

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2007

OF THE CONDITION AND AFFAIRS OF THE

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: 385 Washington Street, St. Paul, MN 55102  
Main Administrative Office: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911  
Mail Address: 385 Washington Street, St. Paul, MN 55102  
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911  
Internet Website Address: [travelers.com](http://travelers.com)  
Statutory Statement Contact: Michael J. Doody (860) 277-3966  
Annual.Statement.Contact@Travelers.com (860) 277-7002  
(E-Mail Address) (Fax Number)  
Policyowner Relations Contact: One Tower Square, 5GS, Hartford, CT 06183 (860) 277-1561

### OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman of the Board, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President, Investor Relations & Communications
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	KATHLEEN LYNCH PRESTON.....	Executive Vice President, Enterprise Development
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. JOHN JOSEPH ALBANO.....	Executive Vice President, Business Insurance	BRUCE ALLEN BACKBERG.....	Senior Vice President & Corporate Secretary
6. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
7. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management and Business Conduct Officer	JOHN PATRICK CLIFFORD, JR.....	Senior Vice President, Human Resources
8. JOSEPH PATRICK LACHER, JR.....	Executive Vice President, Personal Insurance	WADE THOMAS OVERGAARD.....	Senior Vice President & Chief Corporate Actuary
9. SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development and Financial & Professional & International Insurance	DOUGLAS KENNETH RUSSELL.....	Senior Vice President, Treasurer & Corporate Controller
		SCOTT WILLIAM RYNDA.....	Senior Vice President, Tax Administration

### DIRECTORS

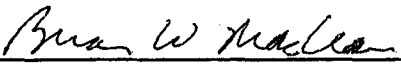

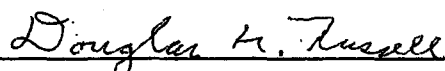
JAY STEVEN BENET	BRIAN WILLIAM MacLEAN
ANDY FRANCIS BESSETTE	DOREEN SPADORCIA
WILLIAM HERBERT HEYMAN	KENNETH FRANKLIN SPENCE, III
JOSEPH PATRICK LACHER, JR.	

STATE OF CONNECTICUT

COUNTY OF HARTFORD

SS:

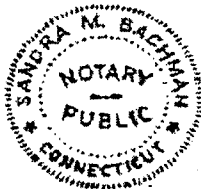
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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	_____ Bruce A. Backberg	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

26th day of April, 2007

 Notary Public  
My Commission Expires September 30, 2007



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.....	12,816,842,452	0	12,816,842,452	12,822,307,157
2. Stocks:				
2.1 Preferred stocks.....	50,202,915	0	50,202,915	51,160,824
2.2 Common stocks.....	3,322,373,049	2,874,780	3,319,498,269	3,162,045,738
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	100,844,515	0	100,844,515	101,851,228
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	633,527,134	0	633,527,134	615,445,283
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....15,101,222), cash equivalents (\$.....31,778,453) and short-term investments (\$.....443,468,495).....	490,348,170	0	490,348,170	514,274,875
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	929,869,891	4,287,633	925,582,259	933,500,102
8. Receivables for securities.....	5,259,000	0	5,259,000	947,254
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	18,349,267,126	7,162,413	18,342,104,713	18,201,532,462
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	160,961,181	0	160,961,181	174,855,426
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	288,059,432	30,652,774	257,406,658	297,424,581
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....22,686,100 earned but unbilled premiums).....	1,005,703,593	7,482,874	998,220,719	1,001,129,046
13.3 Accrued retrospective premiums.....	34,793,807	1,732,995	33,060,812	33,451,716
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	1,692,633	0	1,692,633	1,178,299
14.2 Funds held by or deposited with reinsured companies.....	84,142,138	0	84,142,138	84,604,424
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
16.2 Net deferred tax asset.....	676,618,010	420,299,850	256,318,160	255,032,194
17. Guaranty funds receivable or on deposit.....	9,475,632	0	9,475,632	11,584,276
18. Electronic data processing equipment and software.....	520,809	0	520,809	669,422
19. Furniture and equipment, including health care delivery assets (\$.....0).....	15,470,779	15,470,779	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	128,862,798	49,282,245	79,580,553	110,531,954
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	20,755,567,939	532,083,930	20,223,484,009	20,171,993,801
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	20,755,567,939	532,083,930	20,223,484,009	20,171,993,801

## DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Ceded deposit asset.....	23,719,486	0	23,719,486	23,046,935
2302. Equities and deposits in pools and associations.....	19,174,578	0	19,174,578	32,410,755
2303. Suspense, undistributed payments.....	15,247,416	0	15,247,416	29,749,665
2398. Summary of remaining write-ins for Line 23 from overflow page.....	70,721,318	49,282,245	21,439,073	25,324,599
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	128,862,798	49,282,245	79,580,553	110,531,954

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....470,405,394).....	8,157,711,850	8,162,526,178
2. Reinsurance payable on paid losses and loss adjustment expenses.....	15,455,111	40,503,853
3. Loss adjustment expenses.....	1,882,239,376	1,851,897,924
4. Commissions payable, contingent commissions and other similar charges.....	78,678,026	157,039,021
5. Other expenses (excluding taxes, licenses and fees).....	78,446,870	129,580,371
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	116,031,309	116,046,849
7.1 Current federal and foreign income taxes (including \$....15,199,653 on realized capital gains (losses)).....	152,949,642	99,235,922
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 \$....870,013,084 and including warranty reserves of \$.....0).....	2,090,799,302	2,105,017,678
10. Advance premium.....	362,071	499,942
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,616,006	5,669,104
12. Ceded reinsurance premiums payable (net of ceding commissions).....	125,188,306	100,353,354
13. Funds held by company under reinsurance treaties.....	221,250	221,250
14. Amounts withheld or retained by company for account of others.....	105,909,758	122,426,780
15. Remittances and items not allocated.....	83,298,661	58,542,870
16. Provision for reinsurance.....	43,856,641	43,856,641
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	71,001,909	56,558,848
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	80,870,613	167,455,543
20. Payable for securities.....	62,399,610	8,748,208
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	(69,012,504)	(74,065,389)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,083,023,808	13,152,114,948
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,083,023,808	13,152,114,948
27. Aggregate write-ins for special surplus funds.....	27,357,941	26,637,705
28. Common capital stock.....	20,000,000	20,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	3,538,480,796	3,538,480,796
33. Unassigned funds (surplus).....	3,554,621,464	3,434,760,352
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	7,140,460,201	7,019,878,853
36. TOTALS.....	20,223,484,009	20,171,993,801

## DETAILS OF WRITE-INS

2301. Investment real estate liability.....	12,524,837	13,049,238
2302. Interest deposit liability.....	5,851,155	5,851,155
2303. Retrospective premium reserve.....	1,374,780	1,374,780
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(88,763,276)	(94,340,562)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(69,012,504)	(74,065,389)
2701. Special surplus from retroactive reinsurance.....	26,357,941	25,637,705
2702. Guaranty surplus fund.....	1,000,000	1,000,000
2703. ....	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	27,357,941	26,637,705
3001. ....	0	0
3002. ....	0	0
3003. ....	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....515,099,737).....	541,933,684	618,099,154	2,314,585,924
1.2 Assumed..... (written \$.....1,128,576,037).....	1,149,667,445	1,023,645,569	4,380,986,690
1.3 Ceded..... (written \$.....492,622,023).....	525,368,548	521,108,091	2,123,420,433
1.4 Net..... (written \$.....1,151,053,752).....	1,166,232,582	1,120,636,632	4,572,152,181
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....576,038,524):			
2.1 Direct.....	283,484,580	268,176,727	910,611,657
2.2 Assumed.....	557,784,777	495,663,966	2,648,540,699
2.3 Ceded.....	322,614,027	210,327,386	1,450,197,211
2.4 Net.....	518,655,329	553,513,308	2,108,955,145
3. Loss expenses incurred.....	172,268,448	117,399,199	569,772,269
4. Other underwriting expenses incurred.....	352,933,609	325,398,809	1,338,197,865
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,043,857,386	996,311,317	4,016,925,279
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	122,375,196	124,325,316	555,226,903
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	194,860,211	174,300,487	740,178,616
10. Net realized capital gains (losses) less capital gains tax of \$.....83,699.....	2,017,973	(3,252,678)	(116,614,592)
11. Net investment gain (loss) (Lines 9 + 10).....	196,878,184	171,047,808	623,564,024
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,213,643) amount charged off \$.....765,106).....	(1,978,749)	(1,836,979)	(7,628,238)
13. Finance and service charges not included in premiums.....	5,999,596	5,695,952	22,570,486
14. Aggregate write-ins for miscellaneous income.....	(2,046,190)	(4,584,010)	(27,768,532)
15. Total other income (Lines 12 through 14).....	1,974,657	(725,037)	(12,826,284)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	321,228,037	294,648,087	1,165,964,643
17. Dividends to policyholders.....	1,137,276	1,485,176	4,007,798
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).....	320,090,760	293,162,911	1,161,956,845
19. Federal and foreign income taxes incurred.....	66,808,047	9,495,724	303,576,896
20. Net income (Line 18 minus Line 19) (to Line 22).....	253,282,714	283,667,187	858,379,950
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	7,019,878,853	6,575,859,529	6,575,859,529
22. Net income (from Line 20).....	253,282,714	283,667,187	858,379,950
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 \$.....(503,630).....	166,363,062	118,667,577	888,888,774
25. Change in net unrealized foreign exchange capital gain (loss).....	(14,142,043)	10,732,322	10,899,411
26. Change in net deferred income tax.....	(17,908,770)	(87,920,242)	95,693,998
27. Change in nonadmitted assets.....	32,986,385	40,271,602	(194,845,595)
28. Change in provision for reinsurance.....	0	0	(2,656,958)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(300,000,000)	(250,000,000)	(780,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	(432,340,256)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	120,581,348	115,418,446	444,019,324
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,140,460,201	6,691,277,975	7,019,878,853
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	151,386	(29,423)	770,825
1402. Retroactive reinsurance gain/loss.....	9,044	(488,466)	3,755,114
1403. Fines and penalties of regulatory authorities.....	(10,430)	(14,316)	(19,108,698)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(2,196,190)	(4,051,805)	(13,185,773)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(2,046,190)	(4,584,010)	(27,768,532)
3701. Prior period adjustment.....	0	0	(432,340,256)
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	(432,340,256)

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	1,221,364,873	4,619,581,168
2. Net investment income.....	242,047,526	806,332,311
3. Miscellaneous income.....	1,974,657	(12,826,284)
4. Total (Lines 1 through 3).....	1,465,387,056	5,413,087,196
5. Benefit and loss related payments.....	548,570,447	2,301,751,231
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	620,374,548	1,887,599,015
8. Dividends paid to policyholders.....	190,374	4,939,778
9. Federal and foreign income taxes paid (recovered) net of \$....(492,060) tax on capital gains (losses).....	13,178,025	184,567,056
10. Total (Lines 5 through 9).....	1,182,313,394	4,378,857,080
11. Net cash from operations (Line 4 minus Line 10).....	283,073,662	1,034,230,115
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	330,883,031	2,204,584,954
12.2 Stocks.....	11,183,570	106,560,491
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	28,418,112	165,552,045
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(526)	2,397,961
12.7 Miscellaneous proceeds.....	53,651,402	18,845,238
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	424,135,590	2,497,940,689
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	331,585,258	2,421,621,844
13.2 Stocks.....	6,590,962	99,951,964
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	24,809,761	69,829,927
13.5 Other invested assets.....	21,513,700	146,374,255
13.6 Miscellaneous applications.....	4,311,746	153,705,768
13.7 Total investments acquired (Lines 13.1 to 13.6).....	388,811,427	2,891,483,757
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	35,324,162	(393,543,068)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	300,000,000	780,000,000
16.6 Other cash provided (applied).....	(42,324,529)	108,285,359
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(342,324,529)	(671,714,641)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(23,926,705)	(31,027,594)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	514,274,875	545,302,469
19.2 End of period (Line 18 plus Line 19.1).....	490,348,170	514,274,875
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 .....	0	0

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**NOTES TO FINANCIAL STATEMENTS**

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

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**

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 and Affiliates**

- (1) Effective February 26, 2007, the Company's parent, The St. Paul Travelers Companies, Inc. changed its name to The Travelers Companies, Inc. (TRV). For an in depth organization chart see Schedule Y.
- (2) On March 29, 2007, the Company paid dividends of \$300 million to its parent company TRV.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**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 - September 11 Events**

No significant change.

**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 - Change in Incurred Losses and Loss Adjustment Expenses**

No significant change.

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

No significant change.

**Note 31 - High Deductibles**

No significant change.

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

No significant change.

**Note 33 - Asbestos/Environmental Reserves**

No significant change.

**Note 34 - Subscriber Savings Accounts**

No significant change.

**Note 35 - Multiple Peril Crop Insurance**

No significant change.



**GENERAL INTERROGATORIES**

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ X ]    No [ ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ X ]    No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ]    No [ X ]
- 2.2 If yes, date of change: .....
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ X ]    No [ ]  
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. 12/31/2002.....
- 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. 12/31/2002.....
- 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). 06/29/2004.....
- 6.4 By what department or departments?  
Minnesota

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

**GENERAL INTERROGATORIES**

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

**PART 1 - COMMON INTERROGATORIES**

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. \$.....0

**INVESTMENT**

- 11.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]
- 11.2 If yes, explain:

\_\_\_\_\_

\_\_\_\_\_

- 12.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 12.2 If yes, give full and complete information relating thereto:

\_\_\_\_\_

\_\_\_\_\_

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....111,059,115
14. Amount of real estate and mortgages held in short-term investments: \$.....0
- 15.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
- 15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21 Bonds.....	\$.....0	\$.....0
15.22 Preferred Stock.....	\$.....0	\$.....0
15.23 Common Stock.....	\$.....3,120,042,402	\$.....3,271,908,249
15.24 Short-Term Investments.....	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
15.26 All Other.....	\$.....512,016,498	\$.....483,344,193
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....3,632,058,900	\$.....3,755,252,442
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above .....	\$.....0	\$.....0

- 16.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]
- 16.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes [ ] No [ ]
17. Excluding items in Schedule E, 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 Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	Citibank Center Tampa, Tampa, FL 33610-9122
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245
The Bank of New York	One Wall Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]
- 18.2 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.

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2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [X] No [ ]  
If yes, attach an explanation.  
The company commuted various reinsurance agreements during the period ending March 31, 2007. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

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
	.....0.0	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....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.....	717,296,512	676,342,475
2. Increase (decrease) by adjustment.....	(7,734,625)	(28,875,890)
3. Cost of acquired.....	20,909,826	45,317,350
4. Cost of additions to and permanent improvements.....	3,899,935	24,512,577
5. Total profit (loss) on sales.....	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	0
8. Book/adjusted carrying value at end of current period.....	734,371,648	717,296,512
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	734,371,648	717,296,512
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	734,371,648	717,296,512

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	0	0
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	0
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	0	0

NONE

**SCHEDULE BA - VERIFICATION**

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	938,002,444	864,592,774
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	2,119,949	25,991,228
2.2 Additional investment made after acquisitions.....	19,393,751	120,383,027
3. Accrual of discount.....	227,713	868,276
4. Increase (decrease) by adjustment.....	(1,386,269)	91,494,548
5. Total profit (loss) on sale.....	32,754	434,560
6. Amounts paid on account or in full during the period.....	28,418,112	165,552,045
7. Amortization of premium.....	187,653	1,040,317
8. Increase (decrease) by foreign exchange adjustment.....	85,315	830,396
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	929,869,891	938,002,444
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	929,869,891	938,002,444
12. Total nonadmitted amounts.....	4,287,632	4,502,342
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	925,582,259	933,500,102

**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.....	16,038,388,499	15,607,216,684
2. Cost of bonds and stocks acquired.....	338,176,219	2,521,573,807
3. Accrual of discount.....	2,446,812	13,656,346
4. Increase (decrease) by adjustment.....	165,940,618	246,542,492
5. Increase (decrease) by foreign exchange adjustment.....	(348,784)	4,832,023
6. Total profit (loss) on disposal.....	2,559,013	19,610,358
7. Consideration for bonds and stocks disposed of.....	342,066,601	2,311,145,446
8. Amortization of premium.....	15,677,359	63,897,761
9. Book/adjusted carrying value, current period.....	16,189,418,416	16,038,388,499
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	16,189,418,416	16,038,388,499
12. Total nonadmitted amounts.....	2,874,780	2,874,780
13. Statement value.....	16,186,543,636	16,035,513,719

**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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	12,131,202,801	2,291,989,569	2,251,015,422	(17,074,992)	12,155,101,956	0	0	12,131,202,801
2. Class 2.....	798,320,024	21,109,104	11,291,415	5,325,382	813,463,095	0	0	798,320,024
3. Class 3.....	211,148,979	252,188	30,032,450	(8,117,344)	173,251,373	0	0	211,148,979
4. Class 4.....	147,662,538	0	32,291,206	4,428,024	119,799,355	0	0	147,662,538
5. Class 5.....	29,470,861	0	5,575,287	311,067	24,206,641	0	0	29,470,861
6. Class 6.....	3,099,150	563,959	1,386,071	3,989,941	6,266,979	0	0	3,099,150
7. Total Bonds.....	13,320,904,353	2,313,914,820	2,331,591,851	(11,137,922)	13,292,089,400	0	0	13,320,904,353
<b>PREFERRED STOCK</b>								
8. Class 1.....	43,073,464	2,004,800	212,136	(1,964,833)	42,901,295	0	0	43,073,464
9. Class 2.....	8,087,360	0	3,000,000	2,214,260	7,301,620	0	0	8,087,360
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	51,160,824	2,004,800	3,212,136	249,427	50,202,915	0	0	51,160,824
15. Total Bonds and Preferred Stock.....	13,372,065,177	2,315,919,620	2,334,803,987	(10,888,495)	13,342,292,315	0	0	13,372,065,177

**SCHEDULE DA - PART 1**

## Short-Term Investments Owned End of Current Quarter

	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
8299999. Totals.....	443,468,495	XXX.....	439,844,200	557,469	777,451

**SCHEDULE DA - PART 2 - Verification**

## Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	473,125,101	588,614,296
2. Cost of short-term investments acquired.....	1,945,498,832	10,984,791,259
3. Increase (decrease) by adjustment.....	581,645	1,243,395
4. Increase (decrease) by foreign exchange adjustment.....	911,130	3,986,237
5. Total profit (loss) on disposal of short-term investments.....	(695)	2,396,603
6. Consideration received on disposal of short-term investments.....	1,976,647,518	11,107,906,689
7. Book/adjusted carrying value, current period.....	443,468,495	473,125,101
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	443,468,495	473,125,101
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	443,468,495	473,125,101
12. Income collected during period.....	7,532,900	28,114,146
13. Income earned during period.....	7,932,964	27,312,850

