 DE 4	ALBERTA (PROVINCE OF) 1.850 2016 09	C	...08/12/2011	TD SECURITIES		2,995,980	3,000,000	0	1FE
01285P CM 8	ALBERTA CAP FINANCE AUTH 4.650 2017 06	C	...09/23/2011	RBC CAPITAL MARKETS		3,422,760	3,000,000	40,130	1FE
110709 BJ 0	BRITISH COLUMBIA (PROVIN 3.250 2021 12	C	...09/23/2011	NATIONAL BANK OF CANADA FINANCIAL		6,089,620	6,000,000	13,178	1FE
110709 FZ 0	BRITISH COLUMBIA (PROVIN 4.100 2019 12	C	...09/26/2011	SCOTIA CAPITAL		2,193,300	2,000,000	23,140	1FE
13509P CZ 4	CANADA HOUSING TRUST 1.850 2016 12	C	...09/20/2011	VARIOUS		13,981,380	14,000,000	0	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250 2018 06	C	...09/01/2011	BMO CAPITAL MARKETS		2,289,080	2,000,000	22,822	1FE
135087 YR 9	CANADA TREASURY BONDS 3.750 2019 06	C	...09/08/2011	VARIOUS		5,640,240	5,000,000	52,397	1FE
135087 YZ 1	CANADA TREASURY BONDS 3.500 2020 06	C	...09/08/2011	VARIOUS		11,027,320	10,000,000	96,658	1FE
135087 ZJ 6	CANADA TREASURY BONDS 3.250 2021 06	C	...09/06/2011	VARIOUS		8,649,560	8,000,000	70,699	1FE
68323A AD 6	ONTARIO (PROVINCE OF) 4.000 2021 06	C	...09/26/2011	NATIONAL BANK OF CANADA FINANCIAL		1,077,910	1,000,000	13,041	1FE
705464 EB 7	PEEL (REGIONAL MUNICIPAL 3.500 2021 12	C	...09/28/2011	BMO CAPITAL MARKETS		995,720	1,000,000	0	1FE
803854 JQ 2	SASKATCHEWAN (PROVINCE O 4.650 2017 09	C	...09/23/2011	CIBC WORLD MARKETS		1,144,700	1,000,000	2,930	1FE
803854 JS 8	SASKATCHEWAN (PROVINCE O 3.900 2020 07	C	...09/26/2011	CIBC WORLD MARKETS		2,173,920	2,000,000	13,463	1FE
000000 00 0	BUNDESSCHATZANW (EP-1.5M 1.500 2013 03	D	...09/14/2011	GOLDMAN SACHS		2,090,508	2,059,350	17,032	1FE
1099999.	Total - Bonds - All Other Government					63,771,998	60,059,350	365,490	XXX
Bonds - U.S. States, Territories and Possessions									
13062T GJ 7	CALIFORNIA GENERAL OBLIG 5.500 2014 09		...08/30/2011	BAS-MERRILL LYNCH		712,375	695,000	0	1FE
130629 NP 9	CALIFORNIA GO S96 P-FLOA 4.600 2015 09		...09/09/2011	BAS-MERRILL LYNCH		20,000	20,000	5	1FE
20772G KD 9	CONNECTICUT GENERAL OBLI 1.750 2023 03		...07/07/2011	BAS-MERRILL LYNCH		30,000,000	30,000,000	11,096	1
1799999.	Total - Bonds - U.S. States, Territories & Possessions					30,732,375	30,715,000	11,101	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
387460 KV 9	GRANITE SCHOOL DISTRICT 5.000 2031 06		...07/07/2011	WELLS FARGO SECURITIES		12,169,697	11,350,000	0	1FE
388640 P5 7	GRAPEVINE-COLLEYVILLE IS 5.000 2031 08		...08/11/2011	FIRST SOUTHWEST CO		3,817,868	3,470,000	17,832	1FE
388640 P6 5	GRAPEVINE-COLLEYVILLE IS 5.000 2032 08		...08/11/2011	FIRST SOUTHWEST CO		5,910,155	5,410,000	27,801	1FE
388640 P7 3	GRAPEVINE-COLLEYVILLE IS 5.000 2033 08		...08/11/2011	FIRST SOUTHWEST CO		6,284,998	5,785,000	29,728	1FE
447819 DF 7	HURST EULESS BEDFORD ISD 5.000 2030 08		...07/25/2011	MORGAN KEEGAN & CO INC		3,804,757	3,540,000	0	1FE
447819 DG 5	HURST EULESS BEDFORD ISD 5.000 2031 08		...07/25/2011	MORGAN KEEGAN & CO INC		4,582,851	4,295,000	0	1FE
447819 DL 4	HURST EULESS BEDFORD ISD 5.000 2033 08		...07/25/2011	MORGAN KEEGAN & CO INC		6,136,494	5,835,000	0	1FE
495080 RY 1	KING CO GO SD#403 RENTON 5.000 2029 12		...08/10/2011	BAS-MERRILL LYNCH		5,321,356	4,775,000	0	1FE
495080 RZ 8	KING CO GO SD#403 RENTON 5.000 2030 12		...08/10/2011	BAS-MERRILL LYNCH		5,544,066	5,010,000	0	1FE
495080 SA 2	KING CO GO SD#403 RENTON 5.000 2031 12		...08/10/2011	BAS-MERRILL LYNCH		5,785,445	5,265,000	0	1FE
55844R EY 6	MADISON PROM NOTES GO S2 4.000 2020 10		...09/21/2011	J P MORGAN CHASE SECURITIES INC		4,534,920	4,000,000	0	1FE
734260 3U 4	PORT HOUSTON AUTH GO REF 5.000 2025 10		...09/20/2011	BARCLAYS CAPITAL INC		4,488,407	4,105,000	0	1FE
797272 JM 4	SAN DIEGO CCD GEN OBLIG 5.000 2031 08		...07/20/2011	RBC DAIN RAUSCHER INC		2,488,713	2,365,000	1,314	1FE
797272 JT 9	SAN DIEGO CCD GEN OBLIG 5.000 2032 08		...07/20/2011	RBC DAIN RAUSCHER INC		1,566,075	1,500,000	833	1FE

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
938395 QZ 6	WASHINGTON & CLACKAMAS S 2.818 2017 06.....		...07/20/2011	SEATTLE NORTHWEST SECURITIES CORP.....		.....3,550,000	.....3,550,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....75,985,800	.....70,255,000	.....77,509	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
679111 SY 1	OKLAHOMA TURNPIKE AUTH 2 .180 2028 01.....		...08/11/2011	GOLDMAN SACHS & CO.....		.....17,000,000	.....17,000,000	.....741	1FE.....
745268 6H 0	PUERTO RICO ELEC PWR AUT 5.500 2016 07.....		...07/01/2011	PHOENIX INSURANCE COMPANY.....		.....1,117,920	.....1,000,000	.....0	2FE.....
812643 EA 8	SEATTLE LIGHT & POWER RE 5.000 2024 02.....		...09/09/2011	LEBENTHAL & CO.....		.....2,647,737	.....2,300,000	.....13,736	1FE.....
882117 U3 6	TEXAS A & M PERM UNIV FU 5.000 2029 07.....		...09/07/2011	PIPER JAFFRAY.....		.....2,888,043	.....2,575,000	.....0	1FE.....
882117 U4 4	TEXAS A & M PERM UNIV FU 5.000 2030 07.....		...09/07/2011	PIPER JAFFRAY.....		.....4,388,136	.....3,940,000	.....0	1FE.....
882117 U5 1	TEXAS A & M PERM UNIV FU 5.000 2031 07.....		...09/07/2011	PIPER JAFFRAY.....		.....1,855,381	.....1,675,000	.....0	1FE.....
919061 FC 0	VALDEZ ALASKA MARINE TER 5.000 2021 01.....		...09/21/2011	GOLDMAN SACHS & CO.....		.....5,644,100	.....5,000,000	.....0	1FE.....
36230S DW 1	G2 757317 4.317 2061 02.....		...09/20/2011	PAY IN KIND.....		.....54,832	.....54,832	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....35,596,148	.....33,544,832	.....14,477	.....XXX.....
Bonds - Industrial and Miscellaneous									
002824 AU 4	ABBOTT LABS 5.125 2019 04.....		...08/04/2011	CORTVIEW CAPITAL SECURITIES.....		.....1,151,240	.....1,000,000	.....18,222	1FE.....
00846U AC 5	AGILENT TECHNOLOGIES INC 6.500 2017 11.....		...07/11/2011	BARCLAYS CAPITAL INC.....		.....1,174,960	.....1,000,000	.....13,181	2FE.....
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09.....		...09/15/2011	GOLDMAN SACHS & CO.....		.....984,830	.....1,000,000	.....0	2FE.....
009158 AQ 9	AIR PRODUCTS & CHEMICALS 2.000 2016 08.....		...07/28/2011	DEUTSCHE BANC.....		.....994,710	.....1,000,000	.....0	1FE.....
0258M0 CZ 0	AMERICAN EXPRESS CREDIT 5.125 2014 08.....		...07/01/2011	CORTVIEW CAPITAL SECURITIES.....		.....409,215	.....375,000	.....7,047	1FE.....
0258M0 DC 0	AMERICAN EXPRESS CREDIT 2.800 2016 09.....		...09/14/2011	DEUTSCHE BANC.....		.....1,998,340	.....2,000,000	.....0	1FE.....
02666Q J6 1	AMERICAN HONDA FINANCE (2.600 2016 09.....		...09/13/2011	BARCLAYS CAPITAL INC.....		.....1,999,900	.....2,000,000	.....0	1FE.....
03073E AG 0	AMERISOURCEBERGEN CORP 4.875 2019 11.....		...07/25/2011	GOLDMAN SACHS & CO.....		.....1,081,230	.....1,000,000	.....9,885	1FE.....
035229 DB 6	ANHEUSER BUSCH CO 5.600 2017 03.....		...07/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,157,270	.....1,000,000	.....21,467	1FE.....
00206R AW 2	AT&T INC 2.950 2016 05.....		...08/08/2011	DEUTSCHE BANC.....		.....1,041,110	.....1,000,000	.....8,358	1FE.....
00206R AZ 5	AT&T INC 3.875 2021 08.....		...08/15/2011	BARCLAYS CAPITAL INC.....		.....1,994,100	.....2,000,000	.....0	1FE.....
057224 BA 4	BAKER HUGHES INC (144A) 3.200 2021 08.....		...09/06/2011	VARIOUS.....		.....2,031,020	.....2,000,000	.....1,956	1FE.....
06406H BU 2	BANK OF NEW YORK MELLON 4.150 2021 02.....		...07/18/2011	MF GLOBAL.....		.....1,023,330	.....1,000,000	.....19,597	1FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		...09/16/2011	DEUTSCHE BANC.....		.....999,330	.....1,000,000	.....0	1FE.....
081437 AF 2	BEMIS CO 6.800 2019 08.....		...07/12/2011	WELLS FARGO SECURITIES.....		.....1,174,640	.....1,000,000	.....30,978	2FE.....
081437 AH 8	BEMIS CO 4.500 2021 10.....		...09/27/2011	WELLS FARGO SECURITIES.....		.....993,530	.....1,000,000	.....0	2FE.....
090572 AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12.....		...08/09/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,060,790	.....1,000,000	.....7,719	2FE.....
097014 AL 8	BOEING CAPITAL CORP 4.700 2019 10.....		...08/19/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,141,390	.....1,000,000	.....15,275	1FE.....
097014 AM 6	BOEING CAPITAL CORP 2.900 2018 08.....		...08/02/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,013,030	.....1,000,000	.....322	1FE.....
097023 AZ 8	BOEING CO 4.875 2020 02.....		...07/06/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,093,030	.....1,000,000	.....19,771	1FE.....
110122 AR 9	BRISTOL-MYERS SQUIBB 5.450 2018 05.....		...07/07/2011	GOLDMAN SACHS & CO.....		.....1,133,060	.....1,000,000	.....10,749	1FE.....
14149Y AT 5	CARDINAL HEALTH 4.625 2020 12.....		...08/23/2011	WELLS FARGO SECURITIES.....		.....1,086,970	.....1,000,000	.....9,122	2FE.....
14170T AB 7	CAREFUSION CORP 6.375 2019 08.....		...07/18/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,152,060	.....1,000,000	.....30,104	2FE.....
149123 BQ 3	CATERPILLAR INC 7.900 2018 12.....		...09/12/2011	WELLS FARGO SECURITIES.....		.....1,355,270	.....1,000,000	.....19,750	1FE.....
171340 AG 7	CHURCH & DWIGHT CO 3.350 2015 12.....		...07/08/2011	mitsubishi securities (usa) inc.....		.....1,034,680	.....1,000,000	.....2,606	2FE.....
19122T AD 1	COCA-COLA ENTERPRISES 2.000 2016 08.....		...08/16/2011	DEUTSCHE BANC.....		.....998,910	.....1,000,000	.....0	2FE.....
19122T AE 9	COCA-COLA ENTERPRISES 3.250 2021 08.....		...08/16/2011	DEUTSCHE BANC.....	982,4601,000,0000	2FE.....

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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)
202795 HZ 6	COMMONWEALTH EDISON 3.400 2021 09.....		...08/30/2011	U S BANCORP.....		1,999,340	2,000,000	0	2FE
20825C AR 5	CONOCOPHILLIPS 5.750 2019 02.....		...07/12/2011	CREDIT SUISSE FIRST BOSTON.....		2,347,020	2,000,000	52,389	1FE
224044 BQ 9	COX COMMUNICATIONS INC (5.875 2016 12.....		...07/08/2011	DEUTSCHE BANC.....		1,148,650	1,000,000	6,854	2FE
224044 BS 5	COX COMMUNICATIONS INC (6.250 2018 06.....		...09/20/2011	VARIOUS.....		2,024,833	1,700,000	32,934	2FE
224044 BU 0	COX COMMUNICATIONS INC (9.375 2019 01.....		...08/22/2011	NOMURA SECURITIES INTL.....		1,819,636	1,300,000	13,542	2FE
126650 AW 0	CVS LEASE PASS THRU CERT 5.298 2027 01.....		...09/23/2011	BARCLAYS CAPITAL INC.....		1,398,605	1,317,823	3,491	2FE
233851 AF 1	DAIMLER FINANCE (144A) 3.875 2021 09.....		...09/07/2011	DEUTSCHE BANC.....		990,350	1,000,000	0	1FE
25179M AK 9	DEVON ENERGY CORP 4.000 2021 07.....		...07/26/2011	VARIOUS.....		2,003,950	2,000,000	1,889	2FE
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05.....		...09/20/2011	BARCLAYS CAPITAL INC.....		1,299,510	1,000,000	30,400	2FE
26483E AE 0	DUN & BRADSTREET CORP 2.875 2015 11.....		...08/22/2011	J P MORGAN CHASE SECURITIES INC.....		1,031,710	1,000,000	7,986	1FE
291011 BC 7	EMERSON ELECTRIC 4.250 2020 11.....		...09/13/2011	J P MORGAN CHASE SECURITIES INC.....		1,115,000	1,000,000	14,285	1FE
30162A AA 6	EXELIS INC (144A) 5.550 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		1,995,240	2,000,000	0	2FE
337738 AK 4	FISERV INC 3.125 2016 06.....		...07/20/2011	HSBC.....		1,012,490	1,000,000	3,559	2FE
343412 AB 8	FLUOR CORP 3.375 2021 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		991,190	1,000,000	0	1FE
361448 AK 9	GATX CORP 3.500 2016 07.....		...09/15/2011	CITIGROUP GLOBAL MARKETS.....		1,002,520	1,000,000	6,319	2FE
369550 AR 9	GENERAL DYNAMICS CORP 3.875 2021 07.....		...07/05/2011	BAS-MERRILL LYNCH.....		1,996,700	2,000,000	0	1FE
37331N AB 7	GEORGIA-PACIFIC CORP (14 5.400 2020 11.....		...08/02/2011	BARCLAYS CAPITAL INC.....		1,066,880	1,000,000	14,100	2FE
413875 AL 9	HARRIS CORP 6.375 2019 06.....		...07/01/2011	JEFFERIES & CO INC.....		802,719	710,000	2,766	2FE
423074 AM 5	HJ HEINZ CO 3.125 2021 09.....		...09/07/2011	J P MORGAN CHASE SECURITIES INC.....		987,380	1,000,000	0	2FE
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02.....		...08/04/2011	CORTVIEW CAPITAL SECURITIES.....		114,950	100,000	2,417	1FE
443510 AF 9	HUBBELL INC 3.625 2022 11.....		...08/24/2011	RAYMOND JAMES & ASSOC.....		1,018,360	1,000,000	10,472	1FE
448579 AC 6	HYATT HOTELS 3.875 2016 08.....		...08/04/2011	J P MORGAN CHASE SECURITIES INC.....		995,710	1,000,000	0	2FE
459200 GJ 4	IBM CORP 5.700 2017 09.....		...07/19/2011	DEUTSCHE BANC.....		1,177,630	1,000,000	20,267	1FE
452308 AK 5	ILLINOIS TOOL WORKS (144 3.375 2021 09.....		...08/25/2011	BAS-MERRILL LYNCH.....		1,011,260	1,000,000	0	1FE
458140 AJ 9	INTEL CORP 3.300 2021 10.....		...09/15/2011	GOLDMAN SACHS & CO.....		2,989,980	3,000,000	183	1FE
46625H JA 9	JP MORGAN CHASE 3.150 2016 07.....		...07/20/2011	J P MORGAN CHASE SECURITIES INC.....		1,003,850	1,000,000	2,450	1FE
46625H JC 5	JP MORGAN CHASE 4.350 2021 08.....		...08/03/2011	J P MORGAN CHASE SECURITIES INC.....		1,998,700	2,000,000	0	1FE
494368 BD 4	KIMBERLY CLARK 7.500 2018 11.....		...07/13/2011	U S BANCORP.....		1,276,220	1,000,000	16,042	1FE
539830 AY 5	LOCKHEED MARTIN CORP 3.350 2021 09.....		...09/07/2011	CITIGROUP GLOBAL MARKETS.....		1,992,330	2,000,000	279	1FE
579780 AH 0	MCCORMICK & COMPANY INC 3.900 2021 07.....		...07/05/2011	WELLS FARGO SECURITIES.....		996,460	1,000,000	0	1FE
58933Y AA 3	MERCK & CO INC 3.875 2021 01.....		...07/18/2011	CREDIT SUISSE FIRST BOSTON.....		1,024,430	1,000,000	646	1FE
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...09/21/2011	J P MORGAN CHASE SECURITIES INC.....		1,124,650	1,000,000	21,833	2FE
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08.....		...09/21/2011	GOLDMAN SACHS & CO.....		2,064,310	2,000,000	7,311	2FE
65473Q AV 5	NISOURCE FINANCE CORP 6.125 2022 03.....		...07/07/2011	CREDIT SUISSE FIRST BOSTON.....		1,113,620	1,000,000	22,288	2FE
665859 AM 6	NORTHERN TRUST CO 3.375 2021 08.....		...08/18/2011	MORGAN STANLEY.....		2,505,050	2,500,000	234	1FE
66765R BZ 8	NORTHWEST NATURAL GAS 3.176 2021 09.....		...09/07/2011	UBS AG.....		1,000,000	1,000,000	0	1Z
674599 BY 0	OCCIDENTAL PETROLEUM 4.100 2021 02.....		...08/01/2011	MORGAN STANLEY.....		1,066,840	1,000,000	342	1FE
674599 CC 7	OCCIDENTAL PETROLEUM 3.125 2022 02.....		...08/16/2011	VARIOUS.....		3,931,050	4,000,000	87	1FE
68389X AC 9	ORACLE CORP 5.750 2018 04.....		...09/26/2011	CORTVIEW CAPITAL SECURITIES.....		1,196,450	1,000,000	26,194	1FE
68389X AG 0	ORACLE CORP 5.000 2019 07.....		...07/11/2011	GOLDMAN SACHS & CO.....		1,121,360	1,000,000	833	1FE