**Sch. DB-Part F-Section 1  
NONE**

**Sch. DB-Part F-Section 2  
NONE**

**Sch. F  
NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	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	YES	5,083,165	6,054,841	3,443,819	2,198,168	98,961,448	95,590,962
2. Alaska.....AK	YES	1,331,997	1,947,300	178,303	819,517	15,069,427	14,620,427
3. Arizona.....AZ	YES	6,829,997	6,662,673	2,129,609	3,329,535	67,118,822	81,392,545
4. Arkansas.....AR	YES	2,155,240	2,882,457	528,063	1,811,220	31,828,189	38,241,243
5. California.....CA	YES	41,221,294	56,388,175	37,317,955	29,248,825	464,040,617	551,706,784
6. Colorado.....CO	YES	10,449,753	9,307,731	3,098,362	6,256,041	85,530,042	94,930,555
7. Connecticut.....CT	YES	3,572,848	11,434,091	3,368,201	3,481,225	114,200,272	117,580,135
8. Delaware.....DE	YES	1,041,276	914,708	7,487,488	495,090	10,126,327	15,202,046
9. District of Columbia.....DC	YES	1,838,748	2,261,042	570,104	1,163,216	30,982,750	28,286,788
10. Florida.....FL	YES	20,752,679	24,181,516	16,671,173	20,522,509	200,619,825	240,330,831
11. Georgia.....GA	YES	8,167,212	10,000,087	9,507,801	8,102,039	107,380,284	116,032,051
12. Hawaii.....HI	YES	518,043	379,879	727,197	2,164,236	12,114,096	16,243,929
13. Idaho.....ID	YES	540,123	452,173	193,758	500,686	8,640,947	8,393,838
14. Illinois.....IL	YES	21,131,438	22,412,543	28,055,048	48,612,691	441,961,854	470,967,572
15. Indiana.....IN	YES	6,748,311	6,842,235	3,477,044	3,243,273	56,759,875	69,426,196
16. Iowa.....IA	YES	2,317,458	2,637,117	2,191,840	11,348,145	37,936,294	49,031,063
17. Kansas.....KS	YES	7,035,828	9,102,298	691,898	1,812,412	44,519,544	44,558,874
18. Kentucky.....KY	YES	2,240,575	2,957,095	3,035,627	3,193,534	41,043,052	51,849,726
19. Louisiana.....LA	YES	22,284,871	21,271,177	8,461,423	30,550,036	217,969,423	208,107,004
20. Maine.....ME	YES	1,473,844	1,633,827	203,294	273,262	13,600,055	16,705,065
21. Maryland.....MD	YES	7,447,698	10,223,896	4,091,354	6,434,798	79,411,969	72,622,154
22. Massachusetts.....MA	YES	10,639,080	15,588,542	22,032,388	8,960,664	111,108,975	136,279,845
23. Michigan.....MI	YES	6,122,827	7,835,855	1,405,373	7,269,396	85,356,079	101,871,174
24. Minnesota.....MN	YES	11,783,141	13,800,290	6,646,662	6,489,546	160,280,264	182,393,129
25. Mississippi.....MS	YES	4,920,830	4,250,032	8,983,514	10,449,021	83,305,574	89,950,632
26. Missouri.....MO	YES	4,440,469	5,699,899	2,772,351	4,351,513	85,978,216	89,380,529
27. Montana.....MT	YES	2,946,354	2,082,999	217,933	4,155,546	31,337,081	34,829,680
28. Nebraska.....NE	YES	1,501,589	1,518,694	386,201	1,008,835	28,062,169	35,651,503
29. Nevada.....NV	YES	2,234,627	2,747,652	724,408	5,591,894	42,932,507	45,950,776
30. New Hampshire.....NH	YES	1,186,528	1,694,226	718,349	1,671,807	26,965,710	29,604,182
31. New Jersey.....NJ	YES	21,544,586	21,813,379	5,988,938	8,694,143	173,093,924	173,355,550
32. New Mexico.....NM	YES	10,017,747	8,705,493	4,078,211	4,502,942	36,379,239	39,453,722
33. New York.....NY	YES	40,972,684	44,645,095	31,410,511	24,893,697	501,699,147	510,139,699
34. North Carolina.....NC	YES	6,519,168	7,831,275	4,620,411	12,990,293	69,918,791	90,380,675
35. North Dakota.....ND	YES	2,072,371	1,945,230	322,583	160,502	7,237,835	7,383,159
36. Ohio.....OH	YES	8,285,044	7,457,499	3,488,830	3,239,135	100,341,894	112,404,154
37. Oklahoma.....OK	YES	5,901,637	6,482,257	1,800,481	1,740,500	34,264,221	42,067,022
38. Oregon.....OR	YES	2,422,481	4,131,031	694,203	1,081,869	25,971,251	36,530,399
39. Pennsylvania.....PA	YES	23,291,882	25,018,737	12,499,548	10,215,781	182,398,903	219,512,977
40. Rhode Island.....RI	YES	4,633,420	3,842,335	136,923	3,073,937	30,263,446	23,629,967
41. South Carolina.....SC	YES	3,714,318	4,700,617	1,296,306	3,075,787	41,436,913	43,179,454
42. South Dakota.....SD	YES	1,752,345	1,605,956	46,439	234,033	14,036,184	11,339,542
43. Tennessee.....TN	YES	3,731,021	3,642,923	9,869,773	2,817,204	58,160,205	79,931,821
44. Texas.....TX	YES	38,991,509	40,325,774	26,378,459	40,577,633	431,011,471	490,407,918
45. Utah.....UT	YES	4,129,321	3,621,366	1,649,225	1,014,840	35,127,766	41,033,135
46. Vermont.....VT	YES	458,345	574,916	490,819	261,381	8,379,228	12,188,172
47. Virginia.....VA	YES	9,592,499	10,214,159	1,847,622	4,478,727	74,377,572	75,645,061
48. Washington.....WA	YES	10,052,515	11,173,392	8,163,229	7,107,646	98,738,576	85,237,084
49. West Virginia.....WV	YES	2,368,495	3,287,855	2,823,877	3,189,228	31,805,387	47,654,214
50. Wisconsin.....WI	YES	7,317,751	8,154,305	4,198,517	15,052,155	82,295,911	89,810,185
51. Wyoming.....WY	YES	6,560,260	5,182,113	1,554,866	688,952	17,581,639	17,047,501
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	665	1,117	0	0	17,023	8,195
54. Puerto Rico.....PR	YES	161,954	362,591	486,640	(305,016)	8,710,820	9,992,568
55. US Virgin Islands.....VI	YES	72,407	18,627	75,575	27,919	600,287	853,304
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	YES	63,902,903	60,764,836	22,196,875	16,892,673	387,465,073	373,574,031
58. Aggregate Other Alien.....OT	XXX	16,674,567	14,655,428	5,094,717	8,393,027	70,555,859	56,222,705
59. Totals.....	(a) 54	515,099,737	565,323,358	330,530,121	409,607,666	5,357,010,257	5,836,713,453

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	16,488,403	14,631,347	5,094,717	8,393,027	70,440,528	56,159,461
5802. Bahama Islands.....	XXX	186,164	24,081	0	0	115,331	63,244
5803. ....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	16,674,567	14,655,428	5,094,717	8,393,027	70,555,859	56,222,705

(a) Insert the number of yes responses except for Canada and Other Alien.



**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 – ORGANIZATIONAL CHART**

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. St. Paul Guarantee Insurance Company *	Canada	
... .. St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. Seaboard Surety Company (22535)*	New York	13-5379820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. St. Paul Venture Capital VI, LLC (99%)	Delaware	41-1985249	... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Unionamerica Holdings, Ltd.	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Unionamerica Acquisition Company, Ltd.	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. Unionamerica Insurance Company, Ltd. *	United Kingdom		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Unionamerica Combined Investment Co., Ltd.	United Kingdom		... .. Atlantic Insurance Company (22209) *	Texas	75-6013587
... .. Jago Dedicated, Ltd. (88.9%)	United Kingdom		... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. Jago Capital Limited	United Kingdom		... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Lloyds Syndicate 205 *	United Kingdom		... .. Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... .. MMedica Insurance Company, Ltd. *	Ireland		... .. Gulf Underwriting Holdings Limited	United Kingdom	
... .. Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... .. Gulf Underwriting Limited *	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... .. St. Paul Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. The Northland Company	Minnesota	41-0588627
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
... .. Discover Re Managers, Inc.	Delaware	06-1288492	... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... .. Discover Reinsurance Company (44440) *	Indiana	06-1313745	... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... .. Discovery Managers, Ltd.	Connecticut	06-1273933	... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... .. Chandler AZ Properties, LLC	Delaware	41-0406690	... .. American Equity Specialty Insurance Company (10819) *	California	86-0868106
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... .. Mendota Insurance Company (33650) *	Minnesota	41-1639286
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... .. Mendakota Insurance Company (22454) *	Minnesota	31-1160863
... .. St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... .. Northland Insurance Company (24015) *	Minnesota	41-6009967
... .. St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... St. Paul Reinsurance Company Limited *	United Kingdom		... .. Northland Casualty Company (24031) *	Minnesota	94-6051964
... St. Paul Travelers Insurance Company Limited *	United Kingdom		... .. Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... F&G U.K. Underwriters Limited	United Kingdom		... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... .. Lloyds Syndicate 5000 (40%) *	United Kingdom		... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... .. Aprilgrange Limited	United Kingdom		... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... .. Lloyds Syndicate 5000 (60%) *	United Kingdom		... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... .. Constitution State Services, LLC	Connecticut	06-1501229
... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. TPC Investments Inc.	Connecticut	06-1534005	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... .. TPC UK Investments LLC	United Kingdom		... .. TINDY Foreign, Inc.	Connecticut	20-4403403
... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200	... .. The Travelers Marine Corporation	California	94-0338230
... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863			

Notes:

\* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

# 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.....	47,934,261	35,588,332	74.2	115.4
2. Allied lines.....	13,322,765	(263,004)	(2.0)	(128.6)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	(712,482)	7,791	(1.1)	34.5
5. Commercial multiple peril.....	6,456,539	(656,506)	(10.2)	324.8
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	56,398,711	29,017,059	51.4	42.2
9. Inland marine.....	23,191,701	2,096,072	9.0	31.4
10. Financial guaranty.....	0	0	0.0	21.1
11.1. Medical malpractice-occurrence.....	(17,813)	3,201,749	(17,974.2)	157,336.3
11.2. Medical malpractice-claims made.....	460,875	12,203,726	2,647.9	894,805.7
12. Earthquake.....	1,489,749	(733,476)	(49.2)	(119.8)
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.....	128,494	61,672	48.0	48.1
16. Workers' compensation.....	16,037,181	2,398,323	15.0	64.6
17.1. Other liability-occurrence.....	169,524,928	111,848,443	66.0	53.0
17.2. Other liability-claims made.....	85,936,566	44,149,179	51.4	30.2
18.1. Products liability-occurrence.....	32,273,144	(2,513,656)	(7.8)	21.0
18.2. Products liability-claims made.....	3,522,848	3,137,250	89.1	24.1
19.1, 19.2 Private passenger auto liability.....	7,440	1,222	16.4	(221,948.2)
19.3, 19.4 Commercial auto liability.....	51,157,712	34,514,862	67.5	42.7
21. Auto physical damage.....	13,436,085	4,932,771	36.7	58.4
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	9,097,614	4,946,499	54.4	54.7
24. Surety.....	8,137,940	(840,660)	(10.3)	22.3
26. Burglary and theft.....	1,338,753	639,912	47.8	38.2
27. Boiler and machinery.....	2,810,673	(252,979)	(9.0)	18.3
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	46.8
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
34. Totals.....	541,933,684	283,484,580	52.3	43.4
<b>DETAILS OF WRITE-INS</b>				
3301. ....	0	0	0.0	0.0
3302. ....	0	0	0.0	0.0
3303. ....	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	44,805,083	44,805,083	39,935,640
2. Allied lines.....	12,138,824	12,138,824	16,978,335
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	(999,260)	(999,260)	634,503
5. Commercial multiple peril.....	5,028,883	5,028,883	6,323,899
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	55,341,437	55,341,437	55,593,557
9. Inland marine.....	21,703,281	21,703,281	21,180,539
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	(17,674)	(17,674)	851
11.2. Medical malpractice-claims made.....	460,875	460,875	0
12. Earthquake.....	1,740,440	1,740,440	1,456,937
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	171,477	171,477	103,293
16. Workers' compensation.....	4,984,433	4,984,433	48,348,190
17.1. Other liability-occurrence.....	174,793,552	174,793,552	178,232,141
17.2. Other liability-claims made.....	79,099,509	79,099,509	79,192,707
18.1. Products liability-occurrence.....	36,882,974	36,882,974	34,587,735
18.2. Products liability-claims made.....	3,832,651	3,832,651	4,230,162
19.1, 19.2 Private passenger auto liability.....	10,801	10,801	5,653
19.3, 19.4 Commercial auto liability.....	46,478,776	46,478,776	44,207,305
21. Auto physical damage.....	12,062,789	12,062,789	11,634,456
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	7,856,119	7,856,119	8,053,941
24. Surety.....	4,773,469	4,773,469	11,600,656
26. Burglary and theft.....	1,080,092	1,080,092	1,212,356
27. Boiler and machinery.....	2,871,207	2,871,207	1,810,503
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0
34. Totals.....	515,099,737	515,099,737	565,323,358
<b>DETAILS OF WRITE-INS</b>			
3301. ....	0	0	0
3302. ....	0	0	0
3303. ....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2007 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. 2004 + Prior	3,133,416	3,749,567	6,882,983	238,692	27,306	265,998	2,964,401	23,773	3,661,636	6,649,810	69,677	(36,852)	32,825
2. 2005	443,509	900,836	1,344,345	52,998	6,633	59,630	417,187	19,201	842,710	1,279,098	26,676	(32,293)	(5,617)
3. Subtotals 2005 + Prior	3,576,925	4,650,404	8,227,328	291,689	33,939	325,628	3,381,588	42,974	4,504,346	7,928,908	96,353	(69,145)	27,208
4. 2006	532,560	1,254,536	1,787,096	172,132	30,391	202,523	478,316	30,924	1,031,102	1,540,342	117,888	(162,118)	(44,230)
5. Subtotals 2006 + Prior	4,109,485	5,904,940	10,014,424	463,821	64,331	528,152	3,859,904	73,898	5,535,448	9,469,250	214,241	(231,263)	(17,022)
6. 2007	XXX	XXX	XXX	XXX	137,245	137,245	XXX	142,257	428,444	570,701	XXX	XXX	XXX
7. Totals	4,109,485	5,904,940	10,014,424	463,821	201,575	665,397	3,859,904	216,155	5,963,892	10,039,951	214,241	(231,263)	(17,022)
8. Prior Year-End's Surplus As Regards Policyholders	7,019,879										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. ....5.2 %	2. ....(3.9)%	3. ....(0.2)%
													Col. 13, Line 7 Line 8
													4. ....(0.2)%

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

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

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

**Explanation:**

**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)	
2304. Real estate operating fund.....	6,321,557	0	6,321,557	7,026,325
2305. Other assets.....	6,148,908	0	6,148,908	4,030,507
2306. State surcharges receivable.....	5,588,680	0	5,588,680	5,287,346
2307. Due from unaffiliated companies.....	1,643,830	0	1,643,830	1,643,830
2308. COLI supplemental benefits trust.....	1,189,521	0	1,189,521	1,038,135
2309. Amounts receivable under high deductible policies.....	15,829,549	15,077,038	752,511	6,504,391
2310. Sundry.....	250,000	0	250,000	250,000
2311. Other assets nonadmitted.....	34,205,207	34,205,207	0	0
2312. Assumed reinsurance receivable and payable.....	(455,935)	0	(455,935)	(455,935)
2397. Summary of remaining write-ins for Line 23.....	70,721,318	49,282,245	21,439,073	25,324,599

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Special reserve fund.....	1,000,000	1,000,000
2305. Escheat liability.....	823,863	420,349
2306. Retroactive reinsurance reserve assumed.....	678,857	678,301
2307. Other liabilities.....	535,593	553,765
2308. Retroactive reinsurance reserve ceded.....	(91,801,589)	(96,992,977)
2397. Summary of remaining write-ins for Line 23.....	(88,763,276)	(94,340,562)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(2,196,190)	(4,051,805)	(13,185,773)
1497. Summary of remaining write-ins for Line 14.....	(2,196,190)	(4,051,805)	(13,185,773)

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
<b>Acquired by Purchase</b>								
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	135,678
26 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	611,328
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	115,174
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	402,656
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	44,638
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	74,032
14 warehouses and land located at:					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	52,390
Warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	06/15/1998	Various	0	0	0	1,031,651
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	3,958
6 warehouses/offices					0	0	0	0
Various addresses	Tampa/St. Petersburg	FL	03/22/2004	Various	0	0	0	55,080
Commercial Office Properties:					0	0	0	0
building and land located at:					0	0	0	0
12720 Hillcrest Road	Dallas	TX	12/31/1990	Various	0	0	0	204,918
6060, 6061 South Willow Drive	Englewood	CO	12/31/1990	Various	0	0	0	299,423
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	351,533
1100 University Drive	Tempe	AZ	03/27/1995	Various	0	0	0	92,132
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	14,736
10375 East Harvard Avenue	Denver	CO	10/10/1996	Various	0	0	0	994
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	54,243
					0	0	0	0

E01

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Two Centerpoint.....	Portland.....	OR.....	..10/01/1998	Various.....	.....0	.....0	.....0	.....66,425
3001 Butterfield Road.....	Oakbrook.....	IL.....	..05/12/1999	Various.....	.....0	.....0	.....0	.....1,606
401 Lennon Lane.....	Walnut Creek.....	CA.....	..01/13/2004	Various.....	.....0	.....0	.....0	.....208,891
Meridian Bldg, 9780 S Meridian Blvd .....	Denver.....	CO.....	..12/21/2006	Various.....	.....0	.....0	.....0	.....79,357
9060 East Via Linda.....	Scottsdale .....	AZ.....	..02/01/2007	LBA Realty FundII-WBP III,LLC.....	.....20,909,826	.....0	.....0	.....0
Commercial Retail Properties.....					.....0	.....0	.....0	.....0
buildings and land located at:					.....0	.....0	.....0	.....0
1550 Rosecrans Avenue.....	Manhattan Beach .....	CA.....	..12/29/1993	Various.....	.....0	.....0	.....0	.....(908)
0199999. Totals.....					.....20,909,826	.....0	.....0	.....3,899,935
9999999. Totals.....					.....20,909,826	.....0	.....0	.....3,899,935

E01.1

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Book/Adjusted Carrying Value Less Encumbrances Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Expended for Additions, Permanent Improvements and Changes in Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Amounts Received	13 Foreign Exchange Profit (Loss) on Sale	14 Realized Profit (Loss) on Sale	15 Total Profit (Loss) on Sale	16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
	2 City	3 State														
<b>NONE</b>																

**SCHEDULE B - PART 1**

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
Loan Number	2 City	3 State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation

**NONE**

E02

**SCHEDULE B - PART 2**

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2 City	3 State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale

**NONE**



**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>															
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Direct.....		12/29/2003	.....2	.....143,148	.....0	.....143,148	.....143,148	.....0	.....0	.....0	.....9.4
	Lehman Brothers European Mezzanine Partners	New York.....	NY..	Direct.....		06/08/2004	.....2	.....258,407	.....0	.....258,407	.....258,407	.....0	.....0	.....0	.....9.7
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....														XXX....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>															
	Black Enterprise/Greenwich Street Corporate Gro	New York.....	NY..	Direct.....		12/09/1998	.....3	.....90,051	.....0	.....90,051	.....90,051	.....0	.....0	.....0	.....5.5
	Carlyle Europe Partners II, L.P.....	London.....	GB..	Direct.....		12/13/2004	.....3	.....966,583	.....0	.....966,583	.....966,583	.....0	.....0	.....0	.....0.0
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Direct.....		12/31/2004	.....3	.....1,794,434	.....0	.....1,794,434	.....1,794,434	.....0	.....0	.....0	.....0.0
	Century Capital Partners III, L.P.....	Boston.....	MA..	Direct.....		09/30/2002	.....3	.....1,385,422	.....0	.....1,385,422	.....1,385,422	.....0	.....0	.....0	.....17.3
	Shasta Ventures, L.P.....	Menlo Park.....	CA..	Direct.....		01/25/2005	.....1	.....300,000	.....0	.....300,000	.....300,000	.....0	.....0	.....0	.....1.4
	Split Rock Partners, LP.....	Minneapolis.....	MN..	Direct.....		04/28/2005	.....1	.....2,451,000	.....0	.....2,451,000	.....2,451,000	.....0	.....0	.....0	.....18.8
	Eureka II, L.P.....	Philadelphia.....	PA..	Direct.....		02/28/2007	.....3	.....2,119,949	.....0	.....2,119,949	.....2,119,949	.....0	.....0	.....8,999,608	.....8.5
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....														XXX....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>															
	Windamere III LLC.....	San Diego.....	CA..	Direct.....		05/23/2001	.....0	.....148,627	.....0	.....148,627	.....148,627	.....0	.....0	.....0	.....99.0
	Vesbridge.....	Westborough.....	MA..	Direct.....		03/08/2006	.....0	.....1,302,500	.....0	.....1,302,500	.....1,302,500	.....0	.....0	.....0	.....99.0
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....														XXX....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>															
	747 Third LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....7,200	.....0	.....7,200	.....7,200	.....0	.....0	.....0	.....50.0
	777 Third LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....9,200	.....0	.....9,200	.....9,200	.....0	.....0	.....0	.....50.0
	CWSP-1, LLC.....	Wilmington.....	DE..	Direct.....		04/01/2004	.....0	.....150,000	.....0	.....150,000	.....150,000	.....0	.....0	.....0	.....50.0
	Lowe Hospitality Investment Partners.....	Wilmington.....	DE..	Direct.....		04/22/2004	.....0	.....4,398,496	.....0	.....4,398,496	.....4,398,496	.....0	.....0	.....0	.....4.9
	Madison Ave LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....13,600	.....0	.....13,600	.....13,600	.....0	.....0	.....0	.....50.0
	Orion Eueopean Real Estate Fund II, CV.....	Paris.....	FR..	Direct.....		04/29/2005	.....0	.....1,754,940	.....0	.....1,754,940	.....1,754,940	.....0	.....0	.....0	.....4.0
	Tishman Speyer Real Estate Ventue VI, LLC.....	New York.....	NY..	Direct.....		12/23/2004	.....0	.....2,240,714	.....0	.....2,240,714	.....2,240,714	.....0	.....0	.....0	.....2.3
	Water Street LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....10,000	.....0	.....10,000	.....10,000	.....0	.....0	.....0	.....50.0
	Fidelity Castle Pines LP.....	Denver.....	CO..	Direct.....		02/08/1995	.....0	.....536	.....0	.....536	.....536	.....0	.....0	.....0	.....0.1
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														XXX....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>															
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX..	Direct.....		12/15/2004	.....0	.....1,001,326	.....0	.....1,001,326	.....1,001,326	.....0	.....0	.....0	.....5.1
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														XXX....
<b>State Low Income Housing Tax Credit - Affiliated</b>															
	WNC Georgia Tax Credits XXXII Limited Partners	Newport Beach...	CA..	Direct.....		07/27/2006	.....0	.....120,127	.....0	.....120,127	.....120,127	.....0	.....0	.....0	.....100.0
3499999.	Total - State Low Income Housing Tax Credit - Affiliated.....														XXX....
<b>Any Other Class of Admitted Asset - Affiliated</b>															
	St. Paul Venture Capital VI LLC.....	Eden Praire.....	MN..	Direct.....		10/25/2000	.....0	.....847,440	.....0	.....847,440	.....847,440	.....0	.....0	.....0	.....100.0
3899999.	Total - Any Other Class of Admitted Asset - Affiliated.....														XXX....
3999999.	Subtotal - Unaffiliated.....														XXX....
4099999.	Subtotal - Affiliated.....														XXX....
4199999.	Totals.....														XXX....