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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)
69371R K3 9	PACCAR FINANCIAL CORP 1.550 2014 09.....		...09/26/2011	J P MORGAN CHASE SECURITIES INC.....		998,890	1,000,000	0	1FE.....
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250 2021 09.....		...09/09/2011	CITIGROUP GLOBAL MARKETS.....		1,000,510	1,000,000	181	2FE.....
713448 BW 7	PEPSICO INC 3.000 2021 08.....		...08/23/2011	MORGAN STANLEY.....		992,060	1,000,000	0	1FE.....
693476 BM 4	PNC FUNDING CORP 2.700 2016 09.....		...09/15/2011	VARIOUS.....		3,000,910	3,000,000	150	1FE.....
69351U AP 8	PPL ELECTRIC UTILITIES 3.000 2021 09.....		...09/23/2011	CORTVIEW CAPITAL SECURITIES.....		1,019,530	1,000,000	2,917	1FE.....
74005P AZ 7	PRAXAIR INC 3.000 2021 09.....		...08/31/2011	CREDIT SUISSE FIRST BOSTON.....		991,730	1,000,000	0	1FE.....
144141 DA 3	PROGRESS ENERGY CAROLINA 3.000 2021 09.....		...09/12/2011	J P MORGAN CHASE SECURITIES INC.....		998,280	1,000,000	0	1FE.....
74456Q AS 5	PUBLIC SERVICE ELECTRIC 5.300 2018 05.....		...07/27/2011	ROYAL BANK OF SCOTLAND.....		1,140,930	1,000,000	13,250	1FE.....
744538 AC 3	PUBLIC SERVICE OF NEW HA 3.200 2021 09.....		...09/06/2011	BAS-MERRILL LYNCH.....		995,780	1,000,000	0	1FE.....
74913G AX 3	QWEST CORP 6.750 2021 12.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		1,963,620	2,000,000	0	2FE.....
863667 AC 5	STRYKER CORP 2.000 2016 09.....		...09/13/2011	WELLS FARGO SECURITIES.....		998,140	1,000,000	0	1FE.....
883203 BS 9	TEXTRON INC 5.950 2021 09.....		...09/14/2011	CITIGROUP GLOBAL MARKETS.....		996,950	1,000,000	0	2FE.....
883556 AZ 5	THERMO FISHER SCIENTIFIC 3.600 2021 08.....		...08/09/2011	BARCLAYS CAPITAL INC.....		998,090	1,000,000	0	1FE.....
88732J BA 5	TIME WARNER CABLE 4.000 2021 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		997,970	1,000,000	111	2FE.....
89233P SE 2	TOYOTA MOTOR CREDIT 2.000 2016 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		994,810	1,000,000	0	1FE.....
907818 DG 0	UNION PACIFIC CO 4.000 2021 02.....		...08/09/2011	J P MORGAN CHASE SECURITIES INC.....		1,053,030	1,000,000	1,222	2FE.....
90783S AA 0	UNION PACIFIC PASS THRU 4.698 2024 01.....		...09/20/2011	MIZUHO INTERNATIONAL PLC.....		892,458	810,404	8,566	1FE.....
911312 AM 8	UNITED PARCEL SERVICE 3.125 2021 01.....		...09/23/2011	CREDIT SUISSE FIRST BOSTON.....		1,058,610	1,000,000	6,337	1FE.....
91324P BM 3	UNITEDHEALTH GROUP INC 3.875 2020 10.....		...08/11/2011	CREDIT SUISSE FIRST BOSTON.....		2,099,220	2,000,000	26,049	1FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...08/08/2011	BARCLAYS CAPITAL INC.....		1,045,560	1,000,000	8,823	1FE.....
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04.....		...07/15/2011	GOLDMAN SACHS & CO.....		1,055,770	1,000,000	14,311	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		...08/17/2011	BAS-MERRILL LYNCH.....		996,900	1,000,000	0	1FE.....
92553P AB 8	VIACOM INC 6.125 2017 10.....		...09/23/2011	NOMURA SECURITIES INTL.....		1,517,947	1,325,000	39,000	2FE.....
25468P CM 6	WALT DISNEY COMPANY 1.350 2016 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		992,060	1,000,000	0	1FE.....
25468P CN 4	WALT DISNEY COMPANY 2.750 2021 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		987,170	1,000,000	0	1FE.....
94106L AX 7	WASTE MANAGEMENT INC 2.600 2016 09.....		...08/24/2011	J P MORGAN CHASE SECURITIES INC.....		999,910	1,000,000	0	2FE.....
94106L AW 9	WASTE MANAGEMENT INC 4.750 2020 06.....		...08/10/2011	J P MORGAN CHASE SECURITIES INC.....		1,115,870	1,000,000	5,938	2FE.....
94973V AW 7	WELLPOINT INC 3.700 2021 08.....		...08/10/2011	CITIGROUP GLOBAL MARKETS.....		2,996,520	3,000,000	0	1FE.....
959802 AP 4	WESTERN UNION CO 3.650 2018 08.....		...08/17/2011	CITIGROUP GLOBAL MARKETS.....		999,080	1,000,000	0	1FE.....
98419M AE 0	XYLEM INC (144A) 4.875 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		3,997,400	4,000,000	0	2FE.....
988498 AF 8	YUM! BRANDS INC 5.300 2019 09.....		...07/19/2011	J P MORGAN CHASE SECURITIES INC.....		1,092,120	1,000,000	18,697	2FE.....
988498 AG 6	YUM! BRANDS INC 3.875 2020 11.....		...08/01/2011	CITIGROUP GLOBAL MARKETS.....		1,006,870	1,000,000	10,010	2FE.....
988498 AH 4	YUM! BRANDS INC 3.750 2021 11.....		...08/22/2011	MORGAN STANLEY.....		996,150	1,000,000	0	2FE.....
88579Y AD 3	3M COMPANY 1.375 2016 09.....		...09/26/2011	CITIGROUP GLOBAL MARKETS.....		991,560	1,000,000	0	1FE.....
063679 SP 0	BANK OF MONTREAL 2.960 2016 08.....	C.....	...09/22/2011	BMO CAPITAL MARKETS.....		1,022,240	1,000,000	4,541	1FE.....
63306Z DL 2	NATIONAL BANK OF CANADA 3.580 2016 04.....	C.....	...09/22/2011	NATIONAL BANK OF CANADA FINANCIAL.....		1,050,570	1,000,000	15,105	1FE.....
78008T LB 8	ROYAL BANK OF CANADA 2.300 2016 07.....	A.....	...07/13/2011	RBC CAPITAL MARKETS.....		999,390	1,000,000	0	1FE.....
884903 BK 0	THOMSON REUTERS 3.950 2021 09.....	A.....	...09/28/2011	DEUTSCHE BANC.....		1,991,520	2,000,000	0	1FE.....
89114Q AB 4	TORONTO DOMINION BANK 2.500 2016 07.....	A.....	...07/07/2011	GOLDMAN SACHS & CO.....		996,270	1,000,000	0	1FE.....
891145 QS 6	TORONTO DOMINION BANK 2.948 2016 08.....	C.....	...09/22/2011	RBC CAPITAL MARKETS.....		4,094,000	4,000,000	18,092	1FE.....

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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)
02364W BC 8	AMERICA MOVIL SA 2.375 2016 09.....	F.....	...08/31/2011	BAS-MERRILL LYNCH.....	.....	.....991,880	.....1,000,000	.....0	1FE.....
2027A0 DJ 5	COMMONWEALTH BANK OF AUS 5.000 2019 10.....	F.....	...09/21/2011	ROYAL BANK OF SCOTLAND.....	.....	.....1,073,370	.....1,000,000	.....22,361	1FE.....
35177P AW 7	FRANCE TELECOM 4.125 2021 09.....	F.....	...09/07/2011	BAS-MERRILL LYNCH.....	.....	.....989,900	.....1,000,000	.....0	1FE.....
6325C0 CE 9	NATIONAL AUSTRALIA BANK 3.000 2016 07.....	F.....	...07/20/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....1,994,480	.....2,000,000	.....0	1FE.....
65558A AC 0	NORDEA EIENDOMSKREDITT (2.125 2016 09.....	F.....	...09/15/2011	CREDIT SUISSE FIRST BOSTON.....	.....	.....998,920	.....1,000,000	.....0	1FE.....
705012 AA 0	PEARSON FUND TWO (144A) 4.000 2016 05.....	F.....	...08/03/2011	BAS-MERRILL LYNCH.....	.....	.....424,112	.....400,000	.....3,600	2FE.....
767201 AQ 9	RIO TINTO FINANCE 3.750 2021 09.....	F.....	...09/14/2011	MORGAN STANLEY.....	.....	.....1,994,880	.....2,000,000	.....0	1FE.....
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300 2021 09.....	F.....	...09/07/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....996,790	.....1,000,000	.....0	1FE.....
85771S AA 4	STATOILHYDRO ASA 5.250 2019 04.....	F.....	...08/12/2011	BNP PARIBAS.....	.....	.....1,167,740	.....1,000,000	.....17,792	1FE.....
87020L AC 0	SWEDBANK HYPTEK AB (144A 2.125 2016 08.....	F.....	...08/24/2011	BARCLAYS CAPITAL INC.....	.....	.....1,996,500	.....2,000,000	.....0	1FE.....
92857W AP 5	VODAFONE GROUP PLC 5.625 2017 02.....	F.....	...07/06/2011	RBC CAPITAL MARKETS.....	.....	.....1,129,660	.....1,000,000	.....20,938	1FE.....
92857W AV 2	VODAFONE GROUP PLC 4.375 2021 03.....	F.....	...09/23/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....2,193,860	.....2,000,000	.....2,917	1FE.....
23305Y BB 4	DBUBS 2011-LC3A A2 3.642 2044 08.....	.....	...08/11/2011	DEUTSCHE BANC.....	.....	.....1,514,972	.....1,500,000	.....4,401	1Z*.....
23305Y AD 1	DBUBS 2011-LC3A A4 4.551 2044 08.....	.....	...08/11/2011	DEUTSCHE BANC.....	.....	.....2,019,863	.....2,000,000	.....7,332	1Z*.....
36191Y AZ 1	GSMS 2011-GC5 A2 2.999 2044 08.....	.....	...09/22/2011	GOLDMAN SACHS & CO.....	.....	.....3,029,921	.....3,000,000	.....0	1FE.....
36191Y BA 5	GSMS 2011-GC5 A3 3.817 2044 08.....	.....	...09/22/2011	GOLDMAN SACHS & CO.....	.....	.....5,484,093	.....5,430,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....172,154,673	.....165,468,227	.....841,139	.....XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....480,962,033	.....460,042,409	.....1,906,975	.....XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....480,962,033	.....460,042,409	.....1,906,975	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....	.....	...08/15/2011	JEFFERIES & COMPANY INC.....	.....600.000	.....43,360	.....XXX	.....0	L.....
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....	.....	...08/15/2011	MORGAN STANLEY.....	.....100.000	.....3,718	.....XXX	.....0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....	.....	...08/18/2011	MORGAN STANLEY.....	.....1,100.000	.....141,040	.....XXX	.....0	L.....
101121 10 1	BOSTON PROPERTIES INC.....	.....	...08/15/2011	MORGAN STANLEY.....	.....700.000	.....72,283	.....XXX	.....0	L.....
229663 10 9	CUBESMART.....	.....	...09/26/2011	VARIOUS.....	.....14,200.000	.....127,485	.....XXX	.....0	L.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....	.....	...08/22/2011	RBC CAPITAL MARKETS.....	.....102,500.000	.....3,498,909	.....XXX	.....0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....	.....	...08/22/2011	VARIOUS.....	.....82,000.000	.....2,271,879	.....XXX	.....0	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....	.....	...08/15/2011	MORGAN STANLEY.....	.....300.000	.....26,113	.....XXX	.....0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....	.....	...08/02/2011	CREDIT SUISSE FIRST BOSTON.....	.....3,300.000	.....51,099	.....XXX	.....0	L.....
40414L 10 9	HCP INC.....	.....	...09/13/2011	MORGAN STANLEY SOFT DOLLAR.....	.....6,300.000	.....223,382	.....XXX	.....0	L.....
42217K 10 6	HEALTH CARE REIT INC.....	.....	...08/25/2011	VARIOUS.....	.....9,800.000	.....494,563	.....XXX	.....0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....	.....	...08/15/2011	MORGAN STANLEY.....	.....300.000	.....3,770	.....XXX	.....0	L.....
49427F 10 8	KILROY REALTY CORP.....	.....	...08/15/2011	MORGAN STANLEY.....	.....2,400.000	.....84,491	.....XXX	.....0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....	.....	...08/22/2011	MERRILL LYNCH.....	.....22,000.000	.....1,244,650	.....XXX	.....0	L.....
517942 10 8	LASALLE HOTEL PROPERTIES.....	.....	...08/15/2011	MORGAN STANLEY.....	.....1,800.000	.....35,465	.....XXX	.....0	L.....
554382 10 1	MACERICH CO.....	.....	...08/29/2011	MERRILL LYNCH ALGO.....	.....3,100.000	.....148,042	.....XXX	.....0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....	.....	...07/28/2011	RBC CAPITAL MARKETS.....	.....17,500.000	.....1,018,976	.....XXX	.....0	L.....
68268N 10 3	ONEOK PARTNERS LP.....	.....	...07/28/2011	BANC OF AMERICA-MERRILL LYNCH.....	.....23,500.000	.....1,010,281	.....XXX	.....0	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....	.....	...08/16/2011	MORGAN STANLEY.....	.....2,100.000	.....34,682	.....XXX	.....0	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	.....	...07/28/2011	RBC CAPITAL MARKETS.....	.....16,000.000	.....1,015,632	.....XXX	.....0	L.....

QE04.4

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)
74340W 10 3	PROLOGIS INC.....		...08/24/2011	VARIOUS.....	.....4,100.080	.....107,480	.....XXX.....	.....0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		...08/16/2011	VARIOUS.....	.....2,100.000	.....250,652	.....XXX.....	.....0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		...08/15/2011	MORGAN STANLEY.....	.....2,400.000	.....178,637	.....XXX.....	.....0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		...08/02/2011	VARIOUS.....	.....1,100.000	.....129,830	.....XXX.....	.....0	L.....
902653 10 4	UDR INC.....		...08/16/2011	VARIOUS.....	.....12,000.000	.....301,166	.....XXX.....	.....0	L.....
92276F 10 0	VENTAS INC.....		...09/08/2011	VARIOUS.....	.....25,944.160	.....1,157,834	.....XXX.....	.....0	L.....
929042 10 9	VORNADO REALTY TRUST.....		...08/15/2011	MORGAN STANLEY.....	.....900.000	.....76,555	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....13,751,975	.....XXX.....	.....0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....13,751,975	.....XXX.....	.....0	XXX.....
9799999.	Total - Common Stocks.....					.....13,751,975	.....XXX.....	.....0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....13,751,975	.....XXX.....	.....0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....494,714,008	.....XXX.....	.....1,906,975	XXX.....

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

QE04.5

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

911759	DA	3	08/01/2011	HOUSING URBAN DEVELOPM	6.160	70,000	70,000	77,643	70,000	0	0	0	0	0	70,000	0	0	0	4,312	08/01/2011	1
911759	EP	9	08/01/2011	HOUSING URBAN DEVELOPM	5.800	5,100,000	5,100,000	5,441,459	5,126,752	0	(26,752)	0	(26,752)	0	5,100,000	0	0	0	295,800	08/01/2011	1
911759	EQ	7	08/01/2011	HOUSING URBAN DEVELOPM	6.000	1,570,000	1,570,000	1,788,246	1,586,865	0	(16,865)	0	(16,865)	0	1,570,000	0	0	0	94,200	08/01/2012	1
911759	EY	0	08/01/2011	HOUSING URBAN DEVELOPM	6.620	1,000,000	1,000,000	1,157,250	1,012,367	0	(12,367)	0	(12,367)	0	1,000,000	0	0	0	66,200	08/01/2020	1
912827	7B	2	08/15/2011	U S TREASURY NOTES	5.000	3,800,000	3,800,000	3,879,422	3,807,686	0	(7,686)	0	(7,686)	0	3,800,000	0	0	0	190,000	08/15/2011	1
912828	LG	3	07/31/2011	U S TREASURY NOTES	1.000	50,000,000	50,000,000	50,307,785	50,161,844	0	(161,844)	0	(161,844)	0	50,000,000	0	0	0	500,000	07/31/2011	1
36202A	DF	1	09/20/2011	GNMA II PASS #102	8.000	250	250	257	255	0	(5)	0	(5)	0	250	0	0	0	13	08/20/2022	1
36202B	EE	1	09/20/2011	GNMA II PASS #1033	7.500	217	217	222	221	0	(4)	0	(4)	0	217	0	0	0	11	04/20/2023	1
36202B	HZ	1	09/20/2011	GNMA II PASS #1148	8.000	94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	5	05/20/2023	1
36202A	D8	7	09/20/2011	GNMA II PASS #127	12.500	178	178	190	185	0	(8)	0	(8)	0	178	0	0	0	15	05/20/2014	1
36202B	SS	5	09/20/2011	GNMA II PASS #1429	7.500	122	122	122	123	0	(1)	0	(1)	0	122	0	0	0	6	10/20/2023	1
36202A	FM	4	09/20/2011	GNMA II PASS #172	8.000	13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	1	09/20/2022	1
36202B	7C	3	09/20/2011	GNMA II PASS #1791	7.500	117	117	119	118	0	(2)	0	(2)	0	117	0	0	0	6	03/20/2022	1
36202C	CF	8	09/20/2011	GNMA II PASS #1870	8.500	172	172	179	182	0	(10)	0	(10)	0	172	0	0	0	11	09/20/2024	1
36202C	CV	3	09/20/2011	GNMA II PASS #1884	8.000	811	811	831	828	0	(17)	0	(17)	0	811	0	0	0	43	10/20/2024	1
36202C	D3	4	09/20/2011	GNMA II PASS #1922	8.000	247	247	253	252	0	(5)	0	(5)	0	247	0	0	0	13	12/20/2024	1
36202C	EL	3	09/20/2011	GNMA II PASS #1939	8.500	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	01/20/2025	1
36202C	E5	8	09/20/2011	GNMA II PASS #1956	8.500	13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	1	02/20/2025	1
36202C	GM	9	09/20/2011	GNMA II PASS #2004	7.500	116	116	117	117	0	(1)	0	(1)	0	116	0	0	0	6	05/20/2025	1
36202C	GN	7	09/20/2011	GNMA II PASS #2005	8.000	1,434	1,434	1,463	1,467	0	(33)	0	(33)	0	1,434	0	0	0	76	05/20/2025	1
36202C	GP	2	09/20/2011	GNMA II PASS #2006	8.500	32	32	33	34	0	(1)	0	(1)	0	32	0	0	0	2	05/20/2025	1
36202C	G3	1	09/20/2011	GNMA II PASS #2018	7.500	538	538	542	544	0	(6)	0	(6)	0	538	0	0	0	27	06/20/2025	1
36202C	G4	9	09/20/2011	GNMA II PASS #2019	8.000	1,885	1,885	1,929	1,923	0	(38)	0	(38)	0	1,885	0	0	0	100	06/20/2025	1
36202C	HK	2	09/20/2011	GNMA II PASS #2034	7.500	818	818	835	832	0	(14)	0	(14)	0	818	0	0	0	41	07/20/2025	1
36202C	HM	8	09/20/2011	GNMA II PASS #2036	8.000	968	968	984	982	0	(14)	0	(14)	0	968	0	0	0	54	07/20/2025	1
36202C	HP	1	09/20/2011	GNMA II PASS #2038	8.500	67	67	70	71	0	(3)	0	(3)	0	67	0	0	0	4	07/20/2025	1
36202C	JC	8	09/20/2011	GNMA II PASS #2059	8.000	1,005	1,005	1,026	1,022	0	(17)	0	(17)	0	1,005	0	0	0	49	08/20/2025	1
36202C	JE	4	09/20/2011	GNMA II PASS #2061	8.500	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C	JZ	7	09/20/2011	GNMA II PASS #2080	7.500	137	137	140	139	0	(2)	0	(2)	0	137	0	0	0	7	09/20/2025	1
36202C	J3	8	09/20/2011	GNMA II PASS #2082	8.000	307	307	313	312	0	(5)	0	(5)	0	307	0	0	0	17	09/20/2025	1
36202C	KL	6	09/20/2011	GNMA II PASS #2099	7.500	2,678	2,678	2,728	2,716	0	(38)	0	(38)	0	2,678	0	0	0	137	10/20/2025	1
36202C	KP	7	09/20/2011	GNMA II PASS #2102	8.000	2,001	2,001	2,047	2,037	0	(36)	0	(36)	0	2,001	0	0	0	108	09/20/2025	1
36202C	K7	7	09/20/2011	GNMA II PASS #2118	7.500	7,177	7,177	7,298	7,268	0	(91)	0	(91)	0	7,177	0	0	0	386	11/20/2025	1
36202C	LC	5	09/20/2011	GNMA II PASS #2123	8.500	22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	11/20/2025	1
36202C	LX	9	09/20/2011	GNMA II PASS #2142	8.500	1,542	1,542	1,600	1,606	0	(64)	0	(64)	0	1,542	0	0	0	87	12/20/2025	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
36202C MF 7	GNMA II PASS #2158	8.500	09/20/2011	PAID ON PRINCIPAL		81	81	84	84	0	(3)	0	(3)	0	81	0	0	0	5	01/20/2026	1
36202C ND 1	GNMA II PASS #2188	8.500	09/20/2011	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	1	03/20/2026	1
36202C NX 7	GNMA II PASS #2206	8.500	09/20/2011	PAID ON PRINCIPAL		11	11	12	12	0	(0)	0	(0)	0	11	0	0	0	1	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	09/20/2011	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	09/20/2011	PAID ON PRINCIPAL		4,263	4,263	4,196	4,203	0	60	0	60	0	4,263	0	0	0	224	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	09/20/2011	PAID ON PRINCIPAL		1,155	1,155	1,183	1,196	0	(40)	0	(40)	0	1,155	0	0	0	65	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	09/20/2011	PAID ON PRINCIPAL		2,883	2,883	2,932	2,956	0	(73)	0	(73)	0	2,883	0	0	0	164	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	09/20/2011	PAID ON PRINCIPAL		472	472	467	465	0	7	0	7	0	472	0	0	0	26	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	09/20/2011	PAID ON PRINCIPAL		6,718	6,718	6,801	6,946	0	(228)	0	(228)	0	6,718	0	0	0	323	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	09/20/2011	PAID ON PRINCIPAL		7,568	7,568	7,437	7,373	0	195	0	195	0	7,568	0	0	0	412	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	09/20/2011	PAID ON PRINCIPAL		49,965	49,965	47,872	48,279	0	1,685	0	1,685	0	49,965	0	0	0	1,950	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	09/20/2011	PAID ON PRINCIPAL		9,630	9,630	9,186	9,324	0	306	0	306	0	9,630	0	0	0	372	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	09/20/2011	PAID ON PRINCIPAL		16,191	16,191	16,161	16,159	0	32	0	32	0	16,191	0	0	0	594	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	09/20/2011	PAID ON PRINCIPAL		168,620	168,620	168,304	168,284	0	336	0	336	0	168,620	0	0	0	6,210	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	09/20/2011	PAID ON PRINCIPAL		238,943	238,943	240,474	240,086	0	(1,143)	0	(1,143)	0	238,943	0	0	0	8,658	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	09/20/2011	PAID ON PRINCIPAL		839,164	839,164	784,449	799,288	0	39,876	0	39,876	0	839,164	0	0	0	25,289	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	09/20/2011	PAID ON PRINCIPAL		79,709	79,709	73,806	75,035	0	4,674	0	4,674	0	79,709	0	0	0	2,360	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	09/20/2011	PAID ON PRINCIPAL		513,327	513,327	490,628	496,540	0	16,787	0	16,787	0	513,327	0	0	0	17,016	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	09/20/2011	PAID ON PRINCIPAL		103,953	103,953	96,254	98,530	0	5,423	0	5,423	0	103,953	0	0	0	3,219	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	09/20/2011	PAID ON PRINCIPAL		54	54	57	56	0	(2)	0	(2)	0	54	0	0	0	5	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	09/20/2011	PAID ON PRINCIPAL		1,713,036	1,713,036	1,669,139	1,683,297	0	29,739	0	29,739	0	1,713,036	0	0	0	57,438	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	09/20/2011	PAID ON PRINCIPAL		718	718	735	732	0	(14)	0	(14)	0	718	0	0	0	39	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	09/20/2011	PAID ON PRINCIPAL		185	185	189	188	0	(3)	0	(3)	0	185	0	0	0	10	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	09/20/2011	PAID ON PRINCIPAL		154	154	158	157	0	(3)	0	(3)	0	154	0	0	0	8	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	09/20/2011	PAID ON PRINCIPAL		190	190	187	188	0	2	0	2	0	190	0	0	0	10	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	09/20/2011	PAID ON PRINCIPAL		1,146	1,146	1,173	1,166	0	(20)	0	(20)	0	1,146	0	0	0	65	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	09/20/2011	PAID ON PRINCIPAL		113	113	116	115	0	(2)	0	(2)	0	113	0	0	0	6	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	09/20/2011	PAID ON PRINCIPAL		592,954	592,954	590,482	590,624	0	2,330	0	2,330	0	592,954	0	0	0	21,835	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	09/20/2011	PAID ON PRINCIPAL		353	353	342	349	0	5	0	5	0	353	0	0	0	20	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	09/20/2011	PAID ON PRINCIPAL		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	3	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	09/15/2011	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2022	1
36203X AJ 5	GNMA PASS TH #361909	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	2	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	09/15/2011	PAID ON PRINCIPAL		447	447	462	463	0	(16)	0	(16)	0	447	0	0	0	25	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	09/15/2011	PAID ON PRINCIPAL		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	1	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	09/15/2011	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	1	07/15/2026	1

QE05.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
36205S FK 6	GNMA PASS TH #398970	8.500	09/15/2011	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	2	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438	8.500	09/15/2011	PAID ON PRINCIPAL		417	417	432	430	0	(12)	0	(12)	0	417	0	0	0	24	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472	8.500	09/15/2011	PAID ON PRINCIPAL		87	87	89	90	0	(3)	0	(3)	0	87	0	0	0	5	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560	8.500	09/15/2011	PAID ON PRINCIPAL		46	46	47	47	0	(2)	0	(2)	0	46	0	0	0	3	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606	8.500	09/15/2011	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	2	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619	8.500	09/15/2011	PAID ON PRINCIPAL		49	49	50	51	0	(1)	0	(1)	0	49	0	0	0	3	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	3	08/15/2026	1
36206M MG 9	GNMA PASS TH #415359	8.500	09/15/2011	PAID ON PRINCIPAL		231	231	238	237	0	(6)	0	(6)	0	231	0	0	0	13	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		153	153	157	159	0	(6)	0	(6)	0	153	0	0	0	8	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	09/15/2011	PAID ON PRINCIPAL		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	3	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	09/15/2011	PAID ON PRINCIPAL		487	487	503	500	0	(13)	0	(13)	0	487	0	0	0	27	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	09/15/2011	PAID ON PRINCIPAL		45	45	47	46	0	(1)	0	(1)	0	45	0	0	0	3	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	09/15/2011	PAID ON PRINCIPAL		163	163	169	169	0	(6)	0	(6)	0	163	0	0	0	10	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	09/15/2011	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962	8.500	09/15/2011	PAID ON PRINCIPAL		23	23	23	24	0	(1)	0	(1)	0	23	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972	4.000	09/15/2011	PAID ON PRINCIPAL		463,620	463,620	452,464	457,092	0	6,528	0	6,528	0	463,620	0	0	0	12,098	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	09/15/2011	PAID ON PRINCIPAL		52	52	54	55	0	(2)	0	(2)	0	52	0	0	0	3	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		76	76	79	79	0	(2)	0	(2)	0	76	0	0	0	4	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	09/15/2011	PAID ON PRINCIPAL		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	4	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	3	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	09/15/2011	PAID ON PRINCIPAL		350	350	362	362	0	(12)	0	(12)	0	350	0	0	0	20	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	09/15/2011	PAID ON PRINCIPAL		1,446	1,446	1,510	1,576	0	(129)	0	(129)	0	1,446	0	0	0	67	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	09/15/2011	PAID ON PRINCIPAL		29	29	30	29	0	(0)	0	(0)	0	29	0	0	0	2	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	09/15/2011	PAID ON PRINCIPAL		564	564	572	585	0	(22)	0	(22)	0	564	0	0	0	29	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	09/15/2011	PAID ON PRINCIPAL		90	90	92	92	0	(3)	0	(3)	0	90	0	0	0	5	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	09/15/2011	PAID ON PRINCIPAL		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	3	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	09/15/2011	PAID ON PRINCIPAL		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815	8.500	09/15/2011	PAID ON PRINCIPAL		522	522	540	541	0	(19)	0	(19)	0	522	0	0	0	30	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	09/15/2011	PAID ON PRINCIPAL		152	152	156	160	0	(7)	0	(7)	0	152	0	0	0	9	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	09/15/2011	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36207L QY 7	GNMA PASS TH #435271	8.500	09/15/2011	PAID ON PRINCIPAL		112	112	115	116	0	(4)	0	(4)	0	112	0	0	0	6	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	09/15/2011	PAID ON PRINCIPAL		198	198	203	203	0	(5)	0	(5)	0	198	0	0	0	11	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	09/15/2011	PAID ON PRINCIPAL		441	441	455	450	0	(9)	0	(9)	0	441	0	0	0	25	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	09/15/2011	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	09/15/2011	PAID ON PRINCIPAL		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	3	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	09/15/2011	PAID ON PRINCIPAL		101	101	104	104	0	(4)	0	(4)	0	101	0	0	0	5	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	09/15/2011	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511	8.500	09/15/2011	PAID ON PRINCIPAL		78	78	80	81	0	(3)	0	(3)	0	78	0	0	0	4	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	09/15/2011	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	2	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		11	11	12	12	0	(0)	0	(0)	0	11	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	09/15/2011	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	09/15/2011	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	09/15/2011	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	09/15/2011	PAID ON PRINCIPAL		34	34	34	35	0	(1)	0	(1)	0	34	0	0	0	2	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	09/15/2011	PAID ON PRINCIPAL		154	154	159	159	0	(5)	0	(5)	0	154	0	0	0	9	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	09/15/2011	PAID ON PRINCIPAL		580	580	598	605	0	(26)	0	(26)	0	580	0	0	0	33	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	09/15/2011	PAID ON PRINCIPAL		15	15	16	16	0	(0)	0	(0)	0	15	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	09/15/2011	PAID ON PRINCIPAL		240	240	248	250	0	(10)	0	(10)	0	240	0	0	0	15	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	09/15/2011	PAID ON PRINCIPAL		692	692	714	721	0	(30)	0	(30)	0	692	0	0	0	35	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	09/15/2011	PAID ON PRINCIPAL		310	310	319	321	0	(12)	0	(12)	0	310	0	0	0	17	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	09/15/2011	PAID ON PRINCIPAL		5,483	5,483	5,623	5,645	0	(162)	0	(162)	0	5,483	0	0	0	274	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	09/15/2011	PAID ON PRINCIPAL		57,582	57,582	56,250	56,513	0	1,069	0	1,069	0	57,582	0	0	0	2,200	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	09/15/2011	PAID ON PRINCIPAL		12,241	12,241	12,203	12,205	0	36	0	36	0	12,241	0	0	0	488	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	09/15/2011	PAID ON PRINCIPAL		41,464	41,464	40,602	40,546	0	918	0	918	0	41,464	0	0	0	1,478	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	09/15/2011	PAID ON PRINCIPAL		88,177	88,177	87,078	87,071	0	1,106	0	1,106	0	88,177	0	0	0	3,625	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	09/15/2011	PAID ON PRINCIPAL		7,695	7,695	7,619	7,627	0	69	0	69	0	7,695	0	0	0	307	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	09/15/2011	PAID ON PRINCIPAL		105,907	105,907	104,682	104,904	0	1,003	0	1,003	0	105,907	0	0	0	3,229	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	09/15/2011	PAID ON PRINCIPAL		780,351	780,351	767,998	771,469	0	8,882	0	8,882	0	780,351	0	0	0	26,591	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	09/15/2011	PAID ON PRINCIPAL		46,936	46,936	46,789	46,797	0	138	0	138	0	46,936	0	0	0	2,079	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	09/15/2011	PAID ON PRINCIPAL		3,932	3,932	3,861	3,864	0	68	0	68	0	3,932	0	0	0	158	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	09/15/2011	PAID ON PRINCIPAL		3,808	3,808	3,718	3,720	0	88	0	88	0	3,808	0	0	0	152	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	09/15/2011	PAID ON PRINCIPAL		16,452	16,452	16,118	16,119	0	333	0	333	0	16,452	0	0	0	601	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	09/15/2011	PAID ON PRINCIPAL		21,282	21,282	20,640	20,522	0	760	0	760	0	21,282	0	0	0	762	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	09/15/2011	PAID ON PRINCIPAL		31,957	31,957	33,779	33,960	0	(2,003)	0	(2,003)	0	31,957	0	0	0	1,385	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	09/15/2011	PAID ON PRINCIPAL		52,555	52,555	55,553	56,017	0	(3,462)	0	(3,462)	0	52,555	0	0	0	2,021	04/15/2032	1