E03

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		City	State											
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>														
	Century Capital Partners III, L.P.....	Boston.....	MA..	Distribution.....	09/30/2002	2,213,175	0	0	2,213,175	2,213,175	0	0	0	0
	Residual Interest Security (RITES).....	New York.....	NY..	Distribution.....	07/01/1999	207,247	0	0	207,247	240,000	0	32,754	32,754	0
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....					2,420,422	0	0	2,420,422	2,453,175	0	32,754	32,754	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>														
	GS Mezzanine Partners III, L.P.....	New York.....	NY..	Distribution.....	09/25/2003	685,237	0	0	685,237	685,237	0	0	0	0
	Lehman Brothers European Mezzanine Partners.....	New York.....	NY..	Distribution.....	06/08/2004	348,111	0	0	348,111	348,111	0	0	0	0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....					1,033,348	0	0	1,033,348	1,033,348	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>														
	Annaplis Ventures LLC.....	Columbia.....	MD..	Distribution.....	05/01/1999	110,187	0	0	110,187	110,187	0	0	0	0
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....					110,187	0	0	110,187	110,187	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>														
	747 Third LLC (NY).....	New York.....	NY..	Distribution.....	02/08/1995	(39,283)	0	0	(39,283)	(39,283)	0	0	0	0
	CT Large Loan.....	New York.....	NY..	Distribution.....	07/25/2006	1,107,694	0	0	1,107,694	1,107,694	0	0	0	0
	CWSP-1, LLC.....	Wilmington.....	DE..	Distribution.....	04/01/2004	(19,944)	0	0	(19,944)	(19,944)	0	0	0	0
	CWSP-2, LLC.....	Wilmington.....	DE..	Distribution.....	11/03/2004	3,815,765	0	0	3,815,765	3,815,765	0	0	0	0
	Lowe Hospitality Investment Partners.....	Wilmington.....	DE..	Distribution.....	04/22/2004	(2,151)	0	0	(2,151)	(2,151)	0	0	0	0
	North American Real Estate Partners, LP.....	Minnetonka.....	MN..	Distribution.....	12/23/2004	3,086,789	0	0	3,086,789	3,086,789	0	0	0	0
	NYLIM-GCR Fund I-2002, LP.....	Wilmington.....	DE..	Distribution.....	04/14/2004	174,976	0	0	174,976	174,976	0	0	0	0
	Orion European Real Estate Fund II, CV.....	Paris.....	FR..	Distribution.....	04/29/2005	1,207,196	0	0	1,207,196	1,207,196	0	0	0	0
	Fidelity Castle Pines, LP.....	Denver.....	CO..	Distribution.....	02/08/1995	78,382	0	0	78,382	78,382	0	0	0	0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....					9,409,423	0	0	9,409,423	9,409,423	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>														
	St. Paul Venture Capital VI LLC.....	Eden Prairie.....	MN..	Distribution.....	10/25/2000	15,410,077	0	0	15,410,077	15,410,077	0	0	0	0
2099999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....					15,410,077	0	0	15,410,077	15,410,077	0	0	0	0
<b>Any Other Class of Admitted Asset - Unaffiliated</b>														
	Insurance Revolution Note.....	Princeton.....	NJ..	Distribution.....	12/27/2005	1,903	0	0	1,903	1,903	0	0	0	0
3799999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....					1,903	0	0	1,903	1,903	0	0	0	0
3999999.	Subtotal - Unaffiliated.....					12,865,095	0	0	12,865,095	12,897,849	0	32,754	32,754	0
4099999.	Subtotal - Affiliated.....					15,520,263	0	0	15,520,263	15,520,263	0	0	0	0
4199999.	Totals.....					28,385,359	0	0	28,385,359	28,418,112	0	32,754	32,754	0

E03.1

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired by the Company 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)
<b>Bonds - All Other Government</b>									
135087 WR 1	CANADA TREASURY BONDS 5.500 2009 06.....	C.....	02/16/2007.....	PUTNAM LOVELL NBF SE.....		3,094,500	3,000,000	36,616	1FE.....
135087 XY 5	CANADA TREASURY BONDS 4.000 2010 09.....	C.....	02/01/2007.....	ROYAL BANK OF CANADA-LONDON.....		4,982,400	5,000,000	86,575	1FE.....
040114 GL 8	ARGENTINA REPUBLIC OF BO 3.970 2033 12.....	F.....	02/01/2007.....	DIRECT WITH COMPANY.....		45,553	45,553	0	1.....
000000 00 0	AUSTRALIAN GOVERNMP-1.5M 7.500 2009 09.....	D.....	03/23/2007.....	COMMONWEALTH BANK OF AUSTRALIA.....		1,243,994	1,208,700	3,203	1FE.....
Q08184 HR 9	AUSTRALIAN GOVERNMP-3.0M 8.750 2008 08.....	D.....	02/20/2007.....	VARIOUS.....		6,601,787	6,366,685	101,001	1FE.....
D20658 TY 2	BUNDESobligation (P-125K 4.250 2008 02.....	D.....	01/26/2007.....	J P MORGAN CHASE SECURITIES INC.....		161,925	161,459	6,580	1FE.....
13509P BB 8	CANADA HOUSING TRUST 4.000 2012 06.....	C.....	03/13/2007.....	VARIOUS.....		4,990,400	5,000,000	0	1FE.....
13513Z AP 0	CANADA MORTGAGE & HOUSIN 4.350 2017 02.....	C.....	02/14/2007.....	CIBC WORLD MARKETS.....		1,996,360	2,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					23,116,919	22,782,396	233,976	XXX.....
<b>Bonds - States, Territories and Possessions</b>									
68608K BC 1	OREGON GO ST BRD HIGHER 4.500 2024 08.....		03/13/2007.....	CITIGROUP GLOBAL MARKETS.....		2,100,747	2,060,000	0	1FE.....
01306Z CH 2	ALBERTA (PROVINCE OF) 4.000 2010 09.....	C.....	03/20/2007.....	RBC CAPITAL MARKETS.....		1,996,420	2,000,000	0	1FE.....
01308Z AK 5	ALBERTA TREASURY BRANCH 4.100 2011 06.....	C.....	03/21/2007.....	BANK OF MONTREAL.....		1,000,500	1,000,000	12,918	1FE.....
01308Z AL 3	ALBERTA TREASURY BRANCH 4.100 2011 12.....	C.....	03/21/2007.....	PUTNAM LOVELL NBF SE.....		999,910	1,000,000	12,918	1FE.....
110709 DF 6	BRITISH COLUMBIA (PROVIN 7.500 2014 06.....	C.....	02/22/2007.....	PUTNAM LOVELL NBF SE.....		3,599,190	3,000,000	49,315	1FE.....
683234 YX 0	ONTARIO (PROVINCE OF) 4.300 2017 03.....	C.....	01/09/2007.....	CIBC WORLD MARKETS.....		1,992,120	2,000,000	0	1FE.....
74814Z DR 1	QUEBEC (PROVINCE OF) 4.500 2017 12.....	C.....	02/07/2007.....	PUTNAM LOVELL NBF SE.....		1,995,140	2,000,000	18,000	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					13,684,027	13,060,000	93,151	XXX.....
<b>Bonds - Political Subdivisions of States</b>									
167560 ML 2	CHICAGO METRO WTR REC DI 5.000 2018 12.....		02/14/2007.....	BANC OF AMERICA SECURITIES LLC.....		10,935,900	10,000,000	0	1FE.....
194738 W3 0	COLLIN CO GENERAL OBLIG 4.500 2024 02.....		02/12/2007.....	J P MORGAN CHASE SECURITIES INC.....		2,131,702	2,120,000	12,985	1FE.....
194738 W4 8	COLLIN CO GENERAL OBLIG 5.000 2025 02.....		02/12/2007.....	J P MORGAN CHASE SECURITIES INC.....		3,477,285	3,270,000	22,254	1FE.....
194738 W5 5	COLLIN CO GENERAL OBLIG 5.000 2026 02.....		02/12/2007.....	J P MORGAN CHASE SECURITIES INC.....		3,652,351	3,440,000	23,411	1FE.....
194738 W6 3	COLLIN CO GENERAL OBLIG 5.000 2027 02.....		02/12/2007.....	J P MORGAN CHASE SECURITIES INC.....		3,835,117	3,615,000	24,602	1FE.....
234096 NB 7	DAKOTA CO GENERAL OBLIGA 4.250 2023 02.....		11/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		0	0	1,936	1FE.....
234096 NC 5	DAKOTA CO GENERAL OBLIGA 4.250 2024 02.....		11/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		0	0	2,031	1FE.....
234096 ND 3	DAKOTA CO GENERAL OBLIGA 4.250 2025 02.....		11/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		0	0	2,139	1FE.....
234096 NE 1	DAKOTA CO GENERAL OBLIGA 4.250 2026 02.....		11/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		0	0	2,248	1FE.....
249164 HH 0	DENVER CITY & CO GO JUST 5.000 2022 08.....		02/01/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		6,913,447	6,480,000	72,900	1FE.....
262615 FF 9	DU PAGE & WILL CO CCD #5 5.000 2020 06.....		02/13/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		8,505,205	7,895,000	29,606	1FE.....
262615 FG 7	DU PAGE & WILL CO CCD #5 5.000 2021 06.....		02/13/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		8,916,310	8,290,000	31,088	1FE.....
403755 VM 0	GWINNETT CO SCHOOL DIST 5.000 2011 02.....		03/06/2007.....	MERCHANT CAPITAL.....		15,756,900	15,000,000	58,333	1FE.....
442565 YE 1	HOWARD CO GENERAL OBLIGA 5.000 2022 02.....		03/29/2007.....	MORGAN STANLEY DEAN WITTER.....		6,277,514	5,800,000	0	1FE.....
442565 YF 8	HOWARD CO GENERAL OBLIGA 5.000 2023 02.....		03/29/2007.....	MORGAN STANLEY DEAN WITTER.....		6,370,820	5,900,000	0	1FE.....
442565 YG 6	HOWARD CO GENERAL OBLIGA 5.000 2024 02.....		03/29/2007.....	MORGAN STANLEY DEAN WITTER.....		6,576,471	6,100,000	0	1FE.....
567505 KH 4	MARICOPA CO UHSD #210 GO 5.000 2017 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		1,512,816	1,375,000	0	1FE.....
567505 KJ 0	MARICOPA CO UHSD #210 GO 5.250 2018 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		2,558,040	2,270,000	0	1FE.....
567505 KK 7	MARICOPA CO UHSD #210 GO 5.250 2019 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		2,687,455	2,375,000	0	1FE.....
567505 KM 3	MARICOPA CO UHSD #210 GO 4.250 2021 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		1,688,785	1,675,000	0	1FE.....
567505 KN 1	MARICOPA CO UHSD #210 GO 4.375 2022 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		3,488,001	3,430,000	0	1FE.....
567505 KP 6	MARICOPA CO UHSD #210 GO 4.375 2023 07.....		03/13/2007.....	PIPER JAFFRAY & HOPWOOD.....		7,911,701	7,825,000	0	1FE.....
584002 JW 2	MECKLENBURG CO GENERAL O 5.000 2024 02.....		01/23/2007.....	BANC OF AMERICA SECURITIES LLC.....		8,232,057	7,635,000	7,423	1FE.....
584002 JV 0	MECKLENBURG CO GENERAL O 5.000 2025 02.....		01/23/2007.....	BANC OF AMERICA SECURITIES LLC.....		8,230,954	7,640,000	7,428	1FE.....
680616 RN 1	OLENTANGY LOCAL SD GO RE 5.000 2025 12.....		03/09/2007.....	RBC DAIN RAUSCHER INC.....		5,407,150	5,000,000	87,500	1FE.....
681181 MD 2	OLMSTED CO GO S2007A 4.250 2022 02.....		03/14/2007.....	PRAGER MCCARTHY & LEWIS.....		4,439,888	4,445,000	0	1FE.....
681181 ME 0	OLMSTED CO GO S2007A 4.300 2023 02.....		03/14/2007.....	PRAGER MCCARTHY & LEWIS.....		4,629,438	4,635,000	0	1FE.....
681181 MF 7	OLMSTED CO GO S2007A 4.300 2024 02.....		03/14/2007.....	PRAGER MCCARTHY & LEWIS.....		4,806,087	4,835,000	0	1FE.....
681181 MG 5	OLMSTED CO GO S2007A 4.375 2025 02.....		03/14/2007.....	PRAGER MCCARTHY & LEWIS.....		4,690,000	4,690,000	0	1FE.....
786318 HF 5	SADDLEBACK VALLEY USD EL 5.000 2025 08.....		01/24/2007.....	UBS AG.....		2,898,261	2,700,000	0	1FE.....
786318 HG 3	SADDLEBACK VALLEY USD EL 5.000 2026 08.....		01/24/2007.....	UBS AG.....		3,263,235	3,045,000	0	1FE.....
786318 HH 1	SADDLEBACK VALLEY USD EL 5.000 2027 08.....		01/24/2007.....	UBS AG.....		3,418,362	3,195,000	0	1FE.....
89438V K4 7	TRAVIS CO ROAD GENERAL O 4.500 2024 03.....		01/30/2007.....	PIPER JAFFRAY & HOPWOOD.....		2,310,000	2,310,000	13,283	1FE.....

E04

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired by the Company 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)
89438V K5 4	TRAVIS CO ROAD GENERAL O 4.500 2025 03.....		.01/30/2007	PIPER JAFFRAY & HOPWOOD.....		2,396,174	2,405,000	13,829	1FE.....
89438V K6 2	TRAVIS CO ROAD GENERAL O 4.500 2026 03.....		.01/30/2007	PIPER JAFFRAY & HOPWOOD.....		2,482,881	2,505,000	14,404	1FE.....
89438V K7 0	TRAVIS CO ROAD GENERAL O 4.500 2027 03.....		.01/30/2007	PIPER JAFFRAY & HOPWOOD.....		2,574,522	2,605,000	14,979	1FE.....
930863 G9 0	WAKE CO GENERAL OBLIGATI 5.000 2022 03.....		.02/21/2007	CITIGROUP GLOBAL MARKETS.....		38,248,350	35,000,000	34,028	1FE.....
937440 BX 2	WASHINGTON CO SD#88J GO 4.500 2021 06.....		.01/11/2007	SEATTLE NORTHWEST SECURITIES CORP.....		6,581,824	6,400,000	.0	1FE.....
937440 CA 1	WASHINGTON CO SD#88J GO 4.750 2025 06.....		.01/11/2007	SEATTLE NORTHWEST SECURITIES CORP.....		6,783,918	6,465,000	.0	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					214,588,923	202,370,000	476,405	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
575577 GQ 8	MASSACHUSETTS BAY TRANS 5.000 2031 07.....		.03/30/2007	RBC DAIN RAUSCHER INC.....		15,508,646	14,295,000	.0	1FE.....
604114 KA 5	MINNESOTA PUB FAC AUTH P 3.650 2013 10.....		.01/23/2007	MERRILL LYNCH CAPITAL MARKETS.....		8,975,000	8,975,000	130,349	1.....
684421 DG 2	ORANGE CO WATER DIST COP 4.000 2018 08.....		.02/06/2007	CITIGROUP GLOBAL MARKETS.....		3,974,480	4,000,000	.0	1FE.....
967222 TX 8	WICHITA FALLS WATER & SE 4.500 2025 08.....		.02/01/2007	RBC DAIN RAUSCHER INC.....		2,585,243	2,595,000	11,353	1FE.....
967222 TY 6	WICHITA FALLS WATER & SE 4.500 2026 08.....		.02/01/2007	RBC DAIN RAUSCHER INC.....		6,030,909	6,070,000	26,556	1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					37,074,278	35,935,000	168,258	XXX.....
<b>Bonds - Public Utilities</b>									
75953G AC 7	CENTERPOINT ENERGY RESOU 7.750 2011 02.....		.02/13/2007	JEFFERIES & CO INC.....		432,282	401,000	.86	2FE.....
293791 AM 1	ENTERPRISE PRODUCTS 4.625 2009 10.....		.02/28/2007	WACHOVIA SECURITIES INC.....		286,749	290,000	5,216	2FE.....
49228R AE 3	KERN RIVER FUNDING (144A 4.893 2018 04.....		.02/13/2007	CANTOR FITZGERALD.....		2,418,678	2,495,000	5,426	1FE.....
78387G AL 7	SBC COMMUNICATIONS INC 5.625 2016 06.....		.02/01/2007	BANC OF AMERICA SECURITIES LLC.....		1,985,080	2,000,000	15,938	1FE.....
843452 BC 6	SOUTHERN NATURAL GAS (14 5.900 2017 04.....		.03/14/2007	BANC OF AMERICA SECURITIES LLC.....		1,996,680	2,000,000	.0	2FE.....
111021 AE 1	BRITISH TELECOM PLC 9.125 2030 12.....	F	.02/01/2007	FTN FINANCIAL.....		206,174	150,000	1,939	2FE.....
3899999.	Total - Bonds - Public Utilities.....					7,325,643	7,336,000	28,605	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
013817 AM 3	ALCOA INC (144A) 5.720 2019 02.....		.02/28/2007	VARIOUS.....		3,801,092	3,800,000	.114	1FE.....
013817 AN 1	ALCOA INC (144A) 5.870 2022 02.....		.02/23/2007	EXCHANGE.....		660,000	660,000	.0	1.....
013817 AN 1	ALCOA INC (144A) 5.870 2022 02.....		.02/23/2007	EXCHANGE.....		600,000	600,000	.0	1FE.....
060505 CU 6	BANK OF AMERICA CORP 5.420 2017 03.....		.01/05/2007	WACHOVIA SECURITIES INC.....		994,730	1,000,000	3,162	1FE.....
097014 AH 7	BOEING CAPITAL CORP 5.800 2013 01.....		.02/27/2007	JEFFERIES & CO INC.....		94,353	91,000	.689	1FE.....
149123 BJ 9	CATERPILLAR INC 7.300 2031 05.....		.02/02/2007	FTN FINANCIAL.....		182,323	155,000	3,017	1FE.....
15131# AA 4	CENEX HARVEST STATES COO 6.810 2013 06.....		.01/16/2007	WACHOVIA SECURITIES INC.....		5,218,150	5,000,000	37,833	2.....
125509 BJ 7	CIGNA CORP 5.375 2017 03.....		.03/12/2007	BANC OF AMERICA SECURITIES LLC.....		1,984,600	2,000,000	.0	2FE.....
17275R AC 6	CISCO SYSTEMS 5.500 2016 02.....		.01/12/2007	WACHOVIA SECURITIES INC.....		935,944	935,000	20,856	1FE.....
22160K AC 9	COSTCO COMPANIES 5.500 2017 03.....		.02/14/2007	LEHMAN BROTHERS.....		2,005,720	2,000,000	.0	1FE.....
224044 AY 3	COX COMMUNICATIONS INC 7.750 2010 11.....		.01/19/2007	WACHOVIA SECURITIES INC.....		367,008	341,000	6,093	2FE.....
244199 BB 0	DEERE & CO 6.950 2014 04.....		.01/17/2007	BANC OF AMERICA SECURITIES LLC.....		398,530	366,000	6,147	1FE.....
27876G AQ 1	ECHOSTAR DBS CORP 6.375 2011 10.....		.03/15/2007	CREDIT SUISSE FIRST BOSTON.....		252,188	250,000	7,482	3FE.....
45031U AY 7	ISTAR FINANCIAL INC 5.950 2013 10.....		.01/26/2007	BANC OF AMERICA SECURITIES LLC.....		997,120	1,000,000	21,321	2FE.....
487836 AT 5	KELLOGG CO 7.450 2031 04.....		.02/01/2007	WACHOVIA SECURITIES INC.....		209,623	177,000	4,579	2FE.....
501044 BZ 3	KROGER CO 7.500 2031 04.....		.02/01/2007	MERRILL LYNCH CAPITAL MARKETS.....		211,117	192,000	5,000	2FE.....
524908 JA 9	LEHMAN BROTHERS HOLDINGS 3.500 2008 08.....		.02/13/2007	CREDIT SUISSE FIRST BOSTON.....		1,657,228	1,700,000	1,488	1FE.....
548661 AK 3	LOWES COMPANIES 6.500 2029 03.....		.02/12/2007	GOLDMAN SACHS & CO.....		346,536	330,000	8,938	1FE.....
577778 BJ 1	MAY DEPARTMENT STORES CO 5.950 2008 11.....		.02/14/2007	FTN FINANCIAL.....		100,746	100,000	1,802	2FE.....
58405U AC 6	MEDCO HEALTH SOLUTIONS 7.250 2013 08.....		.02/21/2007	FTN FINANCIAL.....		651,881	605,000	1,340	2FE.....
629527 AU 6	NABISCO INC 7.550 2015 06.....		.01/03/2007	FTN FINANCIAL.....		974,744	856,000	4,129	1FE.....
718154 CF 2	PHILIP MORRIS 7.750 2027 01.....		.01/19/2007	MERRILL LYNCH CAPITAL MARKETS.....		333,715	275,000	.533	2FE.....
74005P AJ 3	PRAXAIR INC 6.375 2012 04.....		.01/03/2007	GOLDMAN SACHS & CO.....		473,081	450,000	7,730	1FE.....
74047P AH 7	PREMCO REFINING 7.500 2015 06.....		.01/03/2007	CITIGROUP GLOBAL MARKETS.....		789,375	750,000	3,594	2FE.....
78442F AG 3	SLM CORP 5.375 2013 01.....		.02/13/2007	WACHOVIA SECURITIES INC.....		992,320	1,000,000	4,628	1FE.....
91324P AM 4	UNITEDHEALTH GROUP INC 4.875 2015 03.....		.01/22/2007	MORGAN STANLEY DEAN WITTER.....		479,020	500,000	8,802	1FE.....
94106L AN 9	WASTE MANAGEMENT INC 7.750 2032 05.....		.02/01/2007	BANC OF AMERICA SECURITIES LLC.....		184,989	160,000	2,790	2FE.....
013716 AQ 8	ALCAN INC 7.250 2031 03.....		.02/02/2007	WACHOVIA SECURITIES INC.....		138,895	125,000	3,575	2FE.....
12201P AB 2	BURLINGTON RESOURCES 7.200 2031 08.....		.02/02/2007	BANC OF AMERICA SECURITIES LLC.....		175,815	151,000	5,194	1FE.....