QE05.3

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)
36213F HD 8	GNMA PASS TH #552928	5.000	09/15/2011	PAID ON PRINCIPAL		28,719	28,719	29,212	28,930	0	(211)	0	(211)	0	28,719	0	0	0	1,006	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	09/15/2011	PAID ON PRINCIPAL		127,061	127,061	128,868	127,905	0	(844)	0	(844)	0	127,061	0	0	0	4,223	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	09/15/2011	PAID ON PRINCIPAL		13,595	13,595	14,279	14,117	0	(522)	0	(522)	0	13,595	0	0	0	543	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	09/15/2011	PAID ON PRINCIPAL		89,660	89,660	88,974	89,155	0	505	0	505	0	89,660	0	0	0	3,075	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	09/15/2011	PAID ON PRINCIPAL		31,857	31,857	31,280	31,264	0	593	0	593	0	31,857	0	0	0	1,327	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	09/15/2011	PAID ON PRINCIPAL		232,728	232,728	230,405	230,306	0	2,422	0	2,422	0	232,728	0	0	0	9,743	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	09/15/2011	PAID ON PRINCIPAL		163,267	163,267	165,257	163,996	0	(729)	0	(729)	0	163,267	0	0	0	5,756	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	09/15/2011	PAID ON PRINCIPAL		79,160	79,160	80,694	80,220	0	(1,060)	0	(1,060)	0	79,160	0	0	0	3,148	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	09/15/2011	PAID ON PRINCIPAL		9,375	9,375	9,506	9,501	0	(126)	0	(126)	0	9,375	0	0	0	375	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	09/15/2011	PAID ON PRINCIPAL		15,662	15,662	15,885	15,785	0	(123)	0	(123)	0	15,662	0	0	0	522	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	09/15/2011	PAID ON PRINCIPAL		112,568	112,568	114,749	115,432	0	(2,864)	0	(2,864)	0	112,568	0	0	0	4,440	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	09/15/2011	PAID ON PRINCIPAL		98,892	98,892	98,784	98,800	0	93	0	93	0	98,892	0	0	0	4,074	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	09/15/2011	PAID ON PRINCIPAL		143,638	143,638	139,687	139,895	0	3,743	0	3,743	0	143,638	0	0	0	5,910	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	09/15/2011	PAID ON PRINCIPAL		5,081	5,081	5,099	5,098	0	(17)	0	(17)	0	5,081	0	0	0	203	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	09/15/2011	PAID ON PRINCIPAL		6,601	6,601	6,504	6,518	0	83	0	83	0	6,601	0	0	0	269	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725	6.000	09/15/2011	PAID ON PRINCIPAL		2,271	2,271	2,247	2,245	0	26	0	26	0	2,271	0	0	0	91	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729	6.000	09/15/2011	PAID ON PRINCIPAL		97,977	97,977	96,913	97,119	0	858	0	858	0	97,977	0	0	0	3,918	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740	6.000	09/15/2011	PAID ON PRINCIPAL		5,801	5,801	5,694	5,710	0	91	0	91	0	5,801	0	0	0	232	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352	6.000	09/15/2011	PAID ON PRINCIPAL		1,839	1,839	1,795	1,797	0	42	0	42	0	1,839	0	0	0	74	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171	6.000	09/15/2011	PAID ON PRINCIPAL		4,243	4,243	4,187	4,186	0	57	0	57	0	4,243	0	0	0	166	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351	6.000	09/15/2011	PAID ON PRINCIPAL		7,180	7,180	7,087	7,094	0	86	0	86	0	7,180	0	0	0	287	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873	6.000	09/15/2011	PAID ON PRINCIPAL		58,881	58,881	58,062	58,122	0	759	0	759	0	58,881	0	0	0	2,209	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357	6.000	09/15/2011	PAID ON PRINCIPAL		12,701	12,701	12,637	12,636	0	65	0	65	0	12,701	0	0	0	508	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471	6.000	09/15/2011	PAID ON PRINCIPAL		44,192	44,192	42,859	42,613	0	1,579	0	1,579	0	44,192	0	0	0	1,566	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886	6.000	09/15/2011	PAID ON PRINCIPAL		7,528	7,528	7,418	7,424	0	105	0	105	0	7,528	0	0	0	300	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906	6.000	09/15/2011	PAID ON PRINCIPAL		91,433	91,433	90,226	90,148	0	1,285	0	1,285	0	91,433	0	0	0	3,656	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404	6.000	09/15/2011	PAID ON PRINCIPAL		25,112	25,112	24,777	24,807	0	305	0	305	0	25,112	0	0	0	993	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000	09/15/2011	PAID ON PRINCIPAL		58,454	58,454	58,230	58,242	0	212	0	212	0	58,454	0	0	0	2,134	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000	09/15/2011	PAID ON PRINCIPAL		3,448	3,448	3,403	3,395	0	54	0	54	0	3,448	0	0	0	138	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000	09/15/2011	PAID ON PRINCIPAL		8,820	8,820	8,991	9,041	0	(221)	0	(221)	0	8,820	0	0	0	353	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810	6.000	09/15/2011	PAID ON PRINCIPAL		8,803	8,803	8,641	8,653	0	150	0	150	0	8,803	0	0	0	352	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000	09/15/2011	PAID ON PRINCIPAL		3,492	3,492	3,541	3,556	0	(64)	0	(64)	0	3,492	0	0	0	140	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000	09/15/2011	PAID ON PRINCIPAL		4,500	4,500	4,588	4,611	0	(111)	0	(111)	0	4,500	0	0	0	179	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077	6.000	09/15/2011	PAID ON PRINCIPAL		43,421	43,421	42,783	42,800	0	620	0	620	0	43,421	0	0	0	1,725	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	09/15/2011	PAID ON PRINCIPAL		37,620	37,620	37,068	37,066	0	554	0	554	0	37,620	0	0	0	1,644	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	09/15/2011	PAID ON PRINCIPAL		111,646	111,646	110,088	110,181	0	1,465	0	1,465	0	111,646	0	0	0	4,403	01/15/2032	1

QE054

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)
36201C LZ 5	GNMA PASS TH #579144	6.000	09/15/2011	PAID ON PRINCIPAL		49,838	49,838	48,436	48,317	0	1,521	0	1,521	0	49,838	0	0	0	2,085	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	09/15/2011	PAID ON PRINCIPAL		6,850	6,850	6,644	6,643	0	207	0	207	0	6,850	0	0	0	274	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	09/15/2011	PAID ON PRINCIPAL		40,004	40,004	40,692	40,347	0	(342)	0	(342)	0	40,004	0	0	0	1,211	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	09/15/2011	PAID ON PRINCIPAL		25,821	25,821	25,304	25,545	0	275	0	275	0	25,821	0	0	0	786	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	09/15/2011	PAID ON PRINCIPAL		16,798	16,798	16,549	16,582	0	216	0	216	0	16,798	0	0	0	659	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	09/15/2011	PAID ON PRINCIPAL		128,165	128,165	128,906	128,505	0	(340)	0	(340)	0	128,165	0	0	0	4,269	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	09/15/2011	PAID ON PRINCIPAL		3,007	3,007	2,974	2,976	0	31	0	31	0	3,007	0	0	0	120	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	09/15/2011	PAID ON PRINCIPAL		13,535	13,535	13,725	13,789	0	(254)	0	(254)	0	13,535	0	0	0	541	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	09/15/2011	PAID ON PRINCIPAL		18,324	18,324	18,581	18,594	0	(270)	0	(270)	0	18,324	0	0	0	734	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	09/15/2011	PAID ON PRINCIPAL		11,968	11,968	11,907	11,908	0	60	0	60	0	11,968	0	0	0	482	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	09/15/2011	PAID ON PRINCIPAL		5,775	5,775	5,887	5,913	0	(138)	0	(138)	0	5,775	0	0	0	234	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	09/15/2011	PAID ON PRINCIPAL		76,208	76,208	77,685	77,566	0	(1,358)	0	(1,358)	0	76,208	0	0	0	3,047	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	09/15/2011	PAID ON PRINCIPAL		3,053	3,053	3,071	3,072	0	(18)	0	(18)	0	3,053	0	0	0	92	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	09/15/2011	PAID ON PRINCIPAL		123,898	123,898	123,041	123,083	0	815	0	815	0	123,898	0	0	0	4,800	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	09/15/2011	PAID ON PRINCIPAL		127,334	127,334	128,747	127,988	0	(654)	0	(654)	0	127,334	0	0	0	4,096	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	09/15/2011	PAID ON PRINCIPAL		9,508	9,508	9,614	9,557	0	(48)	0	(48)	0	9,508	0	0	0	333	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	09/15/2011	PAID ON PRINCIPAL		81,147	81,147	82,301	81,642	0	(495)	0	(495)	0	81,147	0	0	0	2,700	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	09/15/2011	PAID ON PRINCIPAL		31,582	31,582	32,125	31,869	0	(287)	0	(287)	0	31,582	0	0	0	967	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	09/15/2011	PAID ON PRINCIPAL		49,337	49,337	51,333	51,122	0	(1,786)	0	(1,786)	0	49,337	0	0	0	1,778	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	09/15/2011	PAID ON PRINCIPAL		216,315	216,315	220,168	218,126	0	(1,811)	0	(1,811)	0	216,315	0	0	0	7,439	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	09/15/2011	PAID ON PRINCIPAL		37,098	37,098	37,069	37,062	0	36	0	36	0	37,098	0	0	0	1,250	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	09/15/2011	PAID ON PRINCIPAL		219,753	219,753	208,092	211,402	0	8,352	0	8,352	0	219,753	0	0	0	6,715	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	09/15/2011	PAID ON PRINCIPAL		61,355	61,355	58,153	58,874	0	2,481	0	2,481	0	61,355	0	0	0	1,880	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	09/15/2011	PAID ON PRINCIPAL		78,723	78,723	76,829	77,690	0	1,033	0	1,033	0	78,723	0	0	0	2,104	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	09/15/2011	PAID ON PRINCIPAL		119,355	119,355	116,483	117,706	0	1,649	0	1,649	0	119,355	0	0	0	3,415	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	09/15/2011	PAID ON PRINCIPAL		58,808	58,808	59,267	59,115	0	(307)	0	(307)	0	58,808	0	0	0	1,583	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	09/15/2011	PAID ON PRINCIPAL		99,801	99,801	101,734	102,451	0	(2,650)	0	(2,650)	0	99,801	0	0	0	3,516	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	09/15/2011	PAID ON PRINCIPAL		20,365	20,365	20,715	20,550	0	(185)	0	(185)	0	20,365	0	0	0	658	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	09/15/2011	PAID ON PRINCIPAL		312,652	312,652	318,025	315,419	0	(2,767)	0	(2,767)	0	312,652	0	0	0	10,953	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	09/15/2011	PAID ON PRINCIPAL		56,862	56,862	57,839	57,369	0	(508)	0	(508)	0	56,862	0	0	0	1,709	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	09/15/2011	PAID ON PRINCIPAL		53,961	53,961	54,728	54,324	0	(363)	0	(363)	0	53,961	0	0	0	1,798	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	09/15/2011	PAID ON PRINCIPAL		189,927	189,927	194,214	194,003	0	(4,076)	0	(4,076)	0	189,927	0	0	0	6,941	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	09/15/2011	PAID ON PRINCIPAL		263,742	263,742	268,288	266,433	0	(2,691)	0	(2,691)	0	263,742	0	0	0	8,894	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	09/15/2011	PAID ON PRINCIPAL		51,398	51,398	52,647	52,379	0	(980)	0	(980)	0	51,398	0	0	0	1,704	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	09/15/2011	PAID ON PRINCIPAL		94,952	94,952	95,030	94,956	0	(4)	0	(4)	0	94,952	0	0	0	3,232	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	09/15/2011	PAID ON PRINCIPAL		103,407	103,407	109,394	108,590	0	(5,183)	0	(5,183)	0	103,407	0	0	0	2,925	07/15/2018	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.							
36200E D5 7	GNMA PASS TH #598724	4.500	09/15/2011	PAID ON PRINCIPAL		82,951	82,951	83,586	83,367	0	(416)	0	(416)	0	82,951	0	0	0	2,294	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	09/15/2011	PAID ON PRINCIPAL		249,193	249,193	229,960	234,278	0	14,915	0	14,915	0	249,193	0	0	0	7,267	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	09/15/2011	PAID ON PRINCIPAL		133,528	133,528	134,092	133,913	0	(385)	0	(385)	0	133,528	0	0	0	4,004	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	09/15/2011	PAID ON PRINCIPAL		9,362	9,362	9,174	9,252	0	110	0	110	0	9,362	0	0	0	280	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	09/15/2011	PAID ON PRINCIPAL		241,173	241,173	235,219	237,596	0	3,576	0	3,576	0	241,173	0	0	0	3,109	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	09/15/2011	PAID ON PRINCIPAL		522,410	522,410	522,834	522,293	0	117	0	117	0	522,410	0	0	0	15,697	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	09/15/2011	PAID ON PRINCIPAL		217,175	217,175	215,953	216,171	0	1,004	0	1,004	0	217,175	0	0	0	6,431	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	09/15/2011	PAID ON PRINCIPAL		186,808	186,808	176,673	178,881	0	7,927	0	7,927	0	186,808	0	0	0	5,586	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	09/15/2011	PAID ON PRINCIPAL		82,090	82,090	77,298	78,267	0	3,823	0	3,823	0	82,090	0	0	0	2,523	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	09/15/2011	PAID ON PRINCIPAL		28,953	28,953	27,420	27,794	0	1,159	0	1,159	0	28,953	0	0	0	869	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	09/15/2011	PAID ON PRINCIPAL		374,932	374,932	370,421	371,311	0	3,621	0	3,621	0	374,932	0	0	0	12,642	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	09/15/2011	PAID ON PRINCIPAL		111,242	111,242	111,764	111,434	0	(192)	0	(192)	0	111,242	0	0	0	3,342	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	09/15/2011	PAID ON PRINCIPAL		60,314	60,314	59,560	59,901	0	413	0	413	0	60,314	0	0	0	1,808	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	09/15/2011	PAID ON PRINCIPAL		1,984	1,984	1,995	1,991	0	(8)	0	(8)	0	1,984	0	0	0	60	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	09/15/2011	PAID ON PRINCIPAL		37,294	37,294	37,469	37,386	0	(92)	0	(92)	0	37,294	0	0	0	1,119	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	09/15/2011	PAID ON PRINCIPAL		125,288	125,288	124,583	124,829	0	459	0	459	0	125,288	0	0	0	3,642	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	09/15/2011	PAID ON PRINCIPAL		12,844	12,844	13,588	13,466	0	(622)	0	(622)	0	12,844	0	0	0	385	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	09/15/2011	PAID ON PRINCIPAL		25,738	25,738	27,228	26,934	0	(1,196)	0	(1,196)	0	25,738	0	0	0	771	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	09/15/2011	PAID ON PRINCIPAL		30,686	30,686	32,463	32,200	0	(1,514)	0	(1,514)	0	30,686	0	0	0	914	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	09/15/2011	PAID ON PRINCIPAL		129,108	129,108	130,076	129,725	0	(617)	0	(617)	0	129,108	0	0	0	3,713	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	09/15/2011	PAID ON PRINCIPAL		182,259	182,259	183,626	183,274	0	(1,016)	0	(1,016)	0	182,259	0	0	0	5,735	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	09/15/2011	PAID ON PRINCIPAL		46,166	46,166	45,589	45,831	0	336	0	336	0	46,166	0	0	0	1,390	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	09/15/2011	PAID ON PRINCIPAL		57,768	57,768	58,102	57,989	0	(221)	0	(221)	0	57,768	0	0	0	1,671	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	09/15/2011	PAID ON PRINCIPAL		300,730	300,730	277,940	283,035	0	17,695	0	17,695	0	300,730	0	0	0	8,851	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	09/15/2011	PAID ON PRINCIPAL		77,953	77,953	73,812	74,879	0	3,075	0	3,075	0	77,953	0	0	0	2,384	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	09/15/2011	PAID ON PRINCIPAL		93,898	93,898	87,807	88,753	0	5,145	0	5,145	0	93,898	0	0	0	2,796	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	09/15/2011	PAID ON PRINCIPAL		104,814	104,814	99,090	100,472	0	4,342	0	4,342	0	104,814	0	0	0	3,036	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	09/15/2011	PAID ON PRINCIPAL		10,141	10,141	9,380	9,573	0	568	0	568	0	10,141	0	0	0	304	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	09/15/2011	PAID ON PRINCIPAL		78,262	78,262	76,697	77,371	0	891	0	891	0	78,262	0	0	0	2,260	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	09/15/2011	PAID ON PRINCIPAL		5,973	5,973	5,670	5,743	0	230	0	230	0	5,973	0	0	0	179	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	09/15/2011	PAID ON PRINCIPAL		122,793	122,793	116,577	118,276	0	4,517	0	4,517	0	122,793	0	0	0	4,060	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	09/15/2011	PAID ON PRINCIPAL		158,924	158,924	150,481	152,490	0	6,435	0	6,435	0	158,924	0	0	0	4,767	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	09/15/2011	PAID ON PRINCIPAL		179,593	179,593	180,940	180,170	0	(577)	0	(577)	0	179,593	0	0	0	5,700	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	09/15/2011	PAID ON PRINCIPAL		89,008	89,008	89,647	89,291	0	(283)	0	(283)	0	89,008	0	0	0	2,668	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653	5.000	09/15/2011	PAID ON PRINCIPAL		402,563	402,563	409,141	406,716	0	(4,153)	0	(4,153)	0	402,563	0	0	0	13,600	12/15/2034	1

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2011	PAID ON PRINCIPAL		13,119	13,119	13,333	13,249	0	(130)	0	(130)	0	13,119	0	0	0	437	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2011	PAID ON PRINCIPAL		8,118	8,118	8,021	8,052	0	66	0	66	0	8,118	0	0	0	269	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2011	PAID ON PRINCIPAL		577,123	577,123	586,553	583,726	0	(6,603)	0	(6,603)	0	577,123	0	0	0	19,778	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2011	PAID ON PRINCIPAL		838,270	838,270	828,575	831,196	0	7,073	0	7,073	0	838,270	0	0	0	28,981	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2011	PAID ON PRINCIPAL		139,492	139,492	137,878	138,367	0	1,125	0	1,125	0	139,492	0	0	0	4,647	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2011	PAID ON PRINCIPAL		1,377	1,377	1,411	1,434	0	(57)	0	(57)	0	1,377	0	0	0	67	04/15/2027	1
36225B YM 6	GNMA PASS TH #780716 7.500		09/15/2011	PAID ON PRINCIPAL		6,670	6,670	6,836	6,978	0	(308)	0	(308)	0	6,670	0	0	0	364	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2011	PAID ON PRINCIPAL		295,201	295,201	288,097	290,647	0	4,554	0	4,554	0	295,201	0	0	0	8,383	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2011	PAID ON PRINCIPAL		58,846	58,846	64,205	64,484	0	(5,638)	0	(5,638)	0	58,846	0	0	0	3,291	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2011	PAID ON PRINCIPAL		70,462	70,462	76,273	75,406	0	(4,944)	0	(4,944)	0	70,462	0	0	0	3,728	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2011	PAID ON PRINCIPAL		116,052	116,052	122,403	121,083	0	(5,032)	0	(5,032)	0	116,052	0	0	0	4,940	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2011	PAID ON PRINCIPAL		710,514	710,514	748,094	746,362	0	(35,848)	0	(35,848)	0	710,514	0	0	0	31,250	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2011	PAID ON PRINCIPAL		90,922	90,922	97,398	97,372	0	(6,450)	0	(6,450)	0	90,922	0	0	0	4,359	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2011	PAID ON PRINCIPAL		112,014	112,014	119,973	119,996	0	(7,982)	0	(7,982)	0	112,014	0	0	0	5,911	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2011	PAID ON PRINCIPAL		82,847	82,847	88,757	88,972	0	(6,125)	0	(6,125)	0	82,847	0	0	0	3,860	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2011	PAID ON PRINCIPAL		490,973	490,973	483,202	485,104	0	5,870	0	5,870	0	490,973	0	0	0	16,723	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 2.375		09/20/2011	PAID ON PRINCIPAL		4,672	4,672	4,683	4,629	0	43	0	43	0	4,672	0	0	0	104	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.125		09/20/2011	PAID ON PRINCIPAL		11,593	11,593	11,618	11,446	0	147	0	147	0	11,593	0	0	0	159	10/20/2026	1
59022U AA 1	MLMT 2005-GN1 A 5.145		08/25/2011	VARIOUS		7,797,260	7,646,691	7,863,092	7,804,035	0	(45,122)	0	(45,122)	0	7,758,914	0	38,346	38,346	288,933	06/16/2023	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2011	PAID ON PRINCIPAL		178,588	178,588	178,588	178,588	0	0	0	0	0	178,588	0	0	0	3,454	02/01/2031	1
831641 DK 8	SBIC 2002-P10B 1 5.199		08/10/2011	PAID ON PRINCIPAL		11,620	11,620	11,620	11,621	0	(1)	0	(1)	0	11,620	0	0	0	452	08/01/2012	1
0599999.	Total - Bonds - U.S. Government					88,510,680	88,360,111	89,505,649	88,621,642	0	(149,308)	0	(149,308)	0	88,472,334	0	38,346	38,346	2,087,564	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C..	09/16/2011	REDEEMED		524,487	524,487	526,945	525,682	0	(80)	0	(80)	0	525,602	0	(1,115)	(1,115)	31,102	09/16/2016	1FE
13509P AY 9	CANADA HOUSING TRUST 4.600	C..	09/15/2011	MATURED		10,000,000	10,000,000	9,991,000	9,998,132	0	1,869	0	1,869	0	10,000,000	0	0	0	460,000	09/15/2011	1FE
135087 YC 2	CANADA TREASURY BONDS 3.750	C..	09/01/2011	MATURED		27,000,000	27,000,000	27,750,080	27,178,309	0	(178,309)	0	(178,309)	0	27,000,000	0	0	0	1,012,500	09/01/2011	1FE
40649C MJ 2	HALTON REGIONAL MUNICI 6.000	C..	09/14/2011	MATURED		3,500,000	3,500,000	3,494,750	3,499,055	0	945	0	945	0	3,500,000	0	0	0	210,000	09/14/2011	1FE
40649C QM 1	HALTON REGIONAL MUNICI 4.350	C..	09/15/2011	MATURED		1,500,000	1,500,000	1,498,995	1,499,730	0	270	0	270	0	1,500,000	0	0	0	65,250	09/15/2011	1FE
642866 EY 9	NEW BRUNSWICK (PROVINC 5.800	C..	07/12/2011	MATURED		2,000,000	2,000,000	1,981,320	1,998,640	0	1,360	0	1,360	0	2,000,000	0	0	0	116,000	07/12/2011	1FE
689551 AK 5	OTTAWA (CITY OF) 5.950	C..	09/17/2011	MATURED		1,182,000	1,182,000	1,178,478	1,181,504	0	496	0	496	0	1,182,000	0	0	0	70,329	09/17/2011	1FE
891288 AD 4	TORONTO (CITY OF) 6.400	C..	07/26/2011	MATURED		2,000,000	2,000,000	1,997,520	1,999,600	0	400	0	400	0	2,000,000	0	0	0	128,000	07/26/2011	1FE
891288 CW 0	TORONTO (CITY OF) 4.200	C..	09/27/2011	MATURED		6,000,000	6,000,000	5,991,660	5,998,020	0	1,980	0	1,980	0	6,000,000	0	0	0	252,000	09/27/2011	1FE
D20659 RG 1	BUNDESSCHATZANW (EUR) 1.250	D..	09/16/2011	MATURED		4,138,800	4,138,800	4,419,354	4,007,023	0	(552)	0	(552)	411,000	4,417,471	(278,671)	0	(278,671)	51,735	09/16/2011	1FE
1099999.	Total - Bonds - All Other Government					57,845,287	57,845,287	58,830,101	57,885,694	0	(171,621)	0	(171,621)	411,000	58,125,073	(278,671)	(1,115)	(279,786)	2,396,916	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130629 NP 9	CALIFORNIA GO S96 P-FL 4.600		09/09/2011	VARIOUS		706,904	705,000	703,943	704,565	0	69	0	69	0	704,634	0	2,270	2,270	5,833	09/01/2015	1FE

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
20772G KD 9	CONNECTICUT GENERAL OB 1.750		08/01/2011	REDEEMED		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	51,740	03/01/2023	1
709141 RX 5	PENNSYLVANIA GO SECOND 5.000		09/15/2011	REDEEMED		3,080,500	3,050,000	3,364,547	3,107,920	0	(27,420)	0	(27,420)	0	3,080,500	0	0	0	152,500	09/15/2017	1FE
745145 WA 6	PUERTO RICO COMMONWEAL 5.500		07/01/2011	MATURED		1,100,000	1,100,000	1,237,335	1,112,177	0	(12,177)	0	(12,177)	0	1,100,000	0	0	0	60,500	07/01/2011	2FE
882721 EW 9	TEXAS GO WATER FINANCI 4.300		08/01/2011	PAID ON PRINCIPAL		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	22,360	08/01/2012	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					35,407,404	35,375,000	35,825,824	35,444,662	0	(39,528)	0	(39,528)	0	35,405,134	0	2,270	2,270	292,932	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		09/23/2011	PAID ON PRINCIPAL		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	8,881	03/01/2014	1
478718 YF 0	JOHNSON CO USD #233 GO 5.000		09/01/2011	MATURED		5,000,000	5,000,000	5,417,100	5,050,200	0	(50,200)	0	(50,200)	0	5,000,000	0	0	0	250,000	09/01/2011	1FE
508624 CN 1	LAKE CO WOODLAND COMM 5.550		07/01/2011	REDEEMED		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	20,813	01/01/2014	2FE
515300 LB 5	LANE CO SD #4J (EUGENE 5.000		07/01/2011	MATURED		2,255,000	2,255,000	2,460,476	2,268,733	0	(13,733)	0	(13,733)	0	2,255,000	0	0	0	112,750	07/01/2011	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					7,775,000	7,775,000	8,397,576	7,838,933	0	(63,933)	0	(63,933)	0	7,775,000	0	0	0	392,444	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
107191 BH 0	BRENT UTIL BD WAT & SE 7.500		09/01/2011	MATURED		45,000	45,000	45,819	45,034	0	(34)	0	(34)	0	45,000	0	0	0	3,375	09/01/2011	1
67109P AA 1	COOK & DUPAGE COS (OAK 8.000		08/09/2011	PAID ON PRINCIPAL		18,000	18,000	0	0	0	18,000	0	18,000	0	18,000	0	0	0	2,197	02/01/2023	6*
251255 SP 1	DETROIT WATER SUPPLY S 6.250		07/01/2011	PAID ON PRINCIPAL		1,185,000	1,185,000	1,265,165	1,189,420	0	(4,420)	0	(4,420)	0	1,185,000	0	0	0	74,063	07/01/2012	1
273793 DZ 9	EAST MUSKINGUM WTR AUT 6.500		07/01/2011	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	5,525	07/01/2011	1
392056 FS 1	GREATER KY HSG ASSIST 6.100		07/01/2011	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	305	01/01/2024	2FE
392886 BQ 9	GREEN COVE SPRINGS UTI 6.200		07/01/2011	MATURED		170,000	170,000	174,881	170,156	0	(156)	0	(156)	0	170,000	0	0	0	10,540	07/01/2011	1
442348 PB 8	HOUSTON AIRPORT SYSTEM 6.750		07/01/2011	PAID ON PRINCIPAL		620,000	620,000	638,445	620,000	0	0	0	0	0	620,000	0	0	0	41,850	07/01/2012	1
45884A PT 4	INTERMOUNTAIN PWR AGY 6.150		07/01/2011	PAID ON PRINCIPAL		1,355,000	1,355,000	1,309,689	1,341,775	0	13,225	0	13,225	0	1,355,000	0	0	0	83,333	07/01/2014	1FE
491566 FD 2	KENTUCKY TURNPIKE TOLL 6.000		07/01/2011	MATURED		1,725,000	1,725,000	1,570,337	1,718,273	0	6,728	0	6,728	0	1,725,000	0	0	0	103,500	07/01/2011	1
497766 AV 7	KISKI VALLEY WATER PCR 6.125		07/01/2011	PAID ON PRINCIPAL		80,000	80,000	78,127	79,707	0	293	0	293	0	80,000	0	0	0	4,900	07/01/2013	1
544552 PV 8	LOS ANGELES HARBOR DEP 5.000		08/01/2011	MATURED		5,000,000	5,000,000	5,344,300	5,037,550	0	(37,550)	0	(37,550)	0	5,000,000	0	0	0	250,000	08/01/2011	1FE
57585J 8K 0	MASSACHUSETTS H/E (UMA 4.700		07/01/2011	MATURED		1,470,000	1,470,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	69,090	07/01/2011	2FE
576047 NY 6	MASSACHUSETTS WATER PO 5.450		08/01/2011	PAID ON PRINCIPAL		380,000	380,000	377,743	379,567	0	433	0	433	0	380,000	0	0	0	20,710	02/01/2013	1
576047 RZ 9	MASSACHUSETTS WATER PO 5.450		08/01/2011	PAID ON PRINCIPAL		10,000	10,000	9,941	9,989	0	11	0	11	0	10,000	0	0	0	545	02/01/2013	1FE
659009 LN 2	ND ST UNIV AGRIC & APP 6.250		09/01/2011	MATURED		60,000	60,000	61,292	60,000	0	0	0	0	0	60,000	0	0	0	3,750	09/01/2011	1
645788 WW 6	NEW JERSEY ENVIRONMENT 5.000		09/01/2011	MATURED		6,120,000	6,120,000	6,492,280	6,174,958	0	(54,958)	0	(54,958)	0	6,120,000	0	0	0	306,000	09/01/2011	1FE
647310 E3 1	NEW MEXICO SEVERANCE T 5.000		07/01/2011	MATURED		12,635,000	12,635,000	13,217,600	12,711,947	0	(76,947)	0	(76,947)	0	12,635,000	0	0	0	631,750	07/01/2011	1FE
696550 PX 4	PALM BEACH CO SCH BRD 5.000		07/06/2011	PRAGER SEALY & CO LLC		3,012,268	2,800,000	3,018,148	2,907,772	0	(11,396)	0	(11,396)	0	2,896,376	0	115,892	115,892	132,222	08/01/2019	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		08/01/2011	MATURED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	320	08/01/2011	1FE
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		08/24/2011	PAID ON PRINCIPAL		44,304	44,304	4,032	16,893	22,786	4,625	0	27,411	0	44,304	0	0	0	171	02/15/2012	6*
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		09/01/2011	REDEEMED		72,400	72,400	73,215	72,451	0	(44)	0	(44)	0	72,407	0	(7)	(7)	3,285	12/01/2013	1
939783 KT 2	WASHINGTON HSG (DIST 1 5.200		07/01/2011	PAID ON PRINCIPAL		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,860	07/01/2018	1FE
956848 BV 6	WEST WHITELAND MUN AUT 6.400		09/15/2011	PAID ON PRINCIPAL		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	11,840	09/15/2013	1
31349G 5Z 8	FH (ARM) #755364 2.293		09/15/2011	PAID ON PRINCIPAL		2,032	2,032	2,048	2,011	0	20	0	20	0	2,032	0	0	0	34	01/01/2029	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)
31349G 5Z 8	FH (ARM) #755364 2.363		07/15/2011	PAID ON PRINCIPAL		1,012	1,012	1,020	1,002	0	10	0	10	0	1,012	0	0	0	14	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.480		09/15/2011	PAID ON PRINCIPAL		4,826	4,826	4,820	4,798	0	28	0	28	0	4,826	0	0	0	82	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.480		09/15/2011	PAID ON PRINCIPAL		968	968	971	951	0	17	0	17	0	968	0	0	0	16	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		1,027	1,027	1,011	1,013	0	14	0	14	0	1,027	0	0	0	51	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		1,505	1,505	1,486	1,484	0	21	0	21	0	1,505	0	0	0	71	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		3,254	3,254	3,203	3,208	0	46	0	46	0	3,254	0	0	0	156	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2011	PAID ON PRINCIPAL		8,610	8,610	8,039	8,244	0	366	0	366	0	8,610	0	0	0	370	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		09/15/2011	PAID ON PRINCIPAL		263	263	246	255	0	8	0	8	0	263	0	0	0	11	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2011	PAID ON PRINCIPAL		471,173	471,173	473,456	473,456	0	(2,282)	0	(2,282)	0	471,173	0	0	0	4,414	05/25/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2011	PAID ON PRINCIPAL		119,770	119,770	120,388	120,125	0	(355)	0	(355)	0	119,770	0	0	0	3,967	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2011	PAID ON PRINCIPAL		70,245	70,245	70,288	70,254	0	(10)	0	(10)	0	70,245	0	0	0	2,337	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2011	PAID ON PRINCIPAL		78,831	78,831	81,892	82,961	0	(4,130)	0	(4,130)	0	78,831	0	0	0	3,519	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		248	248	246	246	0	2	0	2	0	248	0	0	0	13	08/15/2018	1
31385S B4 9	FN (ARM) #550959 2.899		09/25/2011	PAID ON PRINCIPAL		2,256	2,256	2,292	2,229	0	27	0	27	0	2,256	0	0	0	50	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.909		08/25/2011	PAID ON PRINCIPAL		2,261	2,261	2,297	2,234	0	27	0	27	0	2,261	0	0	0	45	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.919		07/25/2011	PAID ON PRINCIPAL		2,086	2,086	2,119	2,060	0	25	0	25	0	2,086	0	0	0	36	08/01/2029	1
31379X VF 9	FN (10/1 ARM) #432714 2.868		09/25/2011	PAID ON PRINCIPAL		6,340	6,340	6,437	6,276	0	64	0	64	0	6,340	0	0	0	139	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM) #735353 5.144		08/25/2011	PAID ON PRINCIPAL		6,804	6,804	7,188	7,169	0	(365)	0	(365)	0	6,804	0	0	0	218	03/25/2035	1
31402Q 5N 7	FN (10/1 ARM) #735353 5.228		09/25/2011	PAID ON PRINCIPAL		286,147	286,147	302,303	301,477	0	(15,330)	0	(15,330)	0	286,147	0	0	0	11,040	03/25/2035	1
31405T ZC 9	FN (10/1 ARM) #799139 5.018		08/25/2011	PAID ON PRINCIPAL		352,403	352,403	353,999	352,526	0	(123)	0	(123)	0	352,403	0	0	0	10,419	04/01/2035	1
31405T ZC 9	FN (10/1 ARM) #799139 5.019		09/25/2011	PAID ON PRINCIPAL		1,329	1,329	1,335	1,330	0	(0)	0	(0)	0	1,329	0	0	0	50	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.433		09/25/2011	PAID ON PRINCIPAL		3,634	3,634	3,650	3,598	0	36	0	36	0	3,634	0	0	0	70	08/01/2034	1
31402D GG 9	FN (3/1 ARM) #725699 2.463		07/25/2011	PAID ON PRINCIPAL		1,724	1,724	1,732	1,707	0	17	0	17	0	1,724	0	0	0	28	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.119		09/25/2011	PAID ON PRINCIPAL		34,333	34,333	34,355	33,867	0	466	0	466	0	34,333	0	0	0	492	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.525		09/25/2011	PAID ON PRINCIPAL		3,679	3,679	3,649	3,613	0	66	0	66	0	3,679	0	0	0	72	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.612		08/25/2011	PAID ON PRINCIPAL		290,401	290,401	288,030	285,198	0	5,203	0	5,203	0	290,401	0	0	0	5,057	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.658		07/25/2011	PAID ON PRINCIPAL		4,244	4,244	4,210	4,168	0	76	0	76	0	4,244	0	0	0	65	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.326		09/25/2011	PAID ON PRINCIPAL		912	912	917	899	0	13	0	13	0	912	0	0	0	15	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #545466 2.327		07/25/2011	PAID ON PRINCIPAL		536	536	539	528	0	7	0	7	0	536	0	0	0	7	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.250		09/25/2011	PAID ON PRINCIPAL		5,244	5,244	5,269	5,180	0	64	0	64	0	5,244	0	0	0	79	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2011	PAID ON PRINCIPAL		57,820	57,820	59,699	58,733	0	(913)	0	(913)	0	57,820	0	0	0	2,706	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		09/19/2011	PAID ON PRINCIPAL		10,436	10,436	10,864	10,527	0	(91)	0	(91)	0	10,436	0	0	0	521	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		09/25/2011	PAID ON PRINCIPAL		245	245	255	254	0	(9)	0	(9)	0	245	0	0	0	22	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		09/25/2011	PAID ON PRINCIPAL		1,741	1,741	1,670	1,687	0	53	0	53	0	1,741	0	0	0	86	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		09/25/2011	PAID ON PRINCIPAL		12,365	12,365	11,863	11,994	0	371	0	371	0	12,365	0	0	0	561	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		09/25/2011	PAID ON PRINCIPAL		48,922	48,922	48,911	48,856	0	66	0	66	0	48,922	0	0	0	1,789	08/25/2035	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/ 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.							
31371M 3W 5	FNMA PASS TH #256513 5.500		09/25/2011	PAID ON PRINCIPAL		17,234	17,234	16,830	16,860	0	374	0	374	0	17,234	0	0	0	634	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		09/25/2011	PAID ON PRINCIPAL		2,250	2,250	2,214	2,224	0	26	0	26	0	2,250	0	0	0	114	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		09/25/2011	PAID ON PRINCIPAL		2,193	2,193	2,104	2,124	0	68	0	68	0	2,193	0	0	0	102	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		09/25/2011	PAID ON PRINCIPAL		777	777	745	753	0	24	0	24	0	777	0	0	0	36	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		09/25/2011	PAID ON PRINCIPAL		47,691	47,691	48,257	48,093	0	(402)	0	(402)	0	47,691	0	0	0	2,480	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		09/25/2011	PAID ON PRINCIPAL		481	481	473	473	0	8	0	8	0	481	0	0	0	22	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		09/25/2011	PAID ON PRINCIPAL		524	524	515	515	0	9	0	9	0	524	0	0	0	24	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		09/25/2011	PAID ON PRINCIPAL		334	334	338	341	0	(8)	0	(8)	0	334	0	0	0	16	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		09/25/2011	PAID ON PRINCIPAL		41,103	41,103	41,902	41,750	0	(648)	0	(648)	0	41,103	0	0	0	1,540	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		09/25/2011	PAID ON PRINCIPAL		78,323	78,323	78,641	78,512	0	(189)	0	(189)	0	78,323	0	0	0	2,862	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		09/25/2011	PAID ON PRINCIPAL		939,817	939,817	898,260	912,177	0	27,641	0	27,641	0	939,817	0	0	0	32,543	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		09/25/2011	PAID ON PRINCIPAL		64,056	64,056	63,813	63,818	0	238	0	238	0	64,056	0	0	0	2,601	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		09/25/2011	PAID ON PRINCIPAL		192,855	192,855	197,827	198,692	0	(5,837)	0	(5,837)	0	192,855	0	0	0	7,719	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		09/25/2011	PAID ON PRINCIPAL		86,592	86,592	87,471	87,093	0	(502)	0	(502)	0	86,592	0	0	0	3,065	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		09/25/2011	PAID ON PRINCIPAL		904,592	904,592	941,925	941,904	0	(37,312)	0	(37,312)	0	904,592	0	0	0	30,821	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		09/25/2011	PAID ON PRINCIPAL		51,428	51,428	52,060	51,866	0	(439)	0	(439)	0	51,428	0	0	0	2,040	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		09/25/2011	PAID ON PRINCIPAL		43,289	43,289	43,039	43,068	0	221	0	221	0	43,289	0	0	0	1,614	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		09/25/2011	PAID ON PRINCIPAL		117,137	117,137	115,192	115,739	0	1,397	0	1,397	0	117,137	0	0	0	3,949	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		09/25/2011	PAID ON PRINCIPAL		12,987	12,987	13,002	13,006	0	(18)	0	(18)	0	12,987	0	0	0	539	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		09/25/2011	PAID ON PRINCIPAL		42,917	42,917	43,132	43,067	0	(150)	0	(150)	0	42,917	0	0	0	1,713	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		09/25/2011	PAID ON PRINCIPAL		32,928	32,928	32,501	32,572	0	357	0	357	0	32,928	0	0	0	1,264	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		09/25/2011	PAID ON PRINCIPAL		20,524	20,524	20,082	20,143	0	381	0	381	0	20,524	0	0	0	732	06/25/2037	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		200,951	200,951	193,707	196,922	0	4,029	0	4,029	0	200,951	0	0	0	7,944	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		09/25/2011	PAID ON PRINCIPAL		67,538	67,538	67,528	67,225	0	312	0	312	0	67,538	0	0	0	3,234	07/25/2029	1Z*
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		09/25/2011	PAID ON PRINCIPAL		66,227	66,227	65,826	65,856	0	371	0	371	0	66,227	0	0	0	2,834	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/25/2011	PAID ON PRINCIPAL		60,437	60,437	60,352	60,322	0	115	0	115	0	60,437	0	0	0	2,553	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2011	PAID ON PRINCIPAL		24,746	24,746	26,192	26,985	0	(2,239)	0	(2,239)	0	24,746	0	0	0	1,037	04/25/2033	1
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		09/01/2011	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	236	06/01/2017	1FE
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		07/01/2011	PAID ON PRINCIPAL		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,500	01/01/2016	1FE
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		09/15/2011	PAID ON PRINCIPAL		515,038	515,038	520,554	514,147	0	892	0	892	0	515,038	0	0	0	23,865	10/15/2015	1
911760 RA 6	VENDE 2001-3 L CMO 6.500		09/15/2011	PAID ON PRINCIPAL		648,416	648,416	675,626	648,093	0	323	0	323	0	648,416	0	0	0	28,266	05/15/2014	1
31392D YG 1	FNGT 2002-T11 IO 882		09/25/2011	PAID ON PRINCIPAL		142,022	142,022	110,397	128,177	0	13,844	0	13,844	0	142,022	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 883		07/25/2011	PAID ON PRINCIPAL		55,507	55,507	43,147	50,096	0	5,411	0	5,411	0	55,507	0	0	0	0	04/25/2012	1
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		09/16/2011	PAID ON PRINCIPAL		998,704	998,704	1,082,852	1,015,651	0	(16,947)	0	(16,947)	0	998,704	0	0	0	42,637	09/16/2026	1
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		09/16/2011	PAID ON PRINCIPAL		1,584,977	1,584,977	1,663,326	1,597,035	0	(12,058)	0	(12,058)	0	1,584,977	0	0	0	48,055	10/16/2027	1
38374B BE 2	GNR 2003-49 B (PROJECT) 4.543		09/16/2011	PAID ON PRINCIPAL		538,885	538,885	538,843	538,152	0	733	0	733	0	538,885	0	0	0	17,981	03/16/2029	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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486		09/16/2011	PAID ON PRINCIPAL		519,866	519,866	518,729	520,177	0	(311)	0	(311)	0	519,866	0	0	0	16,867	10/16/2025	1
38373M JC 5	GNR 2003-88 CA (PROJEC 4.745		09/16/2011	PAID ON PRINCIPAL		1,584,770	1,584,770	1,589,227	1,583,474	0	1,296	0	1,296	0	1,584,770	0	0	0	61,057	01/16/2030	1
38373M LA 6	GNR 2004-20 C (PROJECT 4.430		09/16/2011	PAID ON PRINCIPAL		1,202,406	1,202,406	1,184,818	1,196,592	0	5,814	0	5,814	0	1,202,406	0	0	0	34,700	04/16/2034	1
38373M LZ 1	GNR 2004-78 C (PROJECT 4.658		09/16/2011	PAID ON PRINCIPAL		1,666,872	1,666,872	1,664,332	1,663,949	0	2,923	0	2,923	0	1,666,872	0	0	0	50,395	04/16/2029	1
3133T5 LL 5	FHR 1727 I CMO 6.500		09/15/2011	PAID ON PRINCIPAL		267,721	267,721	267,094	267,086	0	635	0	635	0	267,721	0	0	0	11,645	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		09/17/2011	PAID ON PRINCIPAL		13,668	13,668	14,181	13,629	0	39	0	39	0	13,668	0	0	0	702	10/17/2027	1
31393J NM 6	FHR 2557 OH CMO 5.500		09/15/2011	PAID ON PRINCIPAL		904,899	904,899	922,714	904,758	0	141	0	141	0	904,899	0	0	0	33,902	06/15/2031	1
31393R PW 4	FHR 2630 HA CMO 3.000		09/15/2011	PAID ON PRINCIPAL		184,947	184,947	188,472	186,363	0	(1,417)	0	(1,417)	0	184,947	0	0	0	3,760	01/15/2017	1
31394J L6 2	FHR 2676 CV CMO 4.000		08/15/2011	PAID ON PRINCIPAL		432,051	432,051	444,305	434,840	0	(2,789)	0	(2,789)	0	432,051	0	0	0	10,472	05/15/2016	1
31395U KS 9	FHR 2978 LX CMO 4.500		09/15/2011	PAID ON PRINCIPAL		159,169	159,169	166,530	163,540	0	(4,371)	0	(4,371)	0	159,169	0	0	0	4,787	12/15/2018	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		09/25/2011	PAID ON PRINCIPAL		26,587	26,587	26,836	26,724	0	(137)	0	(137)	0	26,587	0	0	0	1,143	10/25/2031	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		09/20/2011	PAID ON PRINCIPAL		140,724	140,724	141,895	140,672	0	52	0	52	0	140,724	0	0	0	5,162	05/20/2033	1
36230S DW 1	G2 757317 4.317		09/20/2011	PAID ON PRINCIPAL		4,704	4,704	4,838	4,838	0	(134)	0	(134)	0	4,704	0	0	0	64	02/20/2061	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					50,978,458	50,766,190	52,321,353	51,016,707	22,786	(176,920)	0	(154,134)	0	50,862,573	0	115,885	115,885	2,321,981	...XXX...	...XXX...