E04.1

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired by the Company 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)
36158Z BB 1	GE CAPITAL CAN FUNDING 4.375 2012 09		03/22/2007	SCOTIA CAPITAL		1,997,780	2,000,000	0	1FE
000000 00 0	BELRON UK LIMITED 5.680 2014 04	C	03/12/2007	ROYAL BANK OF SCOTLAND		7,000,000	7,000,000	0	2Z
05522P AC 6	BACS-0101 CMO P-111K 8.000 2010 05	D	01/01/2007	CORRECTING CURRENCY FROM US\$ TO ARS\$		22,887	36,497	0	6FE
05522P AC 6	BACS-0101 CMO P-2.7M 8.000 2010 05	D	01/01/2007	CORRECTING CURRENCY FROM US\$ TO ARS\$		563,957	899,297	0	6FE
4599999.	Total - Bonds - Industrial & Miscellaneous					35,795,470	35,504,794	170,835	XXX
6099997.	Total - Bonds - Part 3					331,585,258	316,988,190	1,171,229	XXX
6099999.	Total - Bonds					331,585,258	316,988,190	1,171,229	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>									
17306R 20 4	CITIGROUP CAPITAL VIII 6.950%		03/13/2007	FTN FINANCIAL	80,000.000	2,004,800	0.00	0	P1LFE
6299999.	Total - Preferred Stocks - Banks, Trust & Ins. Cos					2,004,800	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					2,004,800	XXX	0	XXX
6599999.	Total - Preferred Stocks					2,004,800	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
053484 10 1	AVALONBAY COMMUNITIES INC		02/08/2007	GREEN STREET ADVISORS	1,100.000	163,427	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		02/15/2007	VARIOUS	2,700.000	322,544	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		02/13/2007	FTN MIDWEST SECURITIES	1,100.000	103,610	XXX	0	L
370021 10 7	GENERAL GROWTH PROPERTIES INC		03/19/2007	VARIOUS	12,700.000	803,883	XXX	0	L
421915 10 9	HEALTH CARE PROPERTY INVESTORS INC		02/02/2007	VARIOUS	2,400.000	98,409	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		02/07/2007	BANK OF AMERICA	9,800.000	280,821	XXX	0	L
49446R 10 9	KIMCO REALTY CORP		02/26/2007	VARIOUS	3,900.000	202,628	XXX	0	L
638620 10 4	NATIONWIDE HEALTH PROPERTIES		03/12/2007	VARIOUS	9,100.000	296,251	XXX	0	L
74460D 10 9	PUBLIC STORAGE INC		03/22/2007	VARIOUS	2,000.000	203,026	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		02/28/2007	VARIOUS	7,500.000	656,055	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		03/22/2007	VARIOUS	1,200.000	177,347	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		03/09/2007	VARIOUS	4,300.000	494,284	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		03/27/2007	MORGAN STANLEY	10,600.000	425,695	XXX	0	L
876664 10 3	TAUBMAN CENTERS, INC		02/09/2007	LEHMAN BROTHERS INC	200.000	12,463	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		02/12/2007	VARIOUS	2,600.000	345,718	XXX	0	L
6899999.	Total - Common Stocks - Industrial & Miscellaneous					4,586,161	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					4,586,161	XXX	0	XXX
7299999.	Total - Common Stocks					4,586,161	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					6,590,961	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					338,176,219	XXX	1,171,229	XXX

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

E04.2

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
<b>Bonds - U.S. Government</b>																					
31349G 5Z 8	FH (ARM) 6.655		02/15/2007	PAID ON PRINCIPAL		68,490	68,490	69,047	68,982	0	(492)	0	(492)	0	68,490	0	0	0	687	01/01/2029	1
31349G 5Z 8	FH (ARM) 6.814		03/15/2007	PAID ON PRINCIPAL		755	755	761	760	0	(5)	0	(5)	0	755	0	0	0	13	01/01/2029	1
31295L BB 7	FH (3/1 CONVERTIBLE) 7.130		03/15/2007	PAID ON PRINCIPAL		528	528	532	531	0	(3)	0	(3)	0	528	0	0	0	6	08/01/2030	1
31295N AQ 1	FH (5/1 ARM) 6.004		02/15/2007	PAID ON PRINCIPAL		3,097	3,097	3,107	3,107	0	(10)	0	(10)	0	3,097	0	0	0	20	02/01/2032	1
31295N AQ 1	FH (5/1 ARM) 7.230		03/15/2007	PAID ON PRINCIPAL		166,840	166,840	167,400	167,364	0	(524)	0	(524)	0	166,840	0	0	0	2,287	02/01/2032	1
31385S B4 9	FN (ARM) 7.554		03/26/2007	PAID ON PRINCIPAL		43,703	43,703	44,393	44,346	0	(644)	0	(644)	0	43,703	0	0	0	561	08/01/2029	1
31385S B4 9	FN (ARM) 7.556		01/25/2007	PAID ON PRINCIPAL		34,609	34,609	35,156	35,119	0	(510)	0	(510)	0	34,609	0	0	0	216	08/01/2029	1
31379X VF 9	FN (10/1 ARM) 5.937		03/26/2007	PAID ON PRINCIPAL		82,588	82,588	83,855	83,765	0	(1,178)	0	(1,178)	0	82,588	0	0	0	814	12/01/2027	1
31405T ZC 9	FN (10/1 ARM) 5.099		03/26/2007	PAID ON PRINCIPAL		3,574	3,574	3,590	3,589	0	(16)	0	(16)	0	3,574	0	0	0	32	04/01/2035	1
31405N 4F 9	FN (3/1 ARM) 4.261		03/26/2007	PAID ON PRINCIPAL		611,961	611,961	606,965	607,014	0	4,947	0	4,947	0	611,961	0	0	0	5,608	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) 6.871		01/25/2007	PAID ON PRINCIPAL		205,818	205,818	207,040	206,972	0	(1,154)	0	(1,154)	0	205,818	0	0	0	1,178	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) 7.188		03/26/2007	PAID ON PRINCIPAL		165,394	165,394	166,376	166,322	0	(928)	0	(928)	0	165,394	0	0	0	2,493	01/01/2032	1
31389D W4 5	FN (5/1 ARM) 6.997		03/26/2007	PAID ON PRINCIPAL		332,237	332,237	333,846	333,710	0	(1,473)	0	(1,473)	0	332,237	0	0	0	4,922	12/01/2031	1
36202K 6Z 3	G2 (ARM) 5.125		02/20/2007	PAID ON PRINCIPAL		2,169	2,169	2,174	2,174	0	(4)	0	(4)	0	2,169	0	0	0	14	10/20/2026	1
36202K 6Z 3	G2 (ARM) 6.125		03/20/2007	PAID ON PRINCIPAL		11,361	11,361	11,386	11,383	0	(23)	0	(23)	0	11,361	0	0	0	165	10/20/2026	1
36225C PC 4	G2 (ARM) 5.375		03/20/2007	PAID ON PRINCIPAL		29,906	29,906	29,977	29,965	0	(60)	0	(60)	0	29,906	0	0	0	257	06/20/2030	1
912828 DQ 0	U S TREASURY NOTES 3.750		03/31/2007	MATURED		5,000,000	5,000,000	5,009,589	5,001,135	0	(1,135)	0	(1,135)	0	5,000,000	0	0	0	0	03/31/2007	1
36202A AH 0	GNMA II PASS #00000008 8.000		03/20/2007	PAID ON PRINCIPAL		71	71	73	72	0	(1)	0	(1)	0	71	0	0	0	1	07/20/2022	1
36202A DF 1	GNMA II PASS #00000102 8.000		03/20/2007	PAID ON PRINCIPAL		209	209	215	213	0	(4)	0	(4)	0	209	0	0	0	3	08/20/2022	1
36202A D8 7	GNMA II PASS #00000127 12.500		03/20/2007	PAID ON PRINCIPAL		3,832	3,832	4,093	4,170	0	(338)	0	(338)	0	3,832	0	0	0	116	05/20/2014	1
36202A FM 4	GNMA II PASS #00000172 8.000		03/20/2007	PAID ON PRINCIPAL		696	696	717	708	0	(12)	0	(12)	0	696	0	0	0	11	09/20/2022	1
36202A FU 6	GNMA II PASS #00000179 13.000		03/20/2007	PAID ON PRINCIPAL		40	40	42	43	0	(3)	0	(3)	0	40	0	0	0	1	08/20/2014	1
36202A MB 0	GNMA II PASS #00000354 13.000		03/20/2007	PAID ON PRINCIPAL		122	122	128	130	0	(9)	0	(9)	0	122	0	0	0	3	06/20/2015	1
36202A MS 3	GNMA II PASS #00000369 13.000		03/20/2007	PAID ON PRINCIPAL		53	53	56	56	0	(3)	0	(3)	0	53	0	0	0	1	07/20/2015	1
36202A N3 7	GNMA II PASS #00000410 8.000		03/20/2007	PAID ON PRINCIPAL		462	462	474	469	0	(8)	0	(8)	0	462	0	0	0	6	10/20/2022	1
36202A WU 7	GNMA II PASS #00000659 8.500		03/20/2007	PAID ON PRINCIPAL		471	471	457	465	0	7	0	7	0	471	0	0	0	7	11/20/2016	1
36202B EE 1	GNMA II PASS #00001033 7.500		03/20/2007	PAID ON PRINCIPAL		340	340	348	346	0	(6)	0	(6)	0	340	0	0	0	4	04/20/2023	1
36202B HZ 1	GNMA II PASS #00001148 8.000		03/20/2007	PAID ON PRINCIPAL		933	933	952	948	0	(15)	0	(15)	0	933	0	0	0	18	05/20/2023	1
36202B SS 5	GNMA II PASS #00001429 7.500		03/20/2007	PAID ON PRINCIPAL		2,483	2,483	2,498	2,512	0	(29)	0	(29)	0	2,483	0	0	0	25	10/20/2023	1
36202B TC 3	GNMA II PASS #00001791 7.500		03/20/2007	PAID ON PRINCIPAL		119	119	121	120	0	(2)	0	(2)	0	119	0	0	0	1	03/20/2022	1
36202C CF 8	GNMA II PASS #00001870 8.500		03/20/2007	PAID ON PRINCIPAL		34	34	35	35	0	(2)	0	(2)	0	34	0	0	0	0	09/20/2024	1
36202C CV 3	GNMA II PASS #00001884 8.000		03/20/2007	PAID ON PRINCIPAL		1,149	1,149	1,176	1,173	0	(25)	0	(25)	0	1,149	0	0	0	15	10/20/2024	1
36202C D3 4	GNMA II PASS #00001922 8.000		03/20/2007	PAID ON PRINCIPAL		1,373	1,373	1,406	1,401	0	(28)	0	(28)	0	1,373	0	0	0	11	12/20/2024	1
36202C EL 3	GNMA II PASS #00001939 8.500		03/20/2007	PAID ON PRINCIPAL		110	110	113	114	0	(3)	0	(3)	0	110	0	0	0	1	01/20/2025	1
36202C E5 8	GNMA II PASS #00001956 8.500		03/20/2007	PAID ON PRINCIPAL		337	337	347	348	0	(11)	0	(11)	0	337	0	0	0	5	02/20/2025	1
36202C GM 9	GNMA II PASS #00002004 7.500		03/20/2007	PAID ON PRINCIPAL		5,587	5,587	5,622	5,647	0	(59)	0	(59)	0	5,587	0	0	0	79	05/20/2025	1
36202C GN 7	GNMA II PASS #00002005 8.000		03/20/2007	PAID ON PRINCIPAL		2,974	2,974	3,033	3,044	0	(71)	0	(71)	0	2,974	0	0	0	42	05/20/2025	1
36202C GP 2	GNMA II PASS #00002006 8.500		03/20/2007	PAID ON PRINCIPAL		233	233	238	239	0	(6)	0	(6)	0	233	0	0	0	2	05/20/2025	1
36202C G3 1	GNMA II PASS #00002018 7.500		03/20/2007	PAID ON PRINCIPAL		521	521	524	527	0	(7)	0	(7)	0	521	0	0	0	7	06/20/2025	1
36202C G4 9	GNMA II PASS #00002019 8.000		03/20/2007	PAID ON PRINCIPAL		6,142	6,142	6,287	6,265	0	(123)	0	(123)	0	6,142	0	0	0	87	06/20/2025	1
36202C HK 2	GNMA II PASS #00002034 7.500		03/20/2007	PAID ON PRINCIPAL		12,832	12,832	13,099	13,052	0	(220)	0	(220)	0	12,832	0	0	0	132	07/20/2025	1
36202C HM 8	GNMA II PASS #00002036 8.000		03/20/2007	PAID ON PRINCIPAL		2,166	2,166	2,203	2,196	0	(30)	0	(30)	0	2,166	0	0	0	20	07/20/2025	1
36202C HP 1	GNMA II PASS #00002038 8.500		03/20/2007	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/20/2025	1
36202C JC 8	GNMA II PASS #00002059 8.000		03/20/2007	PAID ON PRINCIPAL		340	340	347	346	0	(6)	0	(6)	0	340	0	0	0	5	08/20/2025	1
36202C JE 4	GNMA II PASS #00002061 8.500		03/20/2007	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #00002080 7.500		03/20/2007	PAID ON PRINCIPAL		1,072	1,072	1,093	1,087	0	(16)	0	(16)	0	1,072	0	0	0	11	09/20/2025	1
36202C J3 8	GNMA II PASS #00002082 8.000		03/20/2007	PAID ON PRINCIPAL		358	358	365	364	0	(6)	0	(6)	0	358	0	0	0	5	09/20/2025	1
36202C KL 6	GNMA II PASS #00002099 7.500		03/20/2007	PAID ON PRINCIPAL		4,235	4,235	4,313	4,294	0	(59)	0	(59)	0	4,235	0	0	0	44	10/20/2025	1

E05

**SCHEDULE D - PART 4**

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

E05.1

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 Designation 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 KP 7	GNMA II PASS #00002102 8.000	...	03/20/2007	PAID ON PRINCIPAL		7,538	7,538	7,710	7,674	0	(136)	0	(136)	0	7,538	0	0	0	100	09/20/2025	1
36202C K7 7	GNMA II PASS #00002118 7.500	...	03/20/2007	PAID ON PRINCIPAL		20,876	20,876	21,228	21,133	0	(258)	0	(258)	0	20,876	0	0	0	298	11/20/2025	1
36202C LC 5	GNMA II PASS #00002123 8.500	...	03/20/2007	PAID ON PRINCIPAL		274	274	284	284	0	(10)	0	(10)	0	274	0	0	0	5	11/20/2025	1
36202C LX 9	GNMA II PASS #00002142 8.500	...	03/20/2007	PAID ON PRINCIPAL		1,228	1,228	1,274	1,269	0	(41)	0	(41)	0	1,228	0	0	0	17	12/20/2025	1
36202C MF 7	GNMA II PASS #00002158 8.500	...	03/20/2007	PAID ON PRINCIPAL		2,033	2,033	2,110	2,105	0	(72)	0	(72)	0	2,033	0	0	0	15	01/20/2026	1
36202C ND 1	GNMA II PASS #00002188 8.500	...	03/20/2007	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #00002206 8.500	...	03/20/2007	PAID ON PRINCIPAL		10	10	11	11	0	(0)	0	(0)	0	10	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #00002220 8.500	...	03/20/2007	PAID ON PRINCIPAL		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	05/20/2026	1
36202C PS 6	GNMA II PASS #00002233 7.500	...	03/20/2007	PAID ON PRINCIPAL		23,957	23,957	23,583	23,627	0	330	0	330	0	23,957	0	0	0	251	06/20/2026	1
36202C QY 2	GNMA II PASS #00002271 8.500	...	03/20/2007	PAID ON PRINCIPAL		924	924	946	950	0	(26)	0	(26)	0	924	0	0	0	13	08/20/2026	1
36202C RF 2	GNMA II PASS #00002286 8.500	...	03/20/2007	PAID ON PRINCIPAL		26,097	26,097	26,542	26,618	0	(521)	0	(521)	0	26,097	0	0	0	531	09/20/2026	1
36202D GS 4	GNMA II PASS #00002909 8.000	...	03/20/2007	PAID ON PRINCIPAL		934	934	925	921	0	13	0	13	0	934	0	0	0	14	04/20/2030	1
36202D G6 2	GNMA II PASS #00002921 7.500	...	03/20/2007	PAID ON PRINCIPAL		15,498	15,498	15,461	15,529	0	(31)	0	(31)	0	15,498	0	0	0	218	05/20/2030	1
36202D HK 0	GNMA II PASS #00002934 7.500	...	03/20/2007	PAID ON PRINCIPAL		12,743	12,743	12,523	12,429	0	314	0	314	0	12,743	0	0	0	150	06/20/2030	1
36202D SP 7	GNMA II PASS #00003226 5.500	...	03/20/2007	PAID ON PRINCIPAL		20,986	20,986	20,107	19,770	0	1,215	0	1,215	0	20,986	0	0	0	255	04/20/2032	1
36202D TD 3	GNMA II PASS #00003248 5.500	...	03/20/2007	PAID ON PRINCIPAL		70,406	70,406	67,161	66,541	0	3,865	0	3,865	0	70,406	0	0	0	800	06/20/2032	1
36202D UU 3	GNMA II PASS #00003295 5.500	...	03/20/2007	PAID ON PRINCIPAL		37,455	37,455	37,385	37,404	0	51	0	51	0	37,455	0	0	0	346	10/20/2032	1
36202D U7 4	GNMA II PASS #00003306 5.500	...	03/20/2007	PAID ON PRINCIPAL		401,094	401,094	400,342	400,551	0	543	0	543	0	401,094	0	0	0	3,459	11/20/2032	1
36202D VM 0	GNMA II PASS #00003320 5.500	...	03/20/2007	PAID ON PRINCIPAL		526,579	526,579	529,953	532,105	0	(5,526)	0	(5,526)	0	526,579	0	0	0	4,812	12/20/2032	1
36202D YY 1	GNMA II PASS #00003427 4.500	...	03/20/2007	PAID ON PRINCIPAL		1,039,209	1,039,209	971,451	972,817	0	66,392	0	66,392	0	1,039,209	0	0	0	6,910	08/20/2033	1
36202D ZB 6	GNMA II PASS #00003470 4.500	...	03/20/2007	PAID ON PRINCIPAL		132,627	132,627	122,804	122,125	0	10,502	0	10,502	0	132,627	0	0	0	936	11/20/2033	1
36202E F2 0	GNMA II PASS #00003785 5.000	...	03/20/2007	PAID ON PRINCIPAL		1,405,398	1,405,398	1,369,385	1,371,879	0	33,519	0	33,519	0	1,405,398	0	0	0	11,460	11/20/2035	1
36202E KK 4	GNMA II PASS #00003898 5.500	...	03/20/2007	PAID ON PRINCIPAL		140,907	140,907	137,467	137,568	0	3,339	0	3,339	0	140,907	0	0	0	1,305	09/20/2036	1
36202E K8 1	GNMA II PASS #00003919 5.500	...	03/20/2007	PAID ON PRINCIPAL		141,119	141,119	138,848	138,885	0	2,234	0	2,234	0	141,119	0	0	0	1,363	11/20/2036	1
36202D 4N 8	GNMA II PASS #00023529 5.000	...	03/20/2007	PAID ON PRINCIPAL		1,039,782	1,039,782	993,804	990,685	0	49,097	0	49,097	0	1,039,782	0	0	0	9,067	03/20/2034	1
36202D 5P 2	GNMA II PASS #00023554 4.500	...	03/20/2007	PAID ON PRINCIPAL		141,736	141,736	131,239	131,990	0	9,746	0	9,746	0	141,736	0	0	0	969	05/20/2034	1
36204V SC 4	GNMA II PASS #00381315 8.000	...	03/20/2007	PAID ON PRINCIPAL		331	331	338	337	0	(7)	0	(7)	0	331	0	0	0	4	05/20/2025	1
36205M Z3 5	GNMA II PASS #00395062 8.000	...	03/20/2007	PAID ON PRINCIPAL		126	126	129	128	0	(2)	0	(2)	0	126	0	0	0	2	09/20/2024	1
36206G WC 0	GNMA II PASS #00411143 7.500	...	03/20/2007	PAID ON PRINCIPAL		130	130	128	128	0	2	0	2	0	130	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #00412432 8.000	...	03/20/2007	PAID ON PRINCIPAL		325	325	332	330	0	(6)	0	(6)	0	325	0	0	0	4	06/20/2025	1
36206P FC 9	GNMA II PASS #00416963 8.000	...	03/20/2007	PAID ON PRINCIPAL		77	77	79	78	0	(1)	0	(1)	0	77	0	0	0	1	08/20/2020	1
36218M K3 6	GNMA PASS TH #00226314 7.500	...	03/15/2007	PAID ON PRINCIPAL		194	194	197	194	0	0	0	0	0	194	0	0	0	2	10/15/2007	1
362204 7A 1	GNMA PASS TH #00297089 7.500	...	03/15/2007	PAID ON PRINCIPAL		482	482	488	481	0	1	0	1	0	482	0	0	0	7	06/15/2007	1
362209 7G 7	GNMA PASS TH #00301595 7.500	...	03/15/2007	PAID ON PRINCIPAL		4,095	4,095	4,141	4,089	0	6	0	6	0	4,095	0	0	0	38	10/15/2007	1
36223X ZR 6	GNMA PASS TH #00321252 7.500	...	03/15/2007	PAID ON PRINCIPAL		1,151	1,151	1,164	1,150	0	1	0	1	0	1,151	0	0	0	14	11/15/2007	1
36223Y M8 0	GNMA PASS TH #00321783 7.500	...	03/15/2007	PAID ON PRINCIPAL		662	662	670	661	0	1	0	1	0	662	0	0	0	8	06/15/2007	1
36224B AB 5	GNMA PASS TH #00323202 7.500	...	03/15/2007	PAID ON PRINCIPAL		585	585	592	584	0	1	0	1	0	585	0	0	0	7	08/15/2007	1
36224B AQ 2	GNMA PASS TH #00323215 7.500	...	03/15/2007	PAID ON PRINCIPAL		297	297	300	296	0	1	0	1	0	297	0	0	0	3	06/15/2007	1
36224B C3 1	GNMA PASS TH #00323290 8.500	...	03/15/2007	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2022	1
36224C CT 3	GNMA PASS TH #00324406 7.500	...	03/15/2007	PAID ON PRINCIPAL		58	58	59	58	0	0	0	0	0	58	0	0	0	1	07/15/2007	1
36224D FH 3	GNMA PASS TH #00325168 7.500	...	03/15/2007	PAID ON PRINCIPAL		638	638	645	636	0	1	0	1	0	638	0	0	0	10	06/15/2007	1
36224D VJ 1	GNMA PASS TH #00325617 7.500	...	03/15/2007	PAID ON PRINCIPAL		3,769	3,769	3,813	3,764	0	5	0	5	0	3,769	0	0	0	47	11/15/2007	1
36224F P9 5	GNMA PASS TH #00327248 7.500	...	03/15/2007	PAID ON PRINCIPAL		1,278	1,278	1,292	1,276	0	2	0	2	0	1,278	0	0	0	16	08/15/2007	1
36224G B6 4	GNMA PASS TH #00327761 7.500	...	03/15/2007	PAID ON PRINCIPAL		578	578	584	577	0	1	0	1	0	578	0	0	0	7	09/15/2007	1
36224G YL 6	GNMA PASS TH #00328415 7.500	...	03/15/2007	PAID ON PRINCIPAL		182	182	184	182	0	0	0	0	0	182	0	0	0	2	08/15/2007	1
36224H QU 3	GNMA PASS TH #00329067 7.500	...	03/15/2007	PAID ON PRINCIPAL		486	486	492	485	0	1	0	1	0	486	0	0	0	6	09/15/2007	1
36224J DX 7	GNMA PASS TH #00329618 7.500	...	03/15/2007	PAID ON PRINCIPAL		97	97	98	96	0	0	0	0	0	97	0	0	0	1	09/15/2007	1
36224J GA 4	GNMA PASS TH #00329693 7.500	...	03/15/2007	PAID ON PRINCIPAL		329	329	332	328	0	1	0	1	0	329	0	0	0	4	08/15/2007	1





**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
36207G Y2 9	GNMA PASS TH #00431929 7.750		03/15/2007	PAID ON PRINCIPAL		261	261	265	272	0	(11)	0	(11)	0	261	0	0	0	3	06/15/2026	1
36207G ZG 7	GNMA PASS TH #00431943 8.500		03/15/2007	PAID ON PRINCIPAL		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	1	07/15/2026	1
36207G 5G 0	GNMA PASS TH #00432047 8.500		03/15/2007	PAID ON PRINCIPAL		47	47	49	50	0	(2)	0	(2)	0	47	0	0	0	1	09/15/2026	1
36207H WD 5	GNMA PASS TH #00432744 8.500		03/15/2007	PAID ON PRINCIPAL		65	65	67	68	0	(3)	0	(3)	0	65	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #00432760 8.500		03/15/2007	PAID ON PRINCIPAL		40	40	41	40	0	(1)	0	(1)	0	40	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #00432815 8.500		03/15/2007	PAID ON PRINCIPAL		349	349	361	364	0	(15)	0	(15)	0	349	0	0	0	5	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #00432955 8.500		03/15/2007	PAID ON PRINCIPAL		56	56	58	60	0	(3)	0	(3)	0	56	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #00433137 8.500		03/15/2007	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #00435271 8.500		03/15/2007	PAID ON PRINCIPAL		62	62	63	64	0	(3)	0	(3)	0	62	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #00435316 8.500		03/15/2007	PAID ON PRINCIPAL		370	370	379	380	0	(10)	0	(10)	0	370	0	0	0	5	08/15/2026	1
36207L SG 4	GNMA PASS TH #00435319 8.500		03/15/2007	PAID ON PRINCIPAL		483	483	499	497	0	(14)	0	(14)	0	483	0	0	0	7	08/15/2026	1
36207L 5L 8	GNMA PASS TH #00435651 8.500		03/15/2007	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	08/15/2026	1
36207N BU 7	GNMA PASS TH #00436651 8.500		03/15/2007	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	08/15/2026	1
36207N CB 8	GNMA PASS TH #00436666 8.500		03/15/2007	PAID ON PRINCIPAL		588	588	604	596	0	(8)	0	(8)	0	588	0	0	0	8	08/15/2026	1
36207N D6 8	GNMA PASS TH #00436725 8.500		03/15/2007	PAID ON PRINCIPAL		115	115	119	120	0	(5)	0	(5)	0	115	0	0	0	2	11/15/2026	1
36207N WM 2	GNMA PASS TH #00437252 8.500		03/15/2007	PAID ON PRINCIPAL		90	90	93	93	0	(3)	0	(3)	0	90	0	0	0	1	11/15/2026	1
36207N X6 6	GNMA PASS TH #00437301 8.500		03/15/2007	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #00437511 8.500		03/15/2007	PAID ON PRINCIPAL		50	50	52	53	0	(2)	0	(2)	0	50	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #00437520 8.500		03/15/2007	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #00437537 8.500		03/15/2007	PAID ON PRINCIPAL		22	22	22	22	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #00437541 8.500		03/15/2007	PAID ON PRINCIPAL		37	37	38	39	0	(2)	0	(2)	0	37	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #00437543 8.500		03/15/2007	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #00438221 8.500		03/15/2007	PAID ON PRINCIPAL		18	18	18	19	0	(1)	0	(1)	0	18	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #00438240 8.500		03/15/2007	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2026	1
36207Q TD 3	GNMA PASS TH #00438969 8.500		03/15/2007	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #00439134 8.500		03/15/2007	PAID ON PRINCIPAL		99	99	102	103	0	(4)	0	(4)	0	99	0	0	0	1	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #00439136 8.500		03/15/2007	PAID ON PRINCIPAL		851	851	878	897	0	(45)	0	(45)	0	851	0	0	0	16	11/15/2026	1
36207R MM 4	GNMA PASS TH #00439664 8.500		03/15/2007	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	10/15/2026	1
36207S JB 0	GNMA PASS TH #00440458 8.500		03/15/2007	PAID ON PRINCIPAL		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	0	11/15/2026	1
36207T EH 0	GNMA PASS TH #00441236 8.500		03/15/2007	PAID ON PRINCIPAL		137	137	142	146	0	(9)	0	(9)	0	137	0	0	0	2	09/15/2026	1
36207T W5 6	GNMA PASS TH #00441768 8.500		03/15/2007	PAID ON PRINCIPAL		48,515	48,515	50,175	50,934	0	(2,420)	0	(2,420)	0	48,515	0	0	0	687	11/15/2026	1
36207U ED 6	GNMA PASS TH #00442132 8.500		03/15/2007	PAID ON PRINCIPAL		878	878	906	924	0	(46)	0	(46)	0	878	0	0	0	18	11/15/2026	1
36207U EJ 3	GNMA PASS TH #00442137 8.500		03/15/2007	PAID ON PRINCIPAL		209	209	216	218	0	(9)	0	(9)	0	209	0	0	0	3	11/15/2026	1
36208F JZ 4	GNMA PASS TH #00449480 7.500		03/15/2007	PAID ON PRINCIPAL		114,473	114,473	117,390	116,020	0	(1,548)	0	(1,548)	0	114,473	0	0	0	2,101	10/15/2027	1
36209G RV 1	GNMA PASS TH #00471300 6.000		03/15/2007	PAID ON PRINCIPAL		59,577	59,577	58,200	58,032	0	1,545	0	1,545	0	59,577	0	0	0	710	01/15/2032	1
36209Y TV 0	GNMA PASS TH #00485764 6.000		03/15/2007	PAID ON PRINCIPAL		146,546	146,546	146,088	146,062	0	484	0	484	0	146,546	0	0	0	1,416	09/15/2031	1
36210N RP 6	GNMA PASS TH #00497394 6.000		03/15/2007	PAID ON PRINCIPAL		96,572	96,572	94,565	93,567	0	3,005	0	3,005	0	96,572	0	0	0	1,104	01/15/2029	1
36212N AM 9	GNMA PASS TH #00538312 6.000		03/15/2007	PAID ON PRINCIPAL		133,234	133,234	131,574	130,872	0	2,362	0	2,362	0	133,234	0	0	0	1,457	02/15/2032	1
36213A CE 2	GNMA PASS TH #00548269 6.000		03/15/2007	PAID ON PRINCIPAL		157,552	157,552	155,977	155,585	0	1,968	0	1,968	0	157,552	0	0	0	1,572	02/15/2032	1
36213C U4 0	GNMA PASS TH #00550603 5.000		03/15/2007	PAID ON PRINCIPAL		307,270	307,270	303,716	303,720	0	3,549	0	3,549	0	307,270	0	0	0	2,774	08/15/2035	1
36213C YY 0	GNMA PASS TH #00550727 5.000		03/15/2007	PAID ON PRINCIPAL		433,856	433,856	426,988	427,300	0	6,556	0	6,556	0	433,856	0	0	0	3,611	11/15/2035	1
36213D Z4 3	GNMA PASS TH #00551663 6.000		03/15/2007	PAID ON PRINCIPAL		77,890	77,890	77,646	77,630	0	260	0	260	0	77,890	0	0	0	1,116	09/15/2031	1
36213E B9 6	GNMA PASS TH #00551864 6.000		03/15/2007	PAID ON PRINCIPAL		7,688	7,688	7,549	7,500	0	188	0	188	0	7,688	0	0	0	75	11/15/2031	1
36213E PU 4	GNMA PASS TH #00552235 6.000		03/15/2007	PAID ON PRINCIPAL		122,655	122,655	119,761	118,546	0	4,109	0	4,109	0	122,655	0	0	0	1,346	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		03/15/2007	PAID ON PRINCIPAL		113,839	113,839	111,527	110,557	0	3,282	0	3,282	0	113,839	0	0	0	1,425	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		03/15/2007	PAID ON PRINCIPAL		22,793	22,793	22,105	21,613	0	1,180	0	1,180	0	22,793	0	0	0	323	02/15/2032	1
36213E UL 8	GNMA PASS TH #00552387 6.500		03/15/2007	PAID ON PRINCIPAL		136,311	136,311	144,085	144,517	0	(8,206)	0	(8,206)	0	136,311	0	0	0	1,779	02/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500		03/15/2007	PAID ON PRINCIPAL		120,157	120,157	127,010	127,826	0	(7,668)	0	(7,668)	0	120,157	0	0	0	1,496	04/15/2032	1

E05.3

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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)
36213F HD 8	GNMA PASS TH #00552928 5.000	...	03/15/2007	PAID ON PRINCIPAL		20,204	20,204	20,552	20,486	0	(282)	0	(282)	0	20,204	0	0	0	168	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000	...	03/15/2007	PAID ON PRINCIPAL		192,081	192,081	194,812	194,450	0	(2,369)	0	(2,369)	0	192,081	0	0	0	1,439	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000	...	03/15/2007	PAID ON PRINCIPAL		22,574	22,574	23,710	23,840	0	(1,266)	0	(1,266)	0	22,574	0	0	0	223	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500	...	03/15/2007	PAID ON PRINCIPAL		290,720	290,720	288,494	288,511	0	2,209	0	2,209	0	290,720	0	0	0	2,604	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000	...	03/15/2007	PAID ON PRINCIPAL		16,067	16,067	15,776	15,634	0	433	0	433	0	16,067	0	0	0	160	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000	...	03/15/2007	PAID ON PRINCIPAL		425,291	425,291	421,064	419,308	0	5,983	0	5,983	0	425,291	0	0	0	2,979	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000	...	03/15/2007	PAID ON PRINCIPAL		177,152	177,152	179,311	178,673	0	(1,520)	0	(1,520)	0	177,152	0	0	0	874	09/15/2017	1
36213U YC 8	GNMA PASS TH #00565107 6.000	...	03/15/2007	PAID ON PRINCIPAL		105,379	105,379	107,421	107,559	0	(2,180)	0	(2,180)	0	105,379	0	0	0	1,188	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000	...	03/15/2007	PAID ON PRINCIPAL		11,384	11,384	11,543	11,629	0	(246)	0	(246)	0	11,384	0	0	0	114	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000	...	03/15/2007	PAID ON PRINCIPAL		78,658	78,658	79,776	79,734	0	(1,076)	0	(1,076)	0	78,658	0	0	0	438	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #00569235 6.000	...	03/15/2007	PAID ON PRINCIPAL		181,165	181,165	184,675	188,132	0	(6,966)	0	(6,966)	0	181,165	0	0	0	1,819	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000	...	03/15/2007	PAID ON PRINCIPAL		233,067	233,067	232,812	232,995	0	72	0	72	0	233,067	0	0	0	2,289	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000	...	03/15/2007	PAID ON PRINCIPAL		311,211	311,211	302,652	299,573	0	11,638	0	11,638	0	311,211	0	0	0	3,044	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000	...	03/15/2007	PAID ON PRINCIPAL		64,270	64,270	64,506	64,672	0	(402)	0	(402)	0	64,270	0	0	0	575	11/15/2031	1
36200S AG 5	GNMA PASS TH #00570707 6.000	...	03/15/2007	PAID ON PRINCIPAL		94,724	94,724	93,333	93,119	0	1,606	0	1,606	0	94,724	0	0	0	947	12/15/2031	1
36200S A2 6	GNMA PASS TH #00570725 6.000	...	03/15/2007	PAID ON PRINCIPAL		109,487	109,487	108,298	107,746	0	1,741	0	1,741	0	109,487	0	0	0	568	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000	...	03/15/2007	PAID ON PRINCIPAL		156,562	156,562	154,862	154,698	0	1,864	0	1,864	0	156,562	0	0	0	1,542	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000	...	03/15/2007	PAID ON PRINCIPAL		113,079	113,079	110,994	110,588	0	2,490	0	2,490	0	113,079	0	0	0	608	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000	...	03/15/2007	PAID ON PRINCIPAL		67,848	67,848	66,247	65,729	0	2,119	0	2,119	0	67,848	0	0	0	358	12/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000	...	03/15/2007	PAID ON PRINCIPAL		5,504	5,504	5,432	5,398	0	106	0	106	0	5,504	0	0	0	55	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000	...	03/15/2007	PAID ON PRINCIPAL		95,726	95,726	94,485	94,145	0	1,581	0	1,581	0	95,726	0	0	0	534	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000	...	03/15/2007	PAID ON PRINCIPAL		61,253	61,253	60,402	60,133	0	1,120	0	1,120	0	61,253	0	0	0	702	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000	...	03/15/2007	PAID ON PRINCIPAL		257,048	257,048	255,763	255,349	0	1,700	0	1,700	0	257,048	0	0	0	3,295	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000	...	03/15/2007	PAID ON PRINCIPAL		12,827	12,827	12,440	12,178	0	649	0	649	0	12,827	0	0	0	129	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000	...	03/15/2007	PAID ON PRINCIPAL		87,455	87,455	86,171	85,729	0	1,726	0	1,726	0	87,455	0	0	0	1,263	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000	...	03/15/2007	PAID ON PRINCIPAL		6,550	6,550	6,463	6,420	0	130	0	130	0	6,550	0	0	0	64	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000	...	03/15/2007	PAID ON PRINCIPAL		413,843	413,843	408,325	406,798	0	7,045	0	7,045	0	413,843	0	0	0	3,712	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000	...	03/15/2007	PAID ON PRINCIPAL		278,489	278,489	277,423	277,283	0	1,206	0	1,206	0	278,489	0	0	0	3,202	02/15/2032	1
36201A SW 9	GNMA PASS TH #00577533 6.000	...	03/15/2007	PAID ON PRINCIPAL		83,433	83,433	82,332	81,575	0	1,858	0	1,858	0	83,433	0	0	0	898	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000	...	03/15/2007	PAID ON PRINCIPAL		10,009	10,009	10,203	10,409	0	(400)	0	(400)	0	10,009	0	0	0	97	10/15/2032	1
36201A RT 3	GNMA PASS TH #00577810 6.000	...	03/15/2007	PAID ON PRINCIPAL		69,257	69,257	67,980	67,558	0	1,699	0	1,699	0	69,257	0	0	0	602	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000	...	03/15/2007	PAID ON PRINCIPAL		135,874	135,874	137,778	139,414	0	(3,540)	0	(3,540)	0	135,874	0	0	0	1,457	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000	...	03/15/2007	PAID ON PRINCIPAL		12,592	12,592	12,836	13,054	0	(462)	0	(462)	0	12,592	0	0	0	125	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000	...	03/15/2007	PAID ON PRINCIPAL		37,157	37,157	36,611	36,396	0	760	0	760	0	37,157	0	0	0	434	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000	...	03/15/2007	PAID ON PRINCIPAL		95,034	95,034	93,638	93,032	0	2,002	0	2,002	0	95,034	0	0	0	845	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000	...	03/15/2007	PAID ON PRINCIPAL		260,278	260,278	256,646	255,547	0	4,732	0	4,732	0	260,278	0	0	0	2,387	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000	...	03/15/2007	PAID ON PRINCIPAL		53,568	53,568	52,061	51,203	0	2,364	0	2,364	0	53,568	0	0	0	756	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000	...	03/15/2007	PAID ON PRINCIPAL		72,242	72,242	70,063	69,070	0	3,171	0	3,171	0	72,242	0	0	0	1,032	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000	...	03/15/2007	PAID ON PRINCIPAL		56,915	56,915	57,893	57,740	0	(825)	0	(825)	0	56,915	0	0	0	277	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500	...	03/15/2007	PAID ON PRINCIPAL		34,087	34,087	33,405	33,556	0	531	0	531	0	34,087	0	0	0	257	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000	...	03/15/2007	PAID ON PRINCIPAL		167,422	167,422	164,937	164,411	0	3,011	0	3,011	0	167,422	0	0	0	1,276	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000	...	03/15/2007	PAID ON PRINCIPAL		225,404	225,404	226,707	226,576	0	(1,172)	0	(1,172)	0	225,404	0	0	0	2,440	10/15/2017	1
36201F XT 7	GNMA PASS TH #00582186 6.000	...	03/15/2007	PAID ON PRINCIPAL		11,744	11,744	11,616	11,579	0	165	0	165	0	11,744	0	0	0	117	01/15/2032	1
36201F 5P 0	GNMA PASS TH #00582358 6.000	...	03/15/2007	PAID ON PRINCIPAL		195,405	195,405	198,143	200,954	0	(5,549)	0	(5,549)	0	195,405	0	0	0	1,324	10/15/2032	1
36201F 5U 7	GNMA PASS TH #00582359 6.000	...	03/15/2007	PAID ON PRINCIPAL		192,913	192,913	195,615	197,086	0	(4,174)	0	(4,174)	0	192,913	0	0	0	1,141	10/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000	...	03/15/2007	PAID ON PRINCIPAL		157,882	157,882	157,080	156,863	0	1,019	0	1,019	0	157,882	0	0	0	1,569	02/15/2032	1
36201H 2U 6	GNMA PASS TH #00584087 6.000	...	03/15/2007	PAID ON PRINCIPAL		115,601	115,601	117,841	119,885	0	(4,284)	0	(4,284)	0	115,601	0	0	0	610	10/15/2032	1
36201H 2W 2	GNMA PASS TH #00584089 6.000	...	03/15/2007	PAID ON PRINCIPAL		12,069	12,069	12,302	12,405	0	(336)	0	(336)	0	12,069	0	0	0	120	10/15/2032	1