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Bonds - Industrial and Miscellaneous

01877K AD 5	ALLIANCE PIPELINE (144 4.591		07/06/2011	PAID ON PRINCIPAL		46,600	46,600	44,934	45,290	0	1,310	0	1,310	0	46,600	0	0	0	1,070	12/31/2025	2FE
054937 AC 1	BB&T CORP 6.500		08/01/2011	MATURED		3,000,000	3,000,000	3,117,690	3,009,723	0	(9,723)	0	(9,723)	0	3,000,000	0	0	0	195,000	08/01/2011	1FE
075811 AE 9	BECKMAN COULTER 6.000		08/10/2011	REDEEMED		1,368,319	1,167,000	1,254,587	1,237,377	0	(8,965)	0	(8,965)	0	1,228,412	0	139,907	139,907	48,431	06/01/2015	2FE
075811 AF 6	BECKMAN COULTER 7.000		08/10/2011	REDEEMED		2,341,724	1,785,000	2,040,755	2,013,600	0	(13,552)	0	(13,552)	0	2,000,048	0	341,675	341,675	86,424	06/01/2019	2FE
575800 AE 7	BECO 2005-1 A4 4.400		09/21/2011	PAID ON PRINCIPAL		116,809	116,809	116,778	116,789	0	20	0	20	0	116,809	0	0	0	5,140	03/15/2015	1FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		08/08/2011	PAID ON PRINCIPAL		99,740	99,740	100,744	100,405	0	(665)	0	(665)	0	99,740	0	0	0	5,127	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		07/15/2011	PAID ON PRINCIPAL		2,276	2,276	2,279	2,279	0	(3)	0	(3)	0	2,276	0	0	0	104	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		08/26/2011	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	3,043	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2011	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	2,928	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2011	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	913	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2011	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	921	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2011	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	0	5,835	0	0	0	382	02/26/2021	1
12189T AT 1	BURLINGTON NORTHERN SA 6.750		07/15/2011	MATURED		5,164,000	5,164,000	5,834,256	5,214,137	0	(50,137)	0	(50,137)	0	5,164,000	0	0	0	348,570	07/15/2011	2FE
12542R A# 7	CHS INC 5.250		09/21/2011	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/21/2014	2
172967 DU 2	CITIGROUP INC 5.100		09/29/2011	MATURED		1,000,000	1,000,000	1,043,340	1,019,617	0	(19,617)	0	(19,617)	0	1,000,000	0	0	0	51,000	09/29/2011	1FE
205887 BA 9	CONAGRA FOODS 6.750		09/15/2011	MATURED		212,000	212,000	237,493	214,624	0	(2,624)	0	(2,624)	0	212,000	0	0	0	14,310	09/15/2011	2FE
217194 AA 7	COP I LLC 3.613		09/07/2011	PAID ON PRINCIPAL		53,321	53,321	53,321	53,321	0	0	0	0	0	53,321	0	0	0	1,445	12/05/2021	1FE
126307 AC 1	CSC HOLDINGS INC 8.625		09/09/2011	BAS-MERRILL LYNCH		555,000	500,000	475,980	478,914	0	1,289	0	1,289	0	480,203	0	74,797	74,797	46,599	02/15/2019	3FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		09/10/2011	PAID ON PRINCIPAL		14,219	14,219	13,658	13,737	0	482	0	482	0	14,219	0	0	0	502	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		09/10/2011	PAID ON PRINCIPAL		19,009	19,009	19,009	19,009	0	0	0	0	0	19,009	0	0	0	1,059	07/10/2031	2FE

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- 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.							
28932M AA 3	ELM RD GENERATING STAT 5.209		08/11/2011	PAID ON PRINCIPAL		64,196	64,196	64,196	64,196	0	0	0	0	0	64,196	0	0	0	3,344	02/11/2030	1FE
31620R AA 3	FIDELITY NATIONAL TITL 7.300		08/15/2011	MATURED		1,400,000	1,400,000	1,459,416	1,407,715	0	(7,715)	0	(7,715)	0	1,400,000	0	0	0	102,200	08/15/2011	2FE
341099 BZ 1	FLORIDA POWER CORP 6.650		07/15/2011	MATURED		4,140,000	4,140,000	4,627,568	4,176,130	0	(36,130)	0	(36,130)	0	4,140,000	0	0	0	275,310	07/15/2011	1FE
345397 VA 8	FORD MOTOR CREDIT 9.875		08/10/2011	MATURED		880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	86,900	08/10/2011	3FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		09/20/2011	PAID ON PRINCIPAL		136,886	136,886	136,886	136,886	0	0	0	0	0	136,886	0	0	0	5,670	09/20/2020	3FE
37247X AE 2	GENWORTH GLOBAL FUNDIN 5.375		09/15/2011	MATURED		1,000,000	1,000,000	999,620	999,859	0	141	0	141	0	1,000,000	0	0	0	53,750	09/15/2011	1FE
42307T AC 2	H J HEINZ CO 6.625		07/15/2011	MATURED		5,400,000	5,400,000	6,190,610	5,506,048	0	(106,048)	0	(106,048)	0	5,400,000	0	0	0	357,750	07/15/2011	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		09/01/2011	PAID ON PRINCIPAL		135,996	135,996	134,630	135,071	0	924	0	924	0	135,996	0	0	0	4,159	04/30/2018	1FE
29333# AA 1	LOUISIANA TAX CREDIT N		07/15/2011	MATURED		50,209	50,209	50,209	50,209	0	0	0	0	0	50,209	0	0	0	7,095	03/01/2013	1
576863 BB 9	MATSON NAVIGATION CO 5.337		09/04/2011	PAID ON PRINCIPAL		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	1,921	09/04/2028	1FE
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2011	PAID ON PRINCIPAL		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	2,742	07/29/2029	1FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2011	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	8,833	01/15/2016	1
74834L AE 0	QUEST DIAGNOSTICS 7.500		07/12/2011	MATURED		700,000	700,000	792,531	707,378	0	(7,378)	0	(7,378)	0	700,000	0	0	0	52,500	07/12/2011	2FE
858155 AC 8	STEELCASE INC 6.500		08/15/2011	MATURED		2,000,000	2,000,000	1,994,300	1,999,001	0	999	0	999	0	2,000,000	0	0	0	130,000	08/15/2011	3FE
893570 BR 1	TRANSCONTINENTAL GAS P 7.000		08/15/2011	MATURED		5,000,000	5,000,000	4,987,809	4,998,332	0	1,668	0	1,668	0	5,000,000	0	0	0	350,000	08/15/2011	2FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/05/2011	PAID ON PRINCIPAL		6,481	6,481	6,481	6,481	0	0	0	0	0	6,481	0	0	0	353	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/05/2011	PAID ON PRINCIPAL		16,654	16,654	16,654	16,654	0	0	0	0	0	16,654	0	0	0	782	01/02/2024	1FE
90333W AA 6	US BANK NA 6.375		08/01/2011	MATURED		2,085,000	2,085,000	2,256,401	2,149,162	0	(64,162)	0	(64,162)	0	2,085,000	0	0	0	132,919	08/01/2011	1FE
254687 CC 8	WALT DISNEY COMPANY 5.700		07/15/2011	MATURED		2,000,000	2,000,000	1,996,160	1,999,471	0	529	0	529	0	2,000,000	0	0	0	114,000	07/15/2011	1FE
97381W AD 6	WINDSTREAM CORP 8.625		09/19/2011	REDEEMED		175,241	168,000	174,300	171,316	0	(602)	0	(602)	0	170,714	0	4,527	4,527	16,422	08/01/2016	3FE
984121 BN 2	XEROX CORP 6.875		08/15/2011	MATURED		1,000,000	1,000,000	1,055,715	1,008,530	0	(8,530)	0	(8,530)	0	1,000,000	0	0	0	68,750	08/15/2011	2FE
25179S AC 4	DEVON FINANCING CORP U 6.875	A.	09/30/2011	MATURED		3,850,000	3,850,000	4,312,310	3,910,092	0	(60,092)	0	(60,092)	0	3,850,000	0	0	0	264,688	09/30/2011	2FE
92658T AG 3	VIDEOTRON LTEE 6.875	A.	07/18/2011	REDEEMED		474,375	469,000	469,000	469,000	0	0	0	0	0	469,000	0	5,375	5,375	32,512	01/15/2014	3FE
94975Z BD 7	WELLS FARGO FINANCIAL 4.450	C.	09/13/2011	MATURED		2,000,000	2,000,000	1,999,820	1,999,855	0	145	0	145	0	2,000,000	0	0	0	89,000	09/13/2011	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		261,518	261,518	253,999	256,597	0	4,920	0	4,920	0	261,518	0	0	0	8,266	07/25/2018	1Z*
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		217,164	217,164	206,509	209,947	0	7,217	0	7,217	0	217,164	0	0	0	8,014	06/25/2033	1Z*
126342 DZ 4	AMHPT 1996-1 B1 8.000		09/15/2011	PAID ON PRINCIPAL		873,716	873,716	904,181	873,775	0	(59)	0	(59)	0	873,716	0	0	0	46,941	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		09/10/2011	PAID ON PRINCIPAL		181,950	181,950	234,716	191,900	0	(9,949)	0	(9,949)	0	181,950	0	0	0	37,235	01/10/2028	5FE
066053 AB 5	BAMH 1998-1 M 6.940		09/10/2011	PAID ON PRINCIPAL		349,222	349,222	354,461	350,088	0	(866)	0	(866)	0	349,222	0	0	0	16,289	04/10/2023	2FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.740		09/26/2011	PAID ON PRINCIPAL		301,287	301,287	256,034	214,607	51,704	34,976	0	86,680	0	301,287	0	0	0	12,468	10/25/2046	1Z*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.753		07/25/2011	PAID ON PRINCIPAL		228,978	228,978	194,586	163,101	39,295	26,582	0	65,877	0	228,978	0	0	0	7,781	10/25/2046	1Z*
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		312,037	312,037	309,204	310,735	0	1,302	0	1,302	0	312,037	0	0	0	10,659	10/25/2033	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		313,331	313,331	310,981	311,649	0	1,681	0	1,681	0	313,331	0	0	0	9,206	12/25/2018	1Z*
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		121,696	121,696	119,110	119,997	0	1,699	0	1,699	0	121,696	0	0	0	3,853	05/25/2018	1Z*
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		09/25/2011	PAID ON PRINCIPAL		620,805	620,805	603,151	615,971	0	4,835	0	4,835	0	620,805	0	0	0	23,786	08/25/2033	1Z*
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		44,993	44,993	33,408	35,761	0	9,233	0	9,233	0	44,993	0	0	0	1,581	07/25/2035	1Z*