E05.4

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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	11 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 Designation 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.							
36201L 2X 1	GNMA PASS TH #00586790 4.500		03/15/2007	PAID ON PRINCIPAL		2,084	2,084	2,096	2,105	0	(21)	0	(21)	0	2,084	0	0	0	16	07/15/2033	1
36201M FN 7	GNMA PASS TH #00587073 6.000		03/15/2007	PAID ON PRINCIPAL		145,069	145,069	144,066	143,784	0	1,284	0	1,284	0	145,069	0	0	0	1,512	05/15/2032	1
36201M PT 3	GNMA PASS TH #00587334 5.000		03/15/2007	PAID ON PRINCIPAL		306,428	306,428	309,827	309,368	0	(2,940)	0	(2,940)	0	306,428	0	0	0	2,146	10/15/2017	1
36201M PW 6	GNMA PASS TH #00587337 5.000		03/15/2007	PAID ON PRINCIPAL		13,728	13,728	13,880	13,865	0	(137)	0	(137)	0	13,728	0	0	0	114	10/15/2017	1
36201M 6K 3	GNMA PASS TH #00587774 5.000		03/15/2007	PAID ON PRINCIPAL		51,999	51,999	52,739	52,567	0	(567)	0	(567)	0	51,999	0	0	0	424	12/15/2017	1
36201N LN 8	GNMA PASS TH #00588133 5.000		03/15/2007	PAID ON PRINCIPAL		22,000	22,000	22,378	22,369	0	(368)	0	(368)	0	22,000	0	0	0	183	12/15/2017	1
36201N M4 9	GNMA PASS TH #00588179 6.000		03/15/2007	PAID ON PRINCIPAL		141,360	141,360	147,081	149,209	0	(7,849)	0	(7,849)	0	141,360	0	0	0	1,461	01/15/2033	1
36201P 5N 1	GNMA PASS TH #00589553 5.000		03/15/2007	PAID ON PRINCIPAL		428,339	428,339	435,969	434,808	0	(6,469)	0	(6,469)	0	428,339	0	0	0	4,072	12/15/2017	1
36201S XE 4	GNMA PASS TH #00592077 5.000		03/15/2007	PAID ON PRINCIPAL		181,693	181,693	181,551	181,590	0	103	0	103	0	181,693	0	0	0	1,151	08/15/2033	1
36201V AE 2	GNMA PASS TH #00594105 4.500		03/15/2007	PAID ON PRINCIPAL		469,150	469,150	444,253	445,552	0	23,598	0	23,598	0	469,150	0	0	0	3,537	09/15/2033	1
36201V AF 9	GNMA PASS TH #00594106 4.500		03/15/2007	PAID ON PRINCIPAL		165,388	165,388	156,757	156,862	0	8,526	0	8,526	0	165,388	0	0	0	1,264	09/15/2033	1
36201V A6 9	GNMA PASS TH #00594129 4.000		03/15/2007	PAID ON PRINCIPAL		131,621	131,621	128,454	129,056	0	2,565	0	2,565	0	131,621	0	0	0	698	10/15/2018	1
36201V B4 3	GNMA PASS TH #00594159 4.000		03/15/2007	PAID ON PRINCIPAL		52,119	52,119	50,865	51,032	0	1,087	0	1,087	0	52,119	0	0	0	341	10/15/2018	1
36201V VN 9	GNMA PASS TH #00594721 4.500		03/15/2007	PAID ON PRINCIPAL		36,191	36,191	36,473	36,459	0	(268)	0	(268)	0	36,191	0	0	0	355	07/15/2033	1
36200A BA 6	GNMA PASS TH #00595033 6.000		03/15/2007	PAID ON PRINCIPAL		148,446	148,446	151,323	154,451	0	(6,005)	0	(6,005)	0	148,446	0	0	0	788	10/15/2032	1
36200A HD 4	GNMA PASS TH #00595228 5.000		03/15/2007	PAID ON PRINCIPAL		69,881	69,881	71,082	70,997	0	(1,116)	0	(1,116)	0	69,881	0	0	0	570	12/15/2017	1
36200A HG 7	GNMA PASS TH #00595231 5.000		03/15/2007	PAID ON PRINCIPAL		973,976	973,976	990,717	989,479	0	(15,502)	0	(15,502)	0	973,976	0	0	0	9,060	12/15/2017	1
36200A RE 1	GNMA PASS TH #00595485 5.000		03/15/2007	PAID ON PRINCIPAL		24,079	24,079	24,493	24,467	0	(388)	0	(388)	0	24,079	0	0	0	227	12/15/2017	1
36200D 3B 7	GNMA PASS TH #00598494 5.000		03/15/2007	PAID ON PRINCIPAL		289,798	289,798	293,918	293,361	0	(3,563)	0	(3,563)	0	289,798	0	0	0	2,328	12/15/2017	1
36200E BQ 3	GNMA PASS TH #00598647 5.500		03/15/2007	PAID ON PRINCIPAL		527,662	527,662	539,571	545,336	0	(17,674)	0	(17,674)	0	527,662	0	0	0	4,114	04/15/2033	1
36200E B6 7	GNMA PASS TH #00598661 5.000		03/15/2007	PAID ON PRINCIPAL		214,467	214,467	218,164	218,168	0	(3,701)	0	(3,701)	0	214,467	0	0	0	2,181	05/15/2033	1
36200E CQ 2	GNMA PASS TH #00598679 5.500		03/15/2007	PAID ON PRINCIPAL		96,124	96,124	98,460	99,058	0	(2,934)	0	(2,934)	0	96,124	0	0	0	961	05/15/2033	1
36200E DL 2	GNMA PASS TH #00598707 5.000		03/15/2007	PAID ON PRINCIPAL		108,795	108,795	108,884	108,903	0	(108)	0	(108)	0	108,795	0	0	0	906	07/15/2033	1
36200E D5 7	GNMA PASS TH #00598724 4.500		03/15/2007	PAID ON PRINCIPAL		34,332	34,332	34,595	34,590	0	(258)	0	(258)	0	34,332	0	0	0	257	07/15/2033	1
36200M QW 6	GNMA PASS TH #00604469 4.500		03/15/2007	PAID ON PRINCIPAL		208,947	208,947	192,820	192,495	0	16,451	0	16,451	0	208,947	0	0	0	1,675	07/15/2033	1
36200M RT 2	GNMA PASS TH #00604498 4.500		03/15/2007	PAID ON PRINCIPAL		197,286	197,286	198,119	198,174	0	(888)	0	(888)	0	197,286	0	0	0	1,506	07/15/2033	1
36200M SE 4	GNMA PASS TH #00604517 4.500		03/15/2007	PAID ON PRINCIPAL		13,315	13,315	13,049	13,087	0	228	0	228	0	13,315	0	0	0	100	08/15/2018	1
36200M SP 9	GNMA PASS TH #00604526 4.000		03/15/2007	PAID ON PRINCIPAL		406,677	406,677	396,637	397,985	0	8,691	0	8,691	0	406,677	0	0	0	3,079	08/15/2018	1
36200M TR 4	GNMA PASS TH #00604560 4.500		03/15/2007	PAID ON PRINCIPAL		1,383,991	1,383,991	1,385,116	1,384,798	0	(807)	0	(807)	0	1,383,991	0	0	0	9,197	08/15/2018	1
36200M T7 8	GNMA PASS TH #00604574 4.500		03/15/2007	PAID ON PRINCIPAL		204,697	204,697	203,545	203,542	0	1,155	0	1,155	0	204,697	0	0	0	1,559	08/15/2033	1
36200M VM 2	GNMA PASS TH #00604620 4.500		03/15/2007	PAID ON PRINCIPAL		287,535	287,535	271,934	271,551	0	15,984	0	15,984	0	287,535	0	0	0	1,969	09/15/2033	1
36200M WA 7	GNMA PASS TH #00604641 4.500		03/15/2007	PAID ON PRINCIPAL		113,010	113,010	106,413	106,167	0	6,843	0	6,843	0	113,010	0	0	0	884	09/15/2033	1
36200M 3K 7	GNMA PASS TH #00604802 4.500		03/15/2007	PAID ON PRINCIPAL		203,979	203,979	193,175	193,197	0	10,782	0	10,782	0	203,979	0	0	0	2,159	11/15/2033	1
36200N RJ 2	GNMA PASS TH #00605389 5.000		03/15/2007	PAID ON PRINCIPAL		440,318	440,318	435,020	434,646	0	5,672	0	5,672	0	440,318	0	0	0	3,581	04/15/2034	1
36202S X8 6	GNMA PASS TH #00608303 4.500		03/15/2007	PAID ON PRINCIPAL		304,720	304,720	306,148	305,840	0	(1,120)	0	(1,120)	0	304,720	0	0	0	1,690	10/15/2018	1
36202U 5J 8	GNMA PASS TH #00610249 4.500		03/15/2007	PAID ON PRINCIPAL		74,866	74,866	73,930	74,094	0	772	0	772	0	74,866	0	0	0	533	07/15/2018	1
36202V VT 5	GNMA PASS TH #00610926 4.500		03/15/2007	PAID ON PRINCIPAL		1,967	1,967	1,978	1,979	0	(13)	0	(13)	0	1,967	0	0	0	15	07/15/2033	1
36290N 6C 1	GNMA PASS TH #00613867 4.500		03/15/2007	PAID ON PRINCIPAL		256,948	256,948	258,152	258,123	0	(1,175)	0	(1,175)	0	256,948	0	0	0	2,069	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #00614395 4.500		03/15/2007	PAID ON PRINCIPAL		135,900	135,900	135,136	135,232	0	668	0	668	0	135,900	0	0	0	926	07/15/2018	1
36290R QZ 9	GNMA PASS TH #00615272 4.500		03/15/2007	PAID ON PRINCIPAL		82,542	82,542	83,161	83,121	0	(579)	0	(579)	0	82,542	0	0	0	545	07/15/2033	1
36290R Q2 2	GNMA PASS TH #00615273 4.500		03/15/2007	PAID ON PRINCIPAL		205,968	205,968	207,513	207,556	0	(1,588)	0	(1,588)	0	205,968	0	0	0	1,834	07/15/2033	1
36290R TT 0	GNMA PASS TH #00615362 4.500		03/15/2007	PAID ON PRINCIPAL		48,094	48,094	47,493	47,569	0	525	0	525	0	48,094	0	0	0	359	07/15/2018	1
36290R Y4 5	GNMA PASS TH #00615371 4.500		03/15/2007	PAID ON PRINCIPAL		84,819	84,819	85,309	85,310	0	(491)	0	(491)	0	84,819	0	0	0	753	07/15/2033	1
36290R TE 7	GNMA PASS TH #00615509 4.500		03/15/2007	PAID ON PRINCIPAL		277,284	277,284	256,271	255,535	0	21,750	0	21,750	0	277,284	0	0	0	1,437	08/15/2033	1
36290R YM 9	GNMA PASS TH #00615516 4.500		03/15/2007	PAID ON PRINCIPAL		121,245	121,245	114,804	114,861	0	6,384	0	6,384	0	121,245	0	0	0	973	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #00615545 4.500		03/15/2007	PAID ON PRINCIPAL		136,896	136,896	128,016	126,943	0	9,953	0	9,953	0	136,896	0	0	0	1,107	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #00615639 4.500		03/15/2007	PAID ON PRINCIPAL		32,152	32,152	30,396	30,336	0	1,816	0	1,816	0	32,152	0	0	0	301	09/15/2033	1
36290R 5E 9																					

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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)
36290X JW 1	GNMA PASS TH #00620477 4.500	F	03/15/2007	PAID ON PRINCIPAL		6,478	6,478	6,150	6,142	0	336	0	336	0	6,478	0	0	0	49	08/15/2033	1
36290X PJ 3	GNMA PASS TH #00620625 4.500	F	03/15/2007	PAID ON PRINCIPAL		478,567	478,567	454,339	455,793	0	22,774	0	22,774	0	478,567	0	0	0	3,304	09/15/2033	1
36290X QX 1	GNMA PASS TH #00620670 4.500	F	03/15/2007	PAID ON PRINCIPAL		10,672	10,672	10,105	10,052	0	620	0	620	0	10,672	0	0	0	79	09/15/2033	1
36290X 4B 3	GNMA PASS TH #00621018 4.500	F	03/15/2007	PAID ON PRINCIPAL		154,949	154,949	156,112	155,942	0	(992)	0	(992)	0	154,949	0	0	0	1,370	10/15/2018	1
36291A D6 3	GNMA PASS TH #00622125 4.500	F	03/15/2007	PAID ON PRINCIPAL		116,225	116,225	117,061	116,939	0	(713)	0	(713)	0	116,225	0	0	0	808	10/15/2018	1
36291Q BW 3	GNMA PASS TH #00634653 5.000	F	03/15/2007	PAID ON PRINCIPAL		496,214	496,214	504,321	504,189	0	(7,976)	0	(7,976)	0	496,214	0	0	0	4,613	12/15/2034	1
36291R RF 1	GNMA PASS TH #00635986 5.000	F	03/15/2007	PAID ON PRINCIPAL		206,941	206,941	210,322	210,092	0	(3,151)	0	(3,151)	0	206,941	0	0	0	1,722	12/15/2034	1
36291R 2G 6	GNMA PASS TH #00636275 5.000	F	03/15/2007	PAID ON PRINCIPAL		6,763	6,763	6,682	6,686	0	77	0	77	0	6,763	0	0	0	56	03/15/2035	1
36291S VW 7	GNMA PASS TH #00637029 5.000	F	03/15/2007	PAID ON PRINCIPAL		445,729	445,729	453,012	453,123	0	(7,394)	0	(7,394)	0	445,729	0	0	0	2,313	12/15/2034	1
36292F S2 4	GNMA PASS TH #00647737 5.000	F	03/15/2007	PAID ON PRINCIPAL		219,004	219,004	216,471	216,595	0	2,409	0	2,409	0	219,004	0	0	0	1,811	08/15/2035	1
36292H S6 1	GNMA PASS TH #00649541 5.000	F	03/15/2007	PAID ON PRINCIPAL		29,474	29,474	29,134	29,153	0	321	0	321	0	29,474	0	0	0	243	11/15/2035	1
36225A TG 5	GNMA PASS TH #00780551 7.500	F	03/15/2007	PAID ON PRINCIPAL		9,030	9,030	9,254	9,197	0	(167)	0	(167)	0	9,030	0	0	0	105	04/15/2027	1
36225A YM 6	GNMA PASS TH #00780716 7.500	F	03/15/2007	PAID ON PRINCIPAL		17,473	17,473	17,908	17,834	0	(361)	0	(361)	0	17,473	0	0	0	169	02/15/2028	1
36225B 2L 1	GNMA PASS TH #00781679 4.000	F	03/15/2007	PAID ON PRINCIPAL		442,462	442,462	431,815	432,734	0	9,728	0	9,728	0	442,462	0	0	0	3,137	12/15/2018	1
36241K BF 4	GNMA PASS TH #00781838 8.000	F	03/15/2007	PAID ON PRINCIPAL		323,349	323,349	352,797	352,457	0	(29,107)	0	(29,107)	0	323,349	0	0	0	4,482	12/15/2034	1
36241K BG 2	GNMA PASS TH #00781839 8.000	F	03/15/2007	PAID ON PRINCIPAL		130,592	130,592	141,362	140,133	0	(9,542)	0	(9,542)	0	130,592	0	0	0	1,890	06/15/2025	1
36241K BL 1	GNMA PASS TH #00781843 6.500	F	03/15/2007	PAID ON PRINCIPAL		233,953	233,953	246,757	245,656	0	(11,703)	0	(11,703)	0	233,953	0	0	0	2,372	11/15/2028	1
36241K BM 9	GNMA PASS TH #00781844 6.500	F	03/15/2007	PAID ON PRINCIPAL		1,707,608	1,707,608	1,797,925	1,800,404	0	(92,796)	0	(92,796)	0	1,707,608	0	0	0	17,890	03/15/2032	1
36241K CT 3	GNMA PASS TH #00781882 7.500	F	03/15/2007	PAID ON PRINCIPAL		294,330	294,330	315,295	308,247	0	(13,918)	0	(13,918)	0	294,330	0	0	0	3,761	03/15/2035	1
36241K CU 0	GNMA PASS TH #00781883 7.500	F	03/15/2007	PAID ON PRINCIPAL		273,831	273,831	293,290	286,473	0	(12,642)	0	(12,642)	0	273,831	0	0	0	3,024	03/15/2035	1
36241K CV 8	GNMA PASS TH #00781884 7.500	F	03/15/2007	PAID ON PRINCIPAL		482,977	482,977	517,427	506,265	0	(23,288)	0	(23,288)	0	482,977	0	0	0	5,776	03/15/2035	1
36241K DH 8	GNMA PASS TH #00781904 5.000	F	03/15/2007	PAID ON PRINCIPAL		1,273,160	1,273,160	1,253,007	1,253,468	0	19,692	0	19,692	0	1,273,160	0	0	0	9,716	04/15/2035	1
36205R 4U 8	GNMA PASS TH #39873506 8.500	F	03/15/2007	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	06/15/2026	1
0399999	Total - Bonds - U.S. Government					38,318,583	38,318,583	38,200,998	38,173,714	0	144,869	0	144,869	0	38,318,583	0	0	0	292,162	XXX	XXX
<b>Bonds - All Other Government</b>																					
040114 GL 8	ARGENTINA REPUBLIC OF 3.970	F	02/02/2007	BARCLAYS CAPITAL INC.		52,727	45,553	45,553	45,553	0	0	0	0	45,553	0	7,175	7,175	1,765	12/31/2033	1	
040114 GL 8	ARGENTINA REPUBLIC OF 3.970	F	02/02/2007	BARCLAYS CAPITAL INC.		2,446,655	2,113,741	1,949,226	1,951,759	0	228	0	228	0	1,951,988	0	494,667	494,667	105,625	12/31/2033	4FE
Q08184 HR 9	AUSTRALIAN GOVERNMENT 8.750	D	01/03/2007	RBC DOMINION GLOBAL MAR		3,286,178	3,165,600	3,293,651	3,322,470	0	(2,149)	0	(2,149)	(165,057)	3,155,264	178,547	(47,634)	130,913	109,878	08/15/2008	1FE
105756 AK 6	BRAZIL (REPUBLIC OF) 12.750	F	02/15/2007	BARCLAYS CAPITAL INC.		10,741,350	6,850,000	9,004,375	8,886,464	0	(9,755)	0	(9,755)	0	8,876,710	0	1,864,640	1,864,640	499,588	01/15/2020	3FE
105756 AP 5	BRAZIL (REPUBLIC OF) 11.000	F	01/17/2007	BARCLAYS CAPITAL INC.		265,420	200,000	239,900	236,277	0	(157)	0	(157)	0	236,121	0	29,299	29,299	9,472	08/17/2040	3FE
D20658 RS 7	BUNDESobligation (EUR) 4.000	D	02/16/2007	MATURED		3,329,089	3,329,089	3,069,052	3,347,910	0	(5,063)	0	(5,063)	(320,179)	3,022,668	306,421	0	306,421	133,164	02/16/2007	1FE
D20658 C3 8	BUNDESSCHATZANW (EUR) 2.500	D	03/23/2007	MATURED		478,692	478,692	447,290	474,902	0	(186)	0	(186)	(28,983)	445,733	32,959	0	32,959	11,967	03/23/2007	1FE
195325 AK 1	COLOMBIA (REPUBLIC OF) 7.625	F	02/15/2007	MATURED		1,075,000	1,075,000	1,118,000	1,075,000	0	0	0	0	0	1,075,000	0	0	0	40,984	02/15/2007	3FE
195325 AU 9	COLOMBIA (REPUBLIC OF) 11.750	F	01/10/2007	BARCLAYS CAPITAL INC.		274,379	190,000	275,025	272,145	0	(156)	0	(156)	0	271,989	0	2,390	2,390	8,744	02/25/2020	3FE
195325 AY 1	COLOMBIA (REPUBLIC OF) 10.000	F	01/10/2007	J P MORGAN CHASE SECURI		3,381,575	2,875,000	3,421,250	3,326,596	0	(3,012)	0	(3,012)	0	3,323,584	0	57,991	57,991	138,160	01/23/2012	3FE
195325 BE 4	COLOMBIA (REPUBLIC OF) 8.250	F	01/10/2007	BARCLAYS CAPITAL INC.		101,844	90,000	103,275	102,150	0	(56)	0	(56)	0	102,094	0	(250)	(250)	495	12/22/2014	3FE
P8055Q AC 6	ECUADOR (REPUBLIC OF) 12.000	F	01/03/2007	SANTANDER INVESTMENTS.		933,055	1,211,760	1,241,222	957,290	0	254,470	0	254,470	0	1,211,760	0	(278,705)	(278,705)	21,408	11/15/2012	5FE
698299 AD 6	PANAMA (REPUBLIC OF) 8.875	F	03/06/2007	BARCLAYS CAPITAL INC.		343,170	270,000	307,800	306,622	0	(111)	0	(111)	0	306,511	0	36,659	36,659	10,583	09/30/2027	3FE
715638 AN 2	PERU (REPUBLIC OF) 9.875	F	01/05/2007	J P MORGAN CHASE SECURI		684,720	540,000	638,550	632,327	0	(197)	0	(197)	0	632,130	0	52,590	52,590	22,811	02/06/2015	3FE
718286 AP 2	PHILIPPINES (REPUBLIC) 10.625	F	02/21/2007	J P MORGAN CHASE SECURI		1,430,000	1,000,000	1,294,163	1,288,618	0	(995)	0	(995)	0	1,287,623	0	142,377	142,377	47,222	03/16/2025	3FE
78307A AE 3	RUSSIA (FEDERATION) (1) 12.750	F	01/04/2007	BARCLAYS CAPITAL INC.		4,222,560	2,315,000	3,949,390	3,897,034	0	(838)	0	(838)	0	3,896,196	0	326,364	326,364	12,298	06/24/2028	2FE
Y7996F DV 9	SINGAPORE GOVERNMENT (1) 7.500	D	02/01/2007	MATURED		720,173	720,173	647,006	719,637	0	556	0	556	(66,319)	653,874	66,298	0	66,298	6,302	02/01/2007	1FE
900123 AN 0	TURKEY (REPUBLIC OF) 11.500	F	01/16/2007	BARCLAYS CAPITAL INC.		795,340	650,000	816,563	791,375	0	(1,136)	0	(1,136)	0	790,239	0	5,101	5,101	36,544	01/23/2012	3FE
900123 AR 1	TURKEY (REPUBLIC OF) 11.000	F	03/22/2007	BARCLAYS CAPITAL INC.		2,451,000	2,000,000	2,420,000	2,408,483	0	(13,546)	0	(13,546)	0	2,394,937	0	56,063	56,063	154,611	01/14/2013	3FE
G92450 RR 1	UK GILT TREASURY (GBP) 4.500	D	03/07/2007	VARIOUS		6,334,444	6,336,015	5,721,828	6,411,817	0	(1,736)	0	(1,736)	(705,914)	5,704,167	632,292	(2,015)	630,277	131,537	03/07/2007	1FE
593048 AX 9	UNITED MEXICAN STATES 11.500	F	01/29/2007	TENDERED		3,710,172	2,320,000	3,570,480	3,521,771	0	(2,508)	0	(2,508)	0	3,519,263	0	190,909	190,909	54,842	05/15/2026	2FE
922646 BJ 2	VENEZUELA (REPUBLIC OF) 10.750	F	01/16/2007	VARIOUS		3,297,800	2,700,000	3,048,300	2,996,624	0	(1,518)	0	(1,518)	0	2,995,106	0	302,694	302,69			

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
13509P AB 9	CANADA HOUSING TRUST ( 4.750.....	C	03/15/2007	MATURED.....		2,000,000	2,000,000	1,993,730	1,999,118	0	882	0	882	0	2,000,000	0	0	0	47,500	03/15/2007	1FE.....
1099999.	Total - Bonds - All Other Government.....					55,608,677	45,435,621	51,942,667	52,273,802	0	210,674	0	210,674	(1,286,453)	51,198,023	1,216,518	3,194,136	4,410,654	1,777,134	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
677519 YF 1	OHIO STATE GO S2003 P- 1.060.....		01/23/2007	MERRILL LYNCH CAPITAL MA		2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	2,550,000	0	0	0	44,737	02/01/2011	1FE.....	
68607F BF 6	OREGON GO VETERANS WEL 5.850.....		02/01/2007	REDEEMED.....		257,100	255,000	255,000	255,000	0	0	0	0	255,000	0	2,100	2,100	4,973	10/01/2015	1FE.....	
709141 DT 9	PENNSYLVANIA G O FIRST 5.125.....		03/15/2007	REDEEMED.....		4,567,500	4,500,000	4,158,315	4,533,255	0	34,245	0	34,245	4,567,500	0	0	0	115,313	03/15/2016	1FE.....	
977056 ZD 5	WISCONSIN GO S2000A P- 2.330.....		01/23/2007	MERRILL LYNCH CAPITAL MA		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	8,593	05/01/2018	1FE.....	
013051 CR 6	ALBERTA (PROVINCE OF) 5.930.....	C	03/16/2007	REDEEMED.....		403,207	403,207	390,071	393,905	0	190	0	190	394,095	0	9,112	9,112	11,955	09/16/2016	1FE.....	
1799999.	Total - Bonds - States, Territories & Possessions.....					8,777,807	8,708,207	8,353,386	8,732,160	0	34,435	0	34,435	8,766,595	0	11,212	11,212	185,570	XXX	XXX	
<b>Bonds - Political Subdivisions of States</b>																					
014393 JH 6	ALDINE ISD GENERAL OBL 5.700.....		02/15/2007	REDEEMED.....		2,660,000	2,660,000	2,633,613	2,657,952	0	2,048	0	2,048	2,660,000	0	0	0	75,810	02/15/2019	1FE.....	
014393 DK 5	ALDINE ISD GENERAL OBL 5.250.....		02/15/2007	REDEEMED.....		700,000	700,000	679,875	698,789	0	1,211	0	1,211	700,000	0	0	0	18,375	02/15/2019	1FE.....	
041826 CZ 9	ARLINGTON ISD GENERAL ---.....		02/15/2007	MATURED.....		3,070,000	3,070,000	1,184,682	3,045,379	0	24,621	0	24,621	3,070,000	0	0	0	0	02/15/2007	1FE.....	
158249 FZ 0	CHAMPAIGN CO COMM USD 5.550.....		01/01/2007	REDEEMED.....		1,810,500	1,775,000	1,775,000	1,775,000	0	35,500	0	35,500	1,810,500	0	0	0	49,256	01/01/2017	1FE.....	
158249 GD 8	CHAMPAIGN CO COMM USD 5.550.....		01/01/2007	REDEEMED.....		1,836,000	1,800,000	1,800,000	1,800,000	0	36,000	0	36,000	1,836,000	0	0	0	49,950	01/01/2016	1FE.....	
184540 TD 4	CLEAR CREEK ISD GO S96 5.500.....		02/15/2007	REDEEMED.....		3,000,000	3,000,000	2,806,980	2,992,590	0	7,410	0	7,410	3,000,000	0	0	0	82,500	02/15/2017	1.....	
692532 FN 9	OZARK GENERAL OBLIG WA 6.500.....		03/01/2007	MATURED.....		1,165,000	1,165,000	1,200,859	1,165,117	0	(117)	0	(117)	1,165,000	0	0	0	37,863	03/01/2007	1.....	
2499999.	Total - Bonds - Political Subdivisions.....					14,241,500	14,170,000	12,081,009	14,134,826	0	106,674	0	106,674	14,241,500	0	0	0	313,754	XXX	XXX	
<b>Bonds - Special Revenue and Special Assessment</b>																					
013194 DH 5	ALBERTVILLE WAT SUP BD 6.500.....		03/01/2007	MATURED.....		1,130,000	1,130,000	1,144,701	1,129,876	0	124	0	124	1,130,000	0	0	0	36,725	03/01/2007	1.....	
054079 BB 3	AVON MID SCH BLDG CORP 6.700.....		01/01/2007	MATURED.....		380,000	380,000	372,943	380,000	0	0	0	0	380,000	0	0	0	12,730	01/01/2007	1.....	
116475 NZ 3	BROWNSVILLE UTIL SYS R 7.375.....		01/01/2007	REDEEMED.....		125,000	125,000	125,000	125,000	0	0	0	0	125,000	0	0	0	4,609	01/01/2010	1.....	
143300 CX 7	CARMEL SCH BDG PFLAOTS 1.070.....		01/23/2007	MERRILL LYNCH CAPITAL MA		1,620,000	1,620,000	1,620,000	1,620,000	0	0	0	0	1,620,000	0	0	0	31,206	07/15/2008	1FE.....	
218129 CA 0	CORAOPOLIS MUN SAN AUT 6.375.....		02/01/2007	REDEEMED.....		45,000	45,000	45,000	45,000	0	0	0	0	45,000	0	0	0	1,434	08/01/2010	1.....	
226417 CV 3	CRESWELL HGTS JOINT AU 7.375.....		03/01/2007	MATURED.....		125,000	125,000	125,000	125,000	0	0	0	0	125,000	0	0	0	4,609	03/01/2007	1.....	
249164 EJ 9	DENVER CITY & CO GO P- 1.170.....		01/23/2007	MERRILL LYNCH CAPITAL MA		3,135,000	3,135,000	3,135,000	3,135,000	0	0	0	0	3,135,000	0	0	0	55,154	08/01/2011	1FE.....	
31349S KR 3	FH (3/1 ARM) 3.469.....		02/15/2007	PAID ON PRINCIPAL.....		938,715	938,715	937,541	937,560	0	1,155	0	1,155	938,715	0	0	0	5,346	02/01/2034	1.....	
31349S KR 3	FH (3/1 ARM) 4.671.....		03/15/2007	PAID ON PRINCIPAL.....		317,573	317,573	317,176	317,183	0	391	0	391	317,573	0	0	0	2,744	02/01/2034	1.....	
31402D GG 9	FN (3/1 ARM) 4.679.....		01/25/2007	PAID ON PRINCIPAL.....		284,686	284,686	285,932	285,924	0	(1,238)	0	(1,238)	284,686	0	0	0	1,110	08/01/2034	1.....	
31402D GG 9	FN (3/1 ARM) 4.688.....		03/26/2007	PAID ON PRINCIPAL.....		196,341	196,341	197,200	197,195	0	(854)	0	(854)	196,341	0	0	0	1,891	08/01/2034	1.....	
31404M BN 7	FN (3/1 ARM) 3.762.....		03/26/2007	PAID ON PRINCIPAL.....		1,032,695	1,032,695	1,033,341	1,033,387	0	(692)	0	(692)	1,032,695	0	0	0	6,729	03/01/2034	1.....	
31404M BN 7	FN (3/1 ARM) 3.788.....		01/25/2007	PAID ON PRINCIPAL.....		725,887	725,887	726,374	726,374	0	(486)	0	(486)	725,887	0	0	0	2,291	03/01/2034	1.....	
349250 CJ 7	FORT WAYNE HOSP AUTH S 6.625.....		01/01/2007	MATURED.....		175,000	175,000	175,000	175,000	0	0	0	0	175,000	0	0	0	5,797	01/01/2007	1.....	
626207 EY 6	GEORGIA MUN ELEC AUTH 5.125.....		01/01/2007	REDEEMED.....		30,300	30,000	29,623	29,837	0	0	0	0	29,837	0	463	463	769	01/01/2012	1FE.....	
626207 EZ 3	GEORGIA MUN ELEC AUTH 5.000.....		01/01/2007	REDEEMED.....		1,939,200	1,920,000	1,859,770	1,890,720	0	0	0	0	1,890,720	0	48,480	48,480	48,000	01/01/2013	1FE.....	
626207 FA 7	GEORGIA MUN ELEC AUTH 5.000.....		01/01/2007	REDEEMED.....		2,035,150	2,015,000	1,938,511	1,974,257	0	0	0	0	1,974,257	0	60,893	60,893	50,375	01/01/2014	1FE.....	
626207 FD 1	GEORGIA MUN ELEC AUTH 5.125.....		01/01/2007	REDEEMED.....		2,363,400	2,340,000	2,263,084	2,290,766	0	0	0	0	2,290,766	0	72,634	72,634	59,963	01/01/2017	1FE.....	
396586 PJ 2	GREENVILLE WATERWORKS 5.400.....		02/01/2007	REDEEMED.....		3,345,600	3,280,000	3,251,956	3,341,336	0	4,264	0	4,264	3,345,600	0	0	0	88,560	02/01/2015	1FE.....	
396586 PM 5	GREENVILLE WATERWORKS 5.500.....		02/01/2007	REDEEMED.....		10,200,000	10,000,000	9,885,400	10,184,600	0	15,400	0	15,400	10,200,000	0	0	0	275,000	02/01/2022	1FE.....	
407285 AG 0	HAMILTON CO MTG REV JU 6.125.....		02/01/2007	REDEEMED.....		80,000	80,000	80,400	80,162	0	2	0	2	80,164	0	(164)	(164)	2,450	08/01/2011	1FE.....	
45200K TN 8	ILLINOIS HEALTH FAC AU 5.750.....		02/15/2007	REDEEMED.....		170,000	170,000	165,541	169,070	0	63	0	63	169,133	0	867	867	4,888	02/15/2009	1FE.....	
71880B AZ 4	INDIANA (PHM) MLT SCH 5.900.....		01/15/2007	REDEEMED.....		1,020,000	1,000,000	994,674	1,019,750	0	250	0	250	1,020,000	0	0	0	29,500	07/15/2014	1.....	
454622 GC 9	INDIANA BOND BANK SPL 6.125.....		02/01/2007	REDEEMED.....		510,000	500,000	500,000	509,460	0	540	0	540	510,000	0	0	0	15,313	02/01/2017	1FE.....	
528835 LS 8	LEWISVILLE WW & SS REV 8.000.....		01/10/2007	MATURED.....		100,000	100,000	98,903	99,989	0	11	0	11	100,000	0	0	0	4,000	01/10/2007	1.....	
548100 V6 0	LOWER COLORADO RIVER J 6.000.....		01/01/2007	REDEEMED.....		750,000	750,000	745,463	750,000	0	0	0	0	750,000	0	0	0	22,500	01/01/2017	1.....	
604114 KA 5	MINNESOTA PUB FAC AUTH 3.650.....		03/01/2007	REDEEMED.....		8,975,000	8,975,000	8,975,000	8,975,000	0	0	0	0	8,975,000	0	0	0	160,795	10/01/2013	1.....	
627270 DC 2	MUSCATINE ELEC REV S79 6.700.....		01/01/2007	REDEEMED.....		320,000	320,000	347,670	333,187	0	0	0	0	333,187	0	(13,187)	(13,187)	10,720	01/01/2013	1.....	
649837 M3 2	NEW YORK DORM(NY & PRE 4.400.....		02/01/2007	REDEEMED.....		30,000	30,000	30,000	30,000	0	0	0	0	30,000	0	0	0	660	08/01/2013	1FE.....	

E05.7

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
649892 WC 6	NEW YORK POWER AUTH GE 6.500		01/01/2007	REDEEMED		835,000	835,000	805,892	832,194	0	0	0	0	0	832,194	0	2,806	2,806	27,138	01/01/2008	1
655899 CK 6	NORFOLK PKG SYS REV S9 5.550		02/01/2007	REDEEMED		1,657,500	1,625,000	1,601,486	1,655,079	0	2,421	0	2,421	0	1,657,500	0	0	0	45,094	02/01/2027	1FE
655899 CL 4	NORFOLK PKG SYS REV S9 5.550		02/01/2007	REDEEMED		17,977,500	17,625,000	17,369,966	17,941,898	0	35,603	0	35,603	0	17,977,500	0	0	0	489,094	02/01/2027	1FE
657883 BV 5	NORTH BROWARD HOSP DIS 5.375		01/15/2007	REDEEMED		3,499,650	3,465,000	3,309,006	3,491,299	0	8,351	0	8,351	0	3,499,650	0	0	0	93,122	01/15/2024	1FE
661513 GG 0	NORTH PENN SCH DIST S7 6.200		03/01/2007	MATURED		525,000	525,000	495,322	524,354	0	646	0	646	0	525,000	0	0	0	16,275	03/01/2007	1
686662 YB 7	ORLEANS PARISH SCH BD 8.900		02/01/2007	MATURED		1,510,000	1,510,000	1,729,992	1,511,570	0	(1,570)	0	(1,570)	0	1,510,000	0	0	0	67,195	02/01/2007	1
766811 AB 9	RINGGOLD SCH DIST AUTH 6.700		01/15/2007	REDEEMED		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	9,213	01/15/2008	1
796253 NR 9	SAN ANTONIO ELEC & GAS 6.000		02/09/2007	REDEEMED		1,090,000	1,090,000	1,122,809	1,090,000	0	0	0	0	0	1,090,000	0	0	0	32,700	02/01/2008	1FE
837608 CA 4	SOUTH DEARBORN COMM SC 7.400		02/15/2007	MATURED		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	0	02/15/2007	1
850578 NN 1	SPRINGFIELD SR LIEN EL 6.500		03/01/2007	MATURED		2,500,000	2,500,000	2,487,750	2,499,150	0	850	0	850	0	2,500,000	0	0	0	81,250	03/01/2007	1FE
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		02/15/2007	REDEEMED		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	5,859	02/15/2012	2FE
000000 00 0	ST PAUL EXHIBIT HALL P 6.000		02/16/2007	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	600	02/01/2017	1Z
793190 BT 5	ST PETERS WW & SEW REV 7.500		01/01/2007	MATURED		200,000	200,000	202,326	200,000	0	0	0	0	0	200,000	0	0	0	7,500	01/01/2007	1
871064 BB 6	SWITZERLAND CO SCH BLD 6.750		01/01/2007	MATURED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,700	01/01/2007	1
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		03/01/2007	REDEEMED		56,685	56,685	57,323	56,936	0	(4)	0	(4)	0	56,932	0	(247)	(247)	579	12/01/2013	1
882854 DJ 8	TEXAS WATER DEV BOARD 5.125		01/15/2007	REDEEMED		640,000	640,000	599,450	611,776	0	83	0	83	0	611,859	0	28,141	28,141	16,400	07/15/2018	1FE
885724 AK 0	THREE RIVERS SOLID WAS 5.300		01/01/2007	REDEEMED		375,000	375,000	346,584	351,157	0	0	0	0	0	351,157	0	23,843	23,843	9,938	01/01/2027	1FE
900478 AC 2	TURTLE CREEK AREA SCH 6.625		03/15/2007	MATURED		1,465,000	1,465,000	1,465,000	1,465,000	0	0	0	0	0	1,465,000	0	0	0	48,528	03/15/2007	1
916490 LA 1	UPPER ST CLAIR SCH AUT 6.625		02/15/2007	MATURED		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	53,000	02/15/2007	1
911760 ME 3	VENDE 1999-1 2D CMO 6.500		03/15/2007	PAID ON PRINCIPAL		305,879	305,879	301,338	304,541	0	1,338	0	1,338	0	305,879	0	0	0	3,483	12/15/2026	1
911760 RN 8	VENDE 2002-1 2H CMO 6.500		03/15/2007	PAID ON PRINCIPAL		532,661	532,661	543,729	533,427	0	(765)	0	(765)	0	532,661	0	0	0	6,017	11/15/2027	1
013634 AW 0	ALBUQUERQUE RESIDENTIA 7.125		03/01/2007	REDEEMED		15,000	15,000	15,161	15,041	0	0	0	0	0	15,041	0	(41)	(41)	534	03/01/2010	1
015329 AA 3	ALEXANDRIA REDEV & HSG 6.250		01/01/2007	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	156	01/01/2008	1FE
121894 AA 7	BURLINGTON HSG AUTH RE 6.000		02/06/2007	REDEEMED		40,000	40,000	39,200	39,802	0	9	0	9	0	39,810	0	190	190	1,200	08/01/2009	1FE
186049 AA 0	CLEVELAND CO HOME LOAN 6.250		01/15/2007	REDEEMED		10,000	10,000	9,760	9,986	0	1	0	1	0	9,988	0	12	12	313	07/15/2007	1FE
196478 UL 3	COLORADO HSG FIN AUTH 6.000		03/01/2007	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,250	10/01/2012	1FE
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2007	PAID ON PRINCIPAL		12,267	12,267	12,075	12,086	0	180	0	180	0	12,267	0	0	0	183	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		9,309	9,309	9,190	9,157	0	152	0	152	0	9,309	0	0	0	107	10/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		03/15/2007	PAID ON PRINCIPAL		794	794	797	799	0	(5)	0	(5)	0	794	0	0	0	10	12/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2007	PAID ON PRINCIPAL		10,904	10,904	10,734	10,743	0	161	0	161	0	10,904	0	0	0	115	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2007	PAID ON PRINCIPAL		10,768	10,768	10,055	10,173	0	595	0	595	0	10,768	0	0	0	124	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		03/15/2007	PAID ON PRINCIPAL		8,408	8,408	7,851	7,995	0	413	0	413	0	8,408	0	0	0	91	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		03/15/2007	PAID ON PRINCIPAL		70,248	70,248	67,811	69,114	0	1,134	0	1,134	0	70,248	0	0	0	743	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		30,074	30,074	29,622	29,830	0	244	0	244	0	30,074	0	0	0	384	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		03/15/2007	PAID ON PRINCIPAL		26,992	26,992	26,056	26,560	0	432	0	432	0	26,992	0	0	0	291	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2007	PAID ON PRINCIPAL		232,427	232,427	233,855	233,855	0	(1,428)	0	(1,428)	0	232,427	0	0	0	2,063	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		03/15/2007	PAID ON PRINCIPAL		102,738	102,738	102,802	102,893	0	(155)	0	(155)	0	102,738	0	0	0	924	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU 6.000		03/15/2007	PAID ON PRINCIPAL		36,553	36,553	34,496	35,688	0	865	0	865	0	36,553	0	0	0	372	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU 7.500		03/15/2007	PAID ON PRINCIPAL		32,788	32,788	32,881	32,788	0	1	0	1	0	32,788	0	0	0	424	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2007	PAID ON PRINCIPAL		322,508	322,508	335,030	343,212	0	(20,704)	0	(20,704)	0	322,508	0	0	0	3,222	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2007	PAID ON PRINCIPAL		481	481	476	477	0	4	0	4	0	481	0	0	0	5	08/15/2018	1
31347Q DV 8	FHLMC 75 DAY PASSTHRU 12.000		03/15/2007	PAID ON PRINCIPAL		2,087	2,087	2,251	2,120	0	(34)	0	(34)	0	2,087	0	0	0	49	11/15/2010	1
31360G 4K 6	FNMA PASS TH #00006226 11.000		03/25/2007	PAID ON PRINCIPAL		3,881	3,881	4,100	3,925	0	(43)	0	(43)	0	3,881	0	0	0	71	12/25/2015	1
31360H UK 5	FNMA PASS TH #00006886 11.000		03/25/2007	PAID ON PRINCIPAL		12,408	12,408	12,889	12,476	0	(68)	0	(68)	0	12,408	0	0	0	207	08/25/2015	1
31360J BB 2	FNMA PASS TH #00007234 11.000		03/25/2007	PAID ON PRINCIPAL		13,725	13,725	14,257	13,806	0	(81)	0	(81)	0	13,725	0	0	0	264	08/25/2011	1
31360M 4P 2	FNMA PASS TH #00010730 13.500		03/25/2007	PAID ON PRINCIPAL		129	129	134	136	0	(8)	0	(8)	0	129	0	0	0	3	12/25/2014	1
31368S RF 8	FNMA PASS TH #00198586 10.500		03/25/2007	PAID ON PRINCIPAL		23,196	23,196	25,066	24,039	0	(843)	0	(843)	0	23,196	0	0	0	587	05/25/2012	1
31371F AL 6	FNMA PASS TH #00250311 7.500		03/25/2007	PAID ON PRINCIPAL		8,851	8,851	8,930	8,864	0	(13)	0	(13)	0	8,851	0	0	0	115	08/25/2010	1
31371F B4 3	FNMA PASS TH #00250359 7.000		03/25/2007	PAID ON PRINCIPAL		4,465	4,465	4,283	4,299	0	165	0	165	0	4,465	0	0	0	44	10/25/2025	1