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		103,895	103,895	98,960	96,078	0	7,817	0	7,817	0	103,895	0	0	0	3,520	02/25/2021	1Z*
20846Q HN 1	CNF 2001-3 A4 6.910		09/01/2011	PAID ON PRINCIPAL		169,132	169,132	169,122	169,126	0	6	0	6	0	169,132	0	0	0	7,794	05/01/2033	5FE
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2011	PAID ON PRINCIPAL		157,083	157,083	157,427	157,190	0	(107)	0	(107)	0	157,083	0	0	0	5,858	03/01/2033	3FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.010		09/28/2011	PAID ON PRINCIPAL		132,854	132,854	132,190	132,242	0	612	0	612	0	132,854	0	0	0	4,017	12/28/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		352,027	352,027	351,676	351,676	(0)	351	0	351	0	352,027	0	0	0	11,272	02/25/2020	1Z*
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		09/25/2011	PAID ON PRINCIPAL		302,490	302,490	248,041	244,220	0	58,269	0	58,269	0	302,490	0	0	0	10,375	02/25/2020	1Z*
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		557,124	557,124	527,527	537,224	0	19,900	0	19,900	0	557,124	0	0	0	20,485	11/25/2033	1Z*
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		293,737	293,737	295,389	294,121	0	(384)	0	(384)	0	293,737	0	0	0	10,235	01/25/2024	1Z*
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		08/25/2011	PAID ON PRINCIPAL		95,430	95,430	97,100	95,373	0	57	0	57	0	95,430	0	0	0	3,235	04/25/2034	1Z*
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		185,411	185,411	160,671	152,586	(0)	32,825	0	32,825	0	185,411	0	0	0	6,825	08/25/2035	1Z*
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		09/26/2011	PAID ON PRINCIPAL		388,054	388,054	300,814	294,766	0	93,287	0	93,287	0	388,054	0	0	0	15,586	07/25/2037	1Z*
32051D A6 9	FHASI 2003-7 1A12 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		607,703	607,703	547,692	582,588	0	25,115	0	25,115	0	607,703	0	0	0	21,278	09/25/2033	1Z*
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		139,617	139,617	139,573	139,277	0	340	0	340	0	139,617	0	0	0	4,489	05/25/2020	1Z*
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		400,712	400,712	397,487	397,852	0	2,860	0	2,860	0	400,712	0	0	0	13,933	01/25/2019	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .487		07/25/2011	PAID ON PRINCIPAL		10,519	10,519	4,326	3,858	0	6,662	0	6,662	0	10,519	0	0	0	33	03/25/2037	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .518		08/25/2011	PAID ON PRINCIPAL		19,633	19,633	8,074	7,199	0	12,433	0	12,433	0	19,633	0	0	0	69	03/25/2037	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .534		09/26/2011	PAID ON PRINCIPAL		17,029	17,029	7,003	6,245	0	10,784	0	10,784	0	17,029	0	0	0	68	03/25/2037	1Z*
36228F AE 6	GSMPS 1998-2 A CMO 7.750		09/19/2011	PAID ON PRINCIPAL		8,378	8,378	8,287	8,297	0	81	0	81	0	8,378	0	0	0	427	05/19/2027	1Z*
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		09/19/2011	PAID ON PRINCIPAL		3,446	3,446	3,529	3,315	253	(122)	0	131	0	3,446	0	0	0	175	08/19/2029	1Z*
36228F EC 6	GSMPS 2001-2 A CMO 7.500		09/19/2011	PAID ON PRINCIPAL		8,609	8,609	8,932	7,388	1,813	(591)	0	1,221	0	8,609	0	0	0	449	06/15/2032	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.032		07/25/2011	PAID ON PRINCIPAL		162,352	162,352	164,559	164,427	0	(2,075)	0	(2,075)	0	162,352	0	0	0	4,797	01/25/2035	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.033		09/25/2011	PAID ON PRINCIPAL		174,860	174,860	177,237	177,095	0	(2,235)	0	(2,235)	0	174,860	0	0	0	6,625	01/25/2035	1Z*
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		507,086	507,086	484,108	415,354	68,161	23,571	0	91,732	0	507,086	0	0	0	21,139	06/20/2036	3Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.726		09/26/2011	PAID ON PRINCIPAL		2,551,054	2,551,054	2,325,761	2,247,591	0	303,463	0	303,463	0	2,551,054	0	0	0	86,775	03/25/2037	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.737		07/25/2011	PAID ON PRINCIPAL		472,445	472,445	430,721	416,244	0	56,200	0	56,200	0	472,445	0	0	0	13,061	03/25/2037	1Z*
393505 BC 5	GT 1993-2 B 8.000		09/27/2011	VARIOUS		110,815	120,122	111,690	100,341	0	18,092	0	18,092	0	118,432	0	(7,618)	(7,618)	9,287	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		09/01/2011	PAID ON PRINCIPAL		1,009,254	1,009,254	936,381	971,690	22,718	14,846	0	37,564	0	1,009,254	0	0	0	42,781	07/01/2025	4FE
393505 Y2 2	GT 1999-3 M1 6.960		09/27/2011	WRITTEN OFF		30	249,939	82,894	25	0	29,206	0	29,206	0	29,231	0	(29,201)	(29,201)	0	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2011	PAID ON PRINCIPAL		242,004	242,004	202,424	195,116	0	46,888	0	46,888	0	242,004	0	0	0	11,963	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2011	PAID ON PRINCIPAL		135,356	135,356	135,295	103,727	0	31,630	0	31,630	0	135,356	0	0	0	7,039	03/01/2030	6FE
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		09/26/2011	PAID ON PRINCIPAL		457,493	457,493	443,768	441,144	0	16,349	0	16,349	0	457,493	0	0	0	15,579	08/25/2020	1Z*
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		189,044	189,044	189,363	188,671	0	373	0	373	0	189,044	0	0	0	6,888	06/25/2018	1Z*
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		42,972	42,972	43,395	43,516	0	(543)	0	(543)	0	42,972	0	0	0	1,869	12/25/2017	1Z*
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,032,001	1,032,001	1,015,586	1,026,194	0	5,807	0	5,807	0	1,032,001	0	0	0	35,485	05/25/2018	1Z*
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		703,344	703,344	703,407	702,249	0	1,095	0	1,095	0	703,344	0	0	0	21,457	02/25/2019	1Z*
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		09/27/2011	PAID ON PRINCIPAL		695,736	695,736	695,410	693,463	0	2,272	0	2,272	0	695,736	0	0	0	25,121	07/25/2034	1Z*

QE05.13

SCHEDULE D - PART 4

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

1 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 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.							
67087T DW 8	OAK 2002-C A1 5.410		09/15/2011	PAID ON PRINCIPAL		88,280	88,280	80,746	77,818	0	10,462	0	10,462	0	88,280	0	0	0	3,209	11/15/2032	5FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		35,908	35,908	36,750	36,967	1,055	(2,114)	0	(1,059)	0	35,908	0	0	0	1,463	02/25/2034	1Z*
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		282,637	282,637	286,347	284,550	0	(1,913)	0	(1,913)	0	282,637	0	0	0	9,334	04/25/2033	1Z*
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		328,060	328,060	324,523	325,762	0	2,297	0	2,297	0	328,060	0	0	0	10,818	10/25/2018	1Z*
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		505,530	505,530	507,781	505,425	0	105	0	105	0	505,530	0	0	0	16,140	02/25/2020	1Z*
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2011	PAID ON PRINCIPAL		155,060	155,060	141,105	147,249	0	7,811	0	7,811	0	155,060	0	0	0	6,448	05/07/2026	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		07/25/2011	PAID ON PRINCIPAL		996,171	996,171	1,009,168	994,086	0	2,085	0	2,085	0	996,171	0	0	0	30,508	12/26/2017	1Z*
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		07/25/2011	PAID ON PRINCIPAL		355,348	355,348	360,568	354,397	0	952	0	952	0	355,348	0	0	0	10,883	12/25/2017	1Z*
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		113,387	113,387	112,040	112,745	0	642	0	642	0	113,387	0	0	0	3,462	10/25/2018	1Z*
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		568,252	568,252	562,887	565,262	(0)	2,990	0	2,990	0	568,252	0	0	0	18,372	12/25/2018	1Z*
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		821,060	821,060	816,409	817,558	0	3,502	0	3,502	0	821,060	0	0	0	25,579	11/25/2018	1Z*
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000		09/26/2011	PAID ON PRINCIPAL		2,784,259	2,784,259	2,811,231	2,776,986	0	7,273	0	7,273	0	2,784,259	0	0	0	103,243	06/25/2018	1Z*
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		369,237	369,237	360,780	363,650	0	5,586	0	5,586	0	369,237	0	0	0	12,424	09/25/2020	1Z*
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		09/26/2011	PAID ON PRINCIPAL		190,984	190,984	187,940	187,955	0	3,030	0	3,030	0	190,984	0	0	0	8,055	08/25/2036	2Z*
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		122,233	122,233	111,734	112,641	0	9,592	0	9,592	0	122,233	0	0	0	4,587	03/25/2036	1Z*
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		201,238	201,238	169,040	159,399	0	41,839	0	41,839	0	201,238	0	0	0	7,803	09/25/2037	1Z*
05522P AC 6	BACS-0101 CMO 8.000	D..	09/08/2011	PAID ON PRINCIPAL		28,590	28,590	24,283	9,499	12,644	7,542	0	20,186	7,148	36,833	(8,243)	0	(8,243)	1,545	05/01/2020	6Z*
199650 AJ 1	CCIC 2002-CCL1 A-2 5.943	C..	09/12/2011	PAID ON PRINCIPAL		5,327,326	5,327,326	5,327,326	5,319,228	(11)	8,108	0	8,098	0	5,327,326	0	0	0	208,100	05/12/2034	1Z*
75585R GC 3	REALT 2006-3 A1 4.449	C..	09/12/2011	PAID ON PRINCIPAL		38,956	38,956	38,954	38,930	0	26	0	26	0	38,956	0	0	0	1,166	12/12/2038	1Z*
80802T AR 9	SCSC 2004-CF2 A1 4.639	C..	09/12/2011	PAID ON PRINCIPAL		14,310	14,310	14,310	14,296	0	14	0	14	0	14,310	0	0	0	443	09/12/2019	1Z*
12498N AB 9	CBASS 2006-CB2 AF2 5.501		09/26/2011	PAID ON PRINCIPAL		39,488	39,488	28,629	26,756	0	12,732	0	12,732	0	39,488	0	0	0	1,428	12/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .337		07/25/2011	PAID ON PRINCIPAL		109,194	109,194	88,993	91,454	0	17,740	0	17,740	0	109,194	0	0	0	282	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .368		08/25/2011	PAID ON PRINCIPAL		113,725	113,725	92,686	95,249	0	18,476	0	18,476	0	113,725	0	0	0	326	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .384		09/26/2011	PAID ON PRINCIPAL		137,150	137,150	111,777	114,868	0	22,282	0	22,282	0	137,150	0	0	0	439	05/25/2036	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					77,921,185	77,354,743	79,572,928	76,505,856	197,632	689,330	0	886,961	7,148	77,399,966	(8,243)	529,462	521,219	4,161,136	XXX	XXX
8399997.	Total - Bonds - Part 4					318,438,014	317,476,331	324,453,430	317,313,493	220,418	88,020	0	308,438	418,149	318,040,080	(286,915)	684,849	397,934	11,652,974	XXX	XXX
8399999.	Total - Bonds					318,438,014	317,476,331	324,453,430	317,313,493	220,418	88,020	0	308,438	418,149	318,040,080	(286,915)	684,849	397,934	11,652,974	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		08/23/2011	VARIOUS	2,300,000	155,474	XXX	82,317	168,498	(86,181)	0	0	(86,181)	0	82,317	0	73,157	73,157	3,105	XXX	L
03748R 10 1	APARTMENT INVT & MGMT CO-A		08/15/2011	JP MORGAN	1,800,000	46,356	XXX	9,864	46,512	(36,648)	0	0	(36,648)	0	9,864	0	36,492	36,492	432	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		08/15/2011	JP MORGAN	600,000	79,360	XXX	28,236	67,530	(39,294)	0	0	(39,294)	0	28,236	0	51,124	51,124	1,607	XXX	L
05564E 10 6	BRE PROPERTIES		08/15/2011	MERRILL LYNCH ALGO	1,000,000	49,262	XXX	19,630	43,500	(23,870)	0	0	(23,870)	0	19,630	0	29,632	29,632	750	XXX	L
101121 10 1	BOSTON PROPERTIES INC		08/25/2011	MERRILL LYNCH ALGO	3,300,000	329,743	XXX	115,599	284,130	(168,531)	0	0	(168,531)	0	115,599	0	214,144	214,144	4,950	XXX	L
195872 10 6	COLONIAL PROPERTIES TRUST		08/15/2011	MORGAN STANLEY	6,700,000	134,935	XXX	63,650	120,935	(57,285)	0	0	(57,285)	0	63,650	0	71,285	71,285	3,015	XXX	L
23317H 10 2	DDR CORP		08/15/2011	MORGAN STANLEY	14,200,000	180,143	XXX	120,868	200,078	(79,210)	0	0	(79,210)	0	120,868	0	59,275	59,275	1,420	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		08/15/2011	MORGAN STANLEY	200,000	12,151	XXX	3,670	10,390	(6,720)	0	0	(6,720)	0	3,670	0	8,481	8,481	227	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 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.							
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		08/15/2011	MORGAN STANLEY.....	3,100,000	44,407	XXX	44,767	46,982	(2,216)	0	0	(2,216)	0	44,767	0	(359)	(359)	936	XXX	L.....
40414L 10 9	HCP INC.....		08/15/2011	VARIOUS.....	10,100,000	359,501	XXX	204,999	371,579	(166,580)	0	0	(166,580)	0	204,999	0	154,502	154,502	9,696	XXX	L.....
42217K 10 6	HEALTH CARE REIT INC.....		08/15/2011	MORGAN STANLEY.....	1,100,000	52,436	XXX	54,175	0	0	0	0	0	0	54,175	0	(1,739)	(1,739)	1,573	XXX	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		07/18/2011	MORGAN STANLEY SOFT DOLLAR	15,200,000	249,309	XXX	98,478	271,624	(173,146)	0	0	(173,146)	0	98,478	0	150,831	150,831	4,222	XXX	L.....
49446R 10 9	KIMCO REALTY CORP.....		08/15/2011	MORGAN STANLEY.....	4,500,000	79,241	XXX	45,378	81,180	(35,802)	0	0	(35,802)	0	45,378	0	33,863	33,863	2,430	XXX	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		08/19/2011	SELL FRACTIONAL SHARE.....	0.880	52	XXX	28	56	(28)	0	0	(28)	0	28	0	24	24	0	XXX	L.....
554382 10 1	MACERICH CO.....		08/17/2011	VARIOUS.....	3,400,000	172,386	XXX	19,726	161,058	(141,332)	0	0	(141,332)	0	19,726	0	152,660	152,660	10,917	XXX	L.....
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		07/05/2011	MERGER	17,600,000	538,676	XXX	538,676	640,288	(101,612)	0	0	(101,612)	0	538,676	0	0	0	20,702	XXX	L.....
74340W 10 3	PROLOGIS INC.....		08/15/2011	VARIOUS.....	8,600,080	251,862	XXX	108,803	272,709	(163,905)	0	0	(163,905)	0	108,803	0	143,058	143,058	7,224	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		08/15/2011	MORGAN STANLEY.....	800,000	92,556	XXX	27,107	79,592	(52,485)	0	0	(52,485)	0	27,107	0	65,449	65,449	1,920	XXX	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		08/15/2011	MORGAN STANLEY.....	1,000,000	26,825	XXX	15,319	25,595	(10,276)	0	0	(10,276)	0	15,319	0	11,506	11,506	594	XXX	L.....
876664 10 3	TAUBMAN CENTERS INC.....		08/15/2011	MORGAN STANLEY.....	400,000	22,873	XXX	14,364	20,192	(5,828)	0	0	(5,828)	0	14,364	0	8,509	8,509	350	XXX	L.....
92276F 10 0	VENTAS INC.....		07/18/2011	SELL FRACTIONAL SHARE.....	0.160	9	XXX	4	8	(5)	0	0	(5)	0	4	0	5	5	0	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		09/13/2011	VARIOUS.....	6,700,000	570,062	XXX	218,497	558,311	(339,814)	0	0	(339,814)	0	218,497	0	351,565	351,565	13,455	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,447,619	XXX	1,834,153	3,470,747	(1,690,769)	0	0	(1,690,769)	0	1,834,153	0	1,613,464	1,613,464	89,525	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					3,447,619	XXX	1,834,153	3,470,747	(1,690,769)	0	0	(1,690,769)	0	1,834,153	0	1,613,464	1,613,464	89,525	XXX	XXX
9799999.	Total - Common Stocks.....					3,447,619	XXX	1,834,153	3,470,747	(1,690,769)	0	0	(1,690,769)	0	1,834,153	0	1,613,464	1,613,464	89,525	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					3,447,619	XXX	1,834,153	3,470,747	(1,690,769)	0	0	(1,690,769)	0	1,834,153	0	1,613,464	1,613,464	89,525	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					321,885,633	XXX	326,287,583	320,784,240	(1,470,351)	88,020	0	(1,382,331)	418,149	319,874,233	(286,915)	2,298,312	2,011,398	11,742,499	XXX	XXX

QE05.15

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Short Futures																				
Hedging Other																				
FVZ1.....	(4,500)	(4,500,000)	US 5YR NOTE (CBT) Dec11.....	Portfolio Hedge.....	D-1.....	Interest.....	12/30/2011	Chicago Board of Trade	08/24/2011	122.2344	122.4844	(1,125,000)	0	(1,125,000)	(1,125,000)	0	0	4,050,000	0001.....	
1349999. Total-Short Futures-Hedging Other.....													(1,125,000)	0	(1,125,000)	(1,125,000)	0	0	4,050,000	XXX
1389999. Total-Short Futures.....													(1,125,000)	0	(1,125,000)	(1,125,000)	0	0	4,050,000	XXX
1409999. Total-Hedging Other.....													(1,125,000)	0	(1,125,000)	(1,125,000)	0	0	4,050,000	XXX
1449999. TOTAL.....													(1,125,000)	0	(1,125,000)	(1,125,000)	0	0	4,050,000	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	.....(1,125,000)	.....0	.....4,050,000	.....4,050,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,125,000)	.....0	.....4,050,000	.....4,050,000

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	10,779,001	10,779,001	10/03/2011....
	REPO - DEU A TREASURY.....	.....1	10,779,001	10,779,001	10/03/2011....
	REPO - RBS A TREASURY.....	.....1	1,134,632	1,134,632	10/03/2011....
0199999	U.S. Government - Issuer Obligations.....		22,692,634	22,692,634	...XXX.....
0599999	Total - U.S. Government.....		22,692,634	22,692,634	...XXX.....
Totals					
7799999	Total - Issuer Obligations.....		22,692,634	22,692,634	...XXX.....
8399999	Subtotal - Bonds.....		22,692,634	22,692,634	...XXX.....
9999999	Totals.....		22,692,634	22,692,634	...XXX.....

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....(11,138,366) Book/Adjusted Carrying Value \$.....(11,138,366)
2. Average balance for the year to date: Fair Value \$.....48,106,177 Book/Adjusted Carrying Value \$.....48,106,177
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....22,692,634 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 \$.....22,692,634 Book/Adjusted Carrying Value \$.....22,692,634

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - NM.....	Albuquerque,NM.....	.....0.060	.....(20)	.....0	.....7,394	.....0	.....0	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....119,438	.....1,793,198	.....112,451	XXX..
Citibank, N.A. - London.....	London,UK.....	C.....0.000	.....0	.....0	.....0	.....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	.....1,946,488	.....2,071,517	.....1,260,441	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,426	.....111,430	.....111,435	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....27,150,051	.....17,953,944	.....34,621,261	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....(53)	.....0	.....114,304	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....26,938	.....(43,599)	.....7,885	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(20)	.....0	.....29,371,683	.....21,896,490	.....36,237,778	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(20)	.....0	.....29,371,683	.....21,896,490	.....36,237,778	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....2,700	.....2,700	.....2,700	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(20)	.....0	.....29,374,383	.....21,899,190	.....36,240,478	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Government Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		09/15/2011	0.000	10/13/2011	2,999,191	0	931
0699999. All Other Government Issuer Obligations.....					2,999,191	0	931
1099999. Total - All Other Government Bonds					2,999,191	0	931
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.....					2,999,191	0	931
8399999. Subtotals - Bonds.....					2,999,191	0	931
8699999. Total - Cash Equivalents.....					2,999,191	0	931

QE12



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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(1,873)	0	0	19,510
2. Alaska.....AK	0	0	0	0	274	0	0	428
3. Arizona.....AZ	0	0	0	0	(160,986)	0	1	(110,304)
4. Arkansas.....AR	0	0	0	0	176,964	1,800,000	7	78,808
5. California.....CA	0	0	(9,726)	0	23,971	0	0	69,961
6. Colorado.....CO	0	0	0	0	28,719	5,000	1	73,916
7. Connecticut.....CT	0	0	372,273	1	(731,951)	8,288,095	1	41,180
8. Delaware.....DE	0	0	0	0	8,269	0	0	16,931
9. District of Columbia.....DC	0	0	0	1	125,200	2	2	140,828
10. Florida.....FL	0	0	0	0	71,301	25,000	0	149,963
11. Georgia.....GA	0	0	0	0	(7,151)	0	0	27,357
12. Hawaii.....HI	0	0	0	0	(637)	0	0	1,105
13. Idaho.....ID	0	0	0	0	241	0	0	604
14. Illinois.....IL	0	0	150,000	4	223,627	4,706,316	10	8,449
15. Indiana.....IN	0	0	0	2	4,789	504,502	6	40,246
16. Iowa.....IA	0	0	0	0	61,754	100,001	2	116,719
17. Kansas.....KS	0	0	0	0	21,971	0	0	38,016
18. Kentucky.....KY	0	0	0	1	(39,790)	0	0	33,939
19. Louisiana.....LA	0	0	335,000	11	(1,336,708)	1,488,884	16	106,758
20. Maine.....ME	0	0	0	0	14,344	200,000	1	24,241
21. Maryland.....MD	0	0	0	0	1,473	0	0	7,467
22. Massachusetts.....MA	0	0	0	1	484,419	580,000	5	46,129
23. Michigan.....MI	0	0	0	0	18,803	1,200,000	2	44,424
24. Minnesota.....MN	0	0	0	0	44,533	0	0	96,908
25. Mississippi.....MS	0	0	187,000	10	(347,586)	4,305,000	19	(39,296)
26. Missouri.....MO	0	0	0	0	(280,074)	100,001	3	10,817
27. Montana.....MT	0	0	0	1	315,062	500,000	1	13,819
28. Nebraska.....NE	0	0	0	0	18,665	400,002	4	39,953
29. Nevada.....NV	0	0	0	1	(184,640)	0	0	21,098
30. New Hampshire.....NH	0	0	0	1	4,199	0	0	6,847
31. New Jersey.....NJ	0	0	0	0	1,869,994	2,050,500	2	34,122
32. New Mexico.....NM	0	0	0	0	2,283	0	0	3,296
33. New York.....NY	0	0	21,693	0	21,487	189,704	0	25,357
34. North Carolina.....NC	0	0	0	0	26,096	0	0	93,531
35. North Dakota.....ND	0	0	0	0	3,293	0	0	18,440
36. Ohio.....OH	0	0	141,667	1	(33,571)	1,010,000	2	90,943
37. Oklahoma.....OK	0	0	0	0	515	0	0	4,621
38. Oregon.....OR	0	0	0	0	2,996	0	0	7,663
39. Pennsylvania.....PA	0	0	4,900,000	6	2,797,100	1,001	2	2,141
40. Rhode Island.....RI	0	0	0	0	203	50,000	1	3,334
41. South Carolina.....SC	0	0	0	0	212,409	225,000	1	10,480
42. South Dakota.....SD	0	0	0	0	19,218	0	0	35,442
43. Tennessee.....TN	0	0	0	6	(84,144)	695,000	3	96,072
44. Texas.....TX	0	0	0	1	27,299	1,000,000	1	94,190
45. Utah.....UT	0	0	0	0	95,956	0	0	121,546
46. Vermont.....VT	0	0	0	0	470	0	0	1,019
47. Virginia.....VA	0	0	333,333	2	968,520	1,200,000	2	143,697
48. Washington.....WA	0	0	0	3	(44,131)	0	0	19,310
49. West Virginia.....WV	0	0	0	4	(482,392)	0	0	(310,057)
50. Wisconsin.....WI	0	0	0	0	73,709	100,001	2	127,487
51. Wyoming.....WY	0	0	0	0	93	0	0	1,001
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)	6,126	475,000	2	1,997
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	(5,664)	0	0	29,193
58. Aggregate Other Alien.....OT	0	0	0	0	131	0	0	279
59. Totals.....	0	0	6,431,239	56	4,035,173	31,199,009	99	1,781,922

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	131	0	0	279
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	131	0	0	279



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	(2,786)	0	0	29,018
2. Alaska.....AK	0	0	0	0	859	0	0	1,340
3. Arizona.....AZ	0	0	0	0	(110,588)	0	0	(75,772)
4. Arkansas.....AR	0	0	0	1	(56,399)	0	0	54,367
5. California.....CA	0	0	0	0	98,300	928	0	204,084
6. Colorado.....CO	0	0	0	0	46,184	0	0	143,927
7. Connecticut.....CT	0	0	0	0	108,541	0	0	213,972
8. Delaware.....DE	0	0	0	0	41,613	0	0	85,206
9. District of Columbia.....DC	0	0	2,320,000	2	(823,987)	153,094	1	119,245
10. Florida.....FL	0	0	8,207,844	2	3,527,763	4,811,525	2	383,672
11. Georgia.....GA	0	0	(5,650,000)	1	(5,909,699)	175,003	4	56,230
12. Hawaii.....HI	0	0	0	0	(358)	0	0	622
13. Idaho.....ID	0	0	0	0	4	0	0	10
14. Illinois.....IL	0	0	6,735,983	19	1,390,184	15,271,032	32	15,659
15. Indiana.....IN	0	0	0	0	6,001	50,000	1	22,385
16. Iowa.....IA	0	0	0	0	18,379	0	0	34,738
17. Kansas.....KS	0	0	0	0	33,000	5,000	1	57,097
18. Kentucky.....KY	0	0	0	0	7,721	0	0	25,664
19. Louisiana.....LA	0	0	50,000	1	(75,236)	595,000	7	69,044
20. Maine.....ME	0	0	0	0	20,107	0	0	33,981
21. Maryland.....MD	0	0	0	0	7,072	0	0	35,855
22. Massachusetts.....MA	0	0	0	(1)	5,926	2,000,002	3	16,154
23. Michigan.....MI	0	0	0	0	27,296	0	0	64,491
24. Minnesota.....MN	0	0	0	0	38,215	0	0	83,160
25. Mississippi.....MS	0	0	0	0	(13,740)	0	0	(6,784)
26. Missouri.....MO	0	0	0	0	(8,606)	0	0	3,095
27. Montana.....MT	0	0	0	0	(6,743)	0	0	13,787
28. Nebraska.....NE	0	0	0	0	20,866	0	0	44,667
29. Nevada.....NV	0	0	0	0	16,028	0	0	22,015
30. New Hampshire.....NH	0	0	0	0	13,159	0	0	21,451
31. New Jersey.....NJ	0	0	0	0	27,253	0	0	47,703
32. New Mexico.....NM	0	0	0	0	31,039	0	0	44,810
33. New York.....NY	0	0	9,500,000	2	6,523,786	500,001	3	86,326
34. North Carolina.....NC	0	0	0	0	52,106	0	0	186,755
35. North Dakota.....ND	0	0	0	0	2,509	0	0	14,049
36. Ohio.....OH	0	0	0	0	21,427	248,627	3	78,689
37. Oklahoma.....OK	0	0	0	0	2,976	0	0	26,681
38. Oregon.....OR	0	0	0	0	19,354	0	0	49,494
39. Pennsylvania.....PA	0	0	27,500	4	(894,766)	1,000,001	3	6,758
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	1	(477,210)	450,000	2	22,649
42. South Dakota.....SD	0	0	0	0	14,783	0	0	27,263
43. Tennessee.....TN	0	0	0	0	117,941	2,500,000	3	241,823
44. Texas.....TX	0	0	0	0	29,006	0	0	96,545
45. Utah.....UT	0	0	925,000	4	(1,032,937)	0	0	53,283
46. Vermont.....VT	0	0	0	0	2,432	0	0	5,274
47. Virginia.....VA	0	0	0	0	8,745	0	0	35,714
48. Washington.....WA	0	0	0	0	76,231	56,384	1	86,258
49. West Virginia.....WV	0	0	0	0	(155,129)	2,554,931	1	(107,510)
50. Wisconsin.....WI	0	0	0	0	30,750	0	0	53,186
51. Wyoming.....WY	0	0	0	0	119	0	0	1,279
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	439,297	1,100,000	6	8,094
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	(19,776)	0	0	101,928
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	22,116,327	36	3,239,012	31,471,528	73	2,939,429

DETAILS OF WRITE-INS

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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(185)	0	0	1,924
2. Alaska.....AK	0	0	0	0	765	0	0	1,194
3. Arizona.....AZ	0	0	0	0	(7,200)	0	0	(4,933)
4. Arkansas.....AR	0	0	0	0	4,503	205,000	2	13,161
5. California.....CA	0	0	0	0	9,952	0	0	20,662
6. Colorado.....CO	0	0	0	0	8,413	0	0	26,219
7. Connecticut.....CT	0	0	0	0	2,594	0	0	5,114
8. Delaware.....DE	0	0	0	0	1,243	0	0	2,545
9. District of Columbia.....DC	0	0	0	0	1,679	0	0	1,888
10. Florida.....FL	0	0	0	1	28,088	1,000,000	4	59,076
11. Georgia.....GA	0	0	0	0	(489)	0	0	1,871
12. Hawaii.....HI	0	0	0	0	(139)	0	0	241
13. Idaho.....ID	0	0	0	0	1,480	0	0	3,713
14. Illinois.....IL	0	0	0	1	(73,411)	0	0	354
15. Indiana.....IN	0	0	0	0	1,213	0	0	4,525
16. Iowa.....IA	0	0	0	0	6,984	0	0	13,200
17. Kansas.....KS	0	0	0	0	19,577	0	0	33,874
18. Kentucky.....KY	0	0	0	0	2,131	0	0	7,082
19. Louisiana.....LA	0	0	0	0	4,509	0	1	12,572
20. Maine.....ME	0	0	0	0	2,608	0	0	4,408
21. Maryland.....MD	0	0	0	0	1,521	0	0	7,714
22. Massachusetts.....MA	0	0	0	0	2,962	0	0	8,077
23. Michigan.....MI	0	0	0	0	4,276	0	0	10,103
24. Minnesota.....MN	0	0	0	1	6,420	0	0	13,973
25. Mississippi.....MS	0	0	0	0	(2,537)	0	0	(1,252)
26. Missouri.....MO	0	0	0	0	(3,181)	0	0	1,144
27. Montana.....MT	0	0	0	0	(1,056)	0	0	2,160
28. Nebraska.....NE	0	0	0	0	4,089	0	0	8,754
29. Nevada.....NV	0	0	0	0	2,374	0	0	3,261
30. New Hampshire.....NH	0	0	0	0	944	0	0	1,539
31. New Jersey.....NJ	0	0	0	0	9,875	0	0	17,285
32. New Mexico.....NM	0	0	0	0	2,393	0	0	3,455
33. New York.....NY	0	0	0	2	(232,430)	1,401,000	6	63,766
34. North Carolina.....NC	0	0	0	0	3,348	0	0	11,999
35. North Dakota.....ND	0	0	0	0	121	0	0	675
36. Ohio.....OH	0	0	0	1	(7,967)	399,000	1	7,467
37. Oklahoma.....OK	0	0	0	0	1,347	0	0	12,074
38. Oregon.....OR	0	0	0	0	909	0	0	2,324
39. Pennsylvania.....PA	0	0	0	0	(7,237)	550,000	2	677
40. Rhode Island.....RI	0	0	0	0	36	0	0	599
41. South Carolina.....SC	0	0	0	1	(501,268)	0	0	1,055
42. South Dakota.....SD	0	0	0	0	2,997	0	0	5,526
43. Tennessee.....TN	0	0	0	0	4,277	1	1	8,767
44. Texas.....TX	0	0	0	0	7,994	0	0	26,609
45. Utah.....UT	0	0	0	0	5,389	0	0	6,826
46. Vermont.....VT	0	0	0	0	447	0	0	970
47. Virginia.....VA	0	0	0	0	3,704	100,000	1	15,126
48. Washington.....WA	0	0	0	0	1,371	0	0	4,509
49. West Virginia.....WV	0	0	0	0	(7,446)	0	0	(5,160)
50. Wisconsin.....WI	0	0	0	0	3,685	0	0	6,374
51. Wyoming.....WY	0	0	0	0	39	0	0	424
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	(41)	0	0	21
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	(46,720)	0	0	220,184
58. Aggregate Other Alien.....OT	0	0	0	0	604	0	0	604
59. Totals.....	0	0	76,000	8	(724,442)	3,655,001	18	676,320

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	604	0	0	604
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	604	0	0	604



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	(433)	5,000,000	1	4,507
2. Alaska.....AK	0	0	0	0	132	0	0	206
3. Arizona.....AZ	0	0	0	0	(9,216)	0	0	(6,314)
4. Arkansas.....AR	0	0	0	(1)	3,538	0	2	10,341
5. California.....CA	0	0	0	0	32,650	0	0	67,786
6. Colorado.....CO	0	0	0	0	11,188	0	0	34,866
7. Connecticut.....CT	0	0	0	0	4,505	0	0	8,882
8. Delaware.....DE	0	0	0	0	2,918	0	0	5,975
9. District of Columbia.....DC	0	0	0	0	6,956	0	0	7,824
10. Florida.....FL	0	0	0	0	26,854	0	0	56,480
11. Georgia.....GA	0	0	0	0	(955)	0	0	3,654
12. Hawaii.....HI	0	0	0	0	(25)	0	0	44
13. Idaho.....ID	0	0	0	0	2,286	0	0	5,735
14. Illinois.....IL	0	0	5,000	2	(348,040)	0	0	835
15. Indiana.....IN	0	0	0	0	3,277	0	0	12,224
16. Iowa.....IA	0	0	0	0	4,779	0	0	9,032
17. Kansas.....KS	0	0	0	0	10,943	0	0	18,934
18. Kentucky.....KY	0	0	0	0	1,034	0	0	3,436
19. Louisiana.....LA	0	0	0	0	4,008	100,000	1	11,175
20. Maine.....ME	0	0	0	0	5,006	0	0	8,460
21. Maryland.....MD	0	0	0	2	(97,894)	226,500	4	10,676
22. Massachusetts.....MA	0	0	0	0	4,734	0	0	12,906
23. Michigan.....MI	0	0	0	0	8,201	0	0	19,375
24. Minnesota.....MN	0	0	0	0	14,395	0	0	31,326
25. Mississippi.....MS	0	0	72,500	1	(14,829)	27,500	1	(4,853)
26. Missouri.....MO	0	0	0	0	(4,911)	0	0	1,766
27. Montana.....MT	0	0	0	0	(1,479)	76,000	4	2,001
28. Nebraska.....NE	0	0	0	0	8,808	0	0	18,854
29. Nevada.....NV	0	0	0	0	3,339	0	0	4,587
30. New Hampshire.....NH	0	0	0	0	963	0	0	1,570
31. New Jersey.....NJ	0	0	0	0	7,502	0	0	13,132
32. New Mexico.....NM	0	0	0	0	1,105	0	0	1,595
33. New York.....NY	0	0	0	0	3,031	250,000	1	11,000
34. North Carolina.....NC	0	0	0	2	4,292	0	0	15,383
35. North Dakota.....ND	0	0	0	0	109	0	0	608
36. Ohio.....OH	0	0	0	0	3,910	0	0	14,359
37. Oklahoma.....OK	0	0	0	0	704	0	0	6,310
38. Oregon.....OR	0	0	0	0	1,302	0	0	3,329
39. Pennsylvania.....PA	0	0	(700,000)	1	(705,617)	0	0	525
40. Rhode Island.....RI	0	0	0	0	101	0	0	1,661
41. South Carolina.....SC	0	0	0	0	(1,183)	0	0	985
42. South Dakota.....SD	0	0	0	0	2,957	0	0	5,453
43. Tennessee.....TN	0	0	0	0	9,086	0	0	18,630
44. Texas.....TX	0	0	0	0	5,448	0	0	18,132
45. Utah.....UT	0	0	0	0	6,287	0	0	7,964
46. Vermont.....VT	0	0	0	0	410	0	0	888
47. Virginia.....VA	0	0	0	0	3,807	0	0	15,546
48. Washington.....WA	0	0	0	0	1,688	0	0	5,550
49. West Virginia.....WV	0	0	0	0	(10,549)	0	0	(7,311)
50. Wisconsin.....WI	0	0	0	0	7,025	0	0	12,151
51. Wyoming.....WY	0	0	0	0	26	0	0	284
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	(989)	250,000	1	510
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	(27,840)	0	0	143,490
58. Aggregate Other Alien.....OT	0	0	0	0	13,113	0	0	13,113
59. Totals.....	0	0	(622,500)	8	(991,545)	5,930,000	15	665,577

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	13,113	0	0	13,113
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	13,113	0	0	13,113

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended September 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
.....13,022,504	.....14,761,831	.....(39,460)

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