E05.8

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation or Market Indicator
										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.							
31371F EG 3	FNMA PASS TH #00250435 7.000		03/25/2007	PAID ON PRINCIPAL		12,044	12,044	11,856	11,932	0	112	0	112	0	12,044	0	0	0	132	01/25/2011	1
31371F E9 9	FNMA PASS TH #00250460 7.000		03/25/2007	PAID ON PRINCIPAL		17,099	17,099	16,404	16,478	0	621	0	621	0	17,099	0	0	0	180	01/25/2026	1
31371M DT 1	FNMA PASS TH #00255814 5.500		03/25/2007	PAID ON PRINCIPAL		71,826	71,826	71,810	71,006	0	820	0	820	0	71,826	0	0	0	659	08/25/2035	1
31373D EF 8	FNMA PASS TH #00290034 7.500		03/25/2007	PAID ON PRINCIPAL		2,404	2,404	2,365	2,376	0	28	0	28	0	2,404	0	0	0	30	08/25/2024	1
31373U BT 3	FNMA PASS TH #00303450 7.000		03/25/2007	PAID ON PRINCIPAL		3,799	3,799	3,645	3,655	0	144	0	144	0	3,799	0	0	0	46	08/25/2025	1
31373U QP 5	FNMA PASS TH #00303862 7.500		03/25/2007	PAID ON PRINCIPAL		34,733	34,733	34,810	34,674	0	60	0	60	0	34,733	0	0	0	431	02/25/2011	1
31375F MB 1	FNMA PASS TH #00333454 7.000		03/25/2007	PAID ON PRINCIPAL		9,624	9,624	9,233	9,276	0	348	0	348	0	9,624	0	0	0	118	02/25/2026	1
31382M ZX 5	FNMA PASS TH #00486858 7.000		03/25/2007	PAID ON PRINCIPAL		6,290	6,290	6,365	6,367	0	(77)	0	(77)	0	6,290	0	0	0	70	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #00509391 7.000		03/25/2007	PAID ON PRINCIPAL		246	246	242	241	0	5	0	5	0	246	0	0	0	3	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132 7.000		03/25/2007	PAID ON PRINCIPAL		974	974	959	955	0	19	0	19	0	974	0	0	0	11	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442 7.000		03/25/2007	PAID ON PRINCIPAL		386	386	391	400	0	(14)	0	(14)	0	386	0	0	0	5	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495 5.500		03/25/2007	PAID ON PRINCIPAL		160,948	160,948	164,079	165,267	0	(4,319)	0	(4,319)	0	160,948	0	0	0	1,412	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587 5.500		03/25/2007	PAID ON PRINCIPAL		157,219	157,219	157,857	158,178	0	(960)	0	(960)	0	157,219	0	0	0	1,451	12/25/2032	1
31402R F9 5	FNMA PASS TH #00735592 5.000		03/25/2007	PAID ON PRINCIPAL		1,055,795	1,055,795	1,009,109	1,010,871	0	44,924	0	44,924	0	1,055,795	0	0	0	7,641	05/25/2034	1
31403D SP 5	FNMA PASS TH #00745826 6.000		03/25/2007	PAID ON PRINCIPAL		184,970	184,970	184,269	184,287	0	682	0	682	0	184,970	0	0	0	1,836	07/25/2036	1
31405N TV 7	FNMA PASS TH #00794464 6.000		03/25/2007	PAID ON PRINCIPAL		134,556	134,556	138,025	135,565	0	(1,009)	0	(1,009)	0	134,556	0	0	0	796	09/25/2034	1
31406Y TU 4	FNMA PASS TH #00824163 5.500		03/25/2007	PAID ON PRINCIPAL		180,447	180,447	182,279	178,386	0	2,061	0	2,061	0	180,447	0	0	0	1,521	04/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357 6.000		03/25/2007	PAID ON PRINCIPAL		123,682	123,682	125,204	124,519	0	(837)	0	(837)	0	123,682	0	0	0	1,330	02/25/2036	1
31408J D4 0	FNMA PASS TH #00852523 5.500		03/25/2007	PAID ON PRINCIPAL		44,087	44,087	43,832	43,568	0	519	0	519	0	44,087	0	0	0	430	01/25/2036	1
31409T QM 3	FNMA PASS TH #00878060 5.500		03/25/2007	PAID ON PRINCIPAL		12,211	12,211	12,009	12,021	0	190	0	190	0	12,211	0	0	0	121	03/25/2036	1
31410U 3G 5	FNMA PASS TH #00898199 6.000		03/25/2007	PAID ON PRINCIPAL		71,133	71,133	71,489	71,484	0	(351)	0	(351)	0	71,133	0	0	0	730	11/25/2036	1
31410V SS 0	FNMA PASS TH #00898829 5.000		03/25/2007	PAID ON PRINCIPAL		27,984	27,984	26,948	26,962	0	1,022	0	1,022	0	27,984	0	0	0	235	11/25/2036	1
31411A RJ 6	FNMA PASS TH #00902389 5.500		03/25/2007	PAID ON PRINCIPAL		46,509	46,509	45,906	45,916	0	593	0	593	0	46,509	0	0	0	441	11/25/2036	1
452010 J7 7	ILLINOIS HSG DEV AUTH 7.000		01/01/2007	REDEEMED		370,000	370,000	368,069	369,501	0	0	0	0	0	369,501	0	500	500	12,950	07/01/2010	1FE
46246B ER 9	IOWA FIN AUTH SFM REV 5.800		01/01/2007	REDEEMED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,015	07/01/2016	1FE
546265 T2 5	LOUISIANA HSG FIN AGCY 6.000		02/01/2007	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	50	12/01/2019	1FE
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		02/01/2007	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	47	06/01/2017	1FE
575911 BZ 4	MASSACHUSETTS ST INDL 7.350		01/01/2007	REDEEMED		10,000	10,000	10,535	10,173	0	0	0	0	0	10,173	0	(173)	(173)	368	01/01/2028	1FE
597774 AZ 1	MIDLAND CNTY HSG FIN R 8.450		03/01/2007	REDEEMED		3,374	3,374	3,632	3,422	0	(2)	0	(2)	0	3,420	0	(46)	(46)	617	12/01/2011	1FE
60415M RT 3	MINNESOTA ST HSG FIN A 6.000		01/01/2007	REDEEMED		50,000	50,000	50,000	50,000	0	500	0	500	0	50,500	0	(500)	(500)	1,500	01/01/2016	1FE
60415M B6 0	MINNESOTA ST HSG FIN A 5.500		01/01/2007	REDEEMED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	963	01/01/2017	1FE
63967C RM 6	NEBRASKA FIN AUTH SFM 5.700		03/01/2007	REDEEMED		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,420	03/01/2017	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		01/01/2007	REDEEMED		15,000	15,000	15,690	15,566	0	0	0	0	0	15,566	0	(566)	(566)	506	07/01/2025	1FE
684505 FG 0	ORANGE CO HSG FIN AUTH 5.420		03/01/2007	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	678	09/01/2027	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2007	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	320	08/01/2011	1FE
91755G AT 4	UTAH HSG FIN AGCY SFM 6.350		01/01/2007	REDEEMED		45,000	45,000	45,000	45,000	0	900	0	900	0	45,900	0	(900)	(900)	1,429	07/01/2015	1FE
91755G 5R 7	UTAH HSG FIN AGCY S96 6.000		01/01/2007	REDEEMED		15,000	15,000	15,000	15,000	0	300	0	300	0	15,300	0	(300)	(300)	450	07/01/2014	1FE
91755G 2N 9	UTAH HSG FIN AGCY S96 6.150		01/01/2007	REDEEMED		10,000	10,000	10,000	10,000	0	100	0	100	0	10,100	0	(100)	(100)	308	07/01/2016	1FE
3199999	Total - Bonds - Special Revenue & Assessment					81,917,762	81,139,462	80,460,684	81,601,924	0	93,234	0	93,234	0	81,695,158	0	222,604	222,604	2,029,271	XXX	XXX
<b>Bonds - Public Utilities</b>																					
01877K AD 5	ALLIANCE PIPELINE US ( 4.591		01/01/2007	PAID ON PRINCIPAL		44,952	44,952	43,345	43,479	0	1,473	0	1,473	0	44,952	0	0	0	1,032	12/31/2025	2FE
020039 DC 4	ALLTEL CORP 7.875		01/12/2007	BANC OF AMERICA SECURIT		71,009	70,000	84,013	73,250	0	(5)	0	(5)	0	73,245	0	(2,236)	(2,236)	3,017	07/01/2032	1FE
079860 AE 2	BELLSOUTH CORP 6.550		01/12/2007	WACHOVIA SECURITIES INC		194,765	190,000	211,075	194,773	0	(7)	0	(7)	0	194,766	0	(1)	(1)	1,141	06/15/2034	1FE
171871 AE 6	CINCINNATI BELL INC 8.375		02/07/2007	J P MORGAN CHASE SECURI		307,875	300,000	297,000	297,309	0	18	0	18	0	297,326	0	10,549	10,549	14,447	01/15/2014	4FE
233293 AH 2	DPL INC 6.875		02/12/2007	J P MORGAN CHASE SECURI		37,868	36,000	39,015	37,804	0	(39)	0	(39)	0	37,765	0	103	103	1,128	09/01/2011	2FE
26439V AB 3	DUKE CAPITAL 5.668		01/05/2007	J P MORGAN CHASE SECURI		126,000	126,000	129,106	125,659	0	3	0	3	0	125,662	0	338	338	2,877	08/15/2014	2FE
26816L AT 9	DYNEGY HOLDINGS INC 8.375		01/10/2007	CITIGROUP GLOBAL MARKET		437,825	415,000	415,000	415,000	0	0	0	0	0	415,000	0	22,825	22,825	7,241	05/01/2016	4FE
281023 AR 2	EDISON MISSION ENERGY 7.750		01/31/2007	MORGAN STANLEY DEAN WIT		438,863	415,000	415,000	415,000	0	0	0	0	0	415,000	0	23,863	23,863	4,467	06/15/2016	3FE

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**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
29078E AA 3	EMBARQ CORP 7.995		01/02/2007	J P MORGAN CHASE SECURI		93,949	90,000	91,714	91,710	0	(1)	0	(1)	0	91,709	0	2,240	2,240	680	06/01/2036	2FE
337932 AC 1	FIRSTENERGY CORP 7.375		01/04/2007	J P MORGAN CHASE SECURI		51,848	45,000	51,227	51,150	0	(3)	0	(3)	0	51,147	0	701	701	498	11/15/2031	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		02/28/2007	PAID ON PRINCIPAL		112,433	112,433	112,596	112,578	0	(145)	0	(145)	0	112,433	0	0	0	859	04/30/2018	1FE
494550 AQ 9	KINDER MORGAN ENERGY P 7.300		01/16/2007	BNP PARIBAS		97,421	90,000	105,388	97,601	0	(1)	0	(1)	0	97,600	0	(179)	(179)	2,811	08/15/2033	2FE
527298 AG 8	LEVEL 3 COMMUNICATIONS 9.250		01/24/2007	LEHMAN BROTHERS		427,450	415,000	415,000	415,000	0	0	0	0	0	415,000	0	12,450	12,450	9,490	11/01/2014	4FE
591709 AA 8	METROPCS WIRELESS (144 9.250		02/09/2007	BEAR STEARNS & CO		210,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	10,250	10,250	5,190	11/01/2014	5FE
59562V AH 0	MIDAMERICAN ENERGY HLD 3.500		01/05/2007	WACHOVIA SECURITIES INC		488,185	500,000	481,575	487,515	0	217	0	217	0	487,732	0	453	453	2,674	05/15/2008	2FE
629377 AU 6	NRG ENERGY 7.375		01/31/2007	BARCLAYS CAPITAL INC		416,556	415,000	415,000	415,000	0	0	0	0	0	415,000	0	1,556	1,556	15,643	02/01/2016	4FE
694308 GE 1	PACIFIC GAS & ELECTRIC 6.050		01/04/2007	J P MORGAN CHASE SECURI		103,181	101,000	109,092	101,866	0	1	0	1	0	101,866	0	1,314	1,314	2,173	03/01/2034	2FE
743263 AG 0	PROGRESS ENERGY INC 7.000		01/04/2007	WACHOVIA SECURITIES INC		101,301	90,000	99,717	99,591	0	(5)	0	(5)	0	99,586	0	1,715	1,715	1,208	10/30/2031	2FE
69362B AJ 1	PSE&G POWER 8.625		01/05/2007	WACHOVIA SECURITIES INC		61,896	48,000	65,793	61,312	0	(4)	0	(4)	0	61,309	0	587	587	978	04/15/2031	2FE
75952B AM 7	RELIANT ENERGY INC 6.750		01/30/2007	GOLDMAN SACHS & CO		395,000	400,000	364,125	367,184	0	222	0	222	0	367,406	0	27,595	27,595	3,525	12/15/2014	4FE
843452 BB 8	SOUTHERN NATURAL GAS 8.875		03/30/2007	REDEEMED		522,190	500,000	544,375	524,545	0	(2,784)	0	(2,784)	0	521,761	0	429	429	24,036	03/15/2010	4FE
84534E BM 9	SOUTHWESTERN BELL TELE 7.000		02/16/2007	MATURED		2,500,000	2,500,000	2,478,936	2,499,053	0	947	0	947	0	2,500,000	0	0	0	87,986	02/16/2007	1FE
852060 AT 9	SPRINT CAPITAL CORP 8.750		01/17/2007	UBS AG		52,449	44,000	60,177	52,959	0	(5)	0	(5)	0	52,954	0	(504)	(504)	1,358	03/15/2032	2FE
872375 AC 4	TECO ENERGY INC 7.200		02/12/2007	J P MORGAN CHASE SECURI		105,250	100,000	108,250	106,000	0	(152)	0	(152)	0	105,848	0	(598)	(598)	2,080	05/01/2011	3FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2007	PAID ON PRINCIPAL		208,080	208,080	208,080	208,080	0	0	0	0	0	208,080	0	0	0	6,284	01/31/2018	1FE
873168 AQ 1	TXU CORP 6.550		02/13/2007	J P MORGAN CHASE SECURI		462,645	500,000	461,250	461,538	0	38	0	38	0	461,576	0	1,069	1,069	8,278	11/15/2034	3FE
92344X AB 5	VERIZON NEW YORK INC 7.375		01/05/2007	FTN FINANCIAL		89,313	86,000	99,174	88,796	0	(0)	0	(0)	0	88,796	0	517	517	1,744	04/01/2032	1FE
01877K AB 9	ALLIANCE PIPELINE LP ( 6.996		01/01/2007	PAID ON PRINCIPAL		70,639	70,639	70,639	70,639	0	0	0	0	0	70,639	0	0	0	2,471	12/31/2019	2FE
07813M AA 1	BELL MOBILITY CELLULAR 7.300		01/08/2007	MATURED		2,000,000	2,000,000	1,999,440	1,999,888	0	112	0	112	0	2,000,000	0	0	0	73,000	01/08/2007	1FE
00104A AB 8	AES DRAX ENERGY 11.500		01/31/2007	WRITE OFF		1	1,000,000	1	1	0	0	0	0	1	0	0	0	0	0	08/30/2010	6
25156P AC 7	DEUTSCHE TELEKOM 8.250		02/02/2007	CREDIT SUISSE FIRST BOST		51,495	42,000	56,853	51,632	0	(19)	0	(19)	0	51,613	0	(118)	(118)	501	06/15/2030	1FE
92857T AH 0	VODAFONE GROUP PLC 7.875		02/02/2007	BANC OF AMERICA SECURIT		51,578	44,000	58,182	51,623	0	(9)	0	(9)	0	51,613	0	(36)	(36)	1,656	02/15/2030	1FE
3899999	Total - Bonds - Public Utilities					10,332,267	11,198,104	10,290,139	10,217,533	0	(149)	0	(149)	0	10,217,384	0	114,883	114,883	290,469	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
007903 AJ 6	ADVANCED MICRO DEVICES 7.750		01/23/2007	MORGAN STANLEY DEAN WIT		166,050	162,000	162,810	162,557	0	(12)	0	(12)	0	162,544	0	3,506	3,506	2,964	11/01/2012	3FE
008674 AB 9	AHERN RENTALS 9.250		01/08/2007	CREDIT SUISSE FIRST BOST		800,800	770,000	787,425	786,125	0	(56)	0	(56)	0	786,069	0	14,731	14,731	28,886	08/15/2013	4FE
013817 AB 7	ALCOA INC 7.375		02/16/2007	EXCHANGE		18,235	17,000	19,428	18,123	0	(41)	0	(41)	0	18,082	0	153	153	704	08/01/2010	1FE
013817 AF 8	ALCOA INC 6.000		02/16/2007	EXCHANGE		5,182,400	5,000,000	5,393,610	5,286,842	0	(7,504)	0	(7,504)	0	5,279,339	0	(96,939)	(96,939)	181,667	01/15/2012	1FE
013817 AG 6	ALCOA INC 4.250		01/30/2007	TENDERED		139,262	140,000	140,627	138,711	0	174	0	174	0	138,884	0	378	378	2,744	08/15/2007	1FE
013817 AN 1	ALCOA INC (144A) 5.870		03/21/2007	BARCLAYS CAPITAL INC		660,416	660,000	660,000	660,000	0	0	0	0	0	660,000	0	416	416	3,551	02/23/2022	1
01958X AV 9	ALLIED WASTE NA 8.500		03/12/2007	TENDERED		263,260	250,000	262,188	259,626	0	(958)	0	(958)	0	258,668	0	4,592	4,592	5,962	12/01/2008	4FE
718154 CG 0	ALTRIA GROUP INC 7.200		02/01/2007	MATURED		54,000	54,000	56,535	54,043	0	(43)	0	(43)	0	54,000	0	0	0	1,944	02/01/2007	2FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		1,112,176	1,112,176	1,124,384	1,122,903	0	(10,727)	0	(10,727)	0	1,112,176	0	0	0	7,962	01/25/2034	1FE
001669 AT 7	AMC ENTERTAINMENT INC 8.625		02/08/2007	BANC OF AMERICA SECURIT		131,875	125,000	130,938	130,176	0	(130)	0	(130)	0	130,045	0	1,830	1,830	5,331	08/15/2012	4FE
023551 AM 6	AMERADA HESS 7.125		01/09/2007	UBS AG		99,574	90,000	100,204	98,470	0	(3)	0	(3)	0	98,467	0	1,107	1,107	2,084	03/15/2033	2FE
031652 AQ 3	AMKOR TECHNOLOGIES INC 7.750		01/23/2007	BEAR STEARNS & CO		47,000	50,000	43,750	44,603	0	40	0	40	0	44,643	0	2,357	2,357	764	05/15/2013	5FE
035229 CV 3	ANHEUSER BUSCH CO 5.050		01/16/2007	BANC OF AMERICA SECURIT		59,592	62,000	63,844	59,589	0	7	0	7	0	59,596	0	(4)	(4)	818	10/15/2016	1FE
039483 AS 1	ARCHER DANIELS 7.000		01/12/2007	WACHOVIA SECURITIES INC		35,372	31,000	39,579	35,660	0	(3)	0	(3)	0	35,657	0	(285)	(285)	1,007	02/01/2031	1FE
045054 AA 1	ASHTAD CAPITAL INC (1 9.000		01/08/2007	MERRILL LYNCH CAPITAL MA		448,350	420,000	431,475	431,230	0	(22)	0	(22)	0	431,208	0	17,142	17,142	15,330	08/15/2016	4FE
05329W AE 2	AUTONATION INC 7.360		02/15/2007	WACHOVIA SECURITIES INC		102,125	100,000	100,000	100,000	0	0	0	0	0	100,000	0	2,125	2,125	2,641	04/15/2013	3FE
066747 AD 8	BANQUE NATIONALE DE PA 7.200		01/15/2007	MATURED		10,000,000	10,000,000	9,974,200	9,998,933	0	1,067	0	1,067	0	10,000,000	0	0	0	360,000	01/15/2007	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		170,896	170,896	173,192	172,344	0	(1,448)	0	(1,448)	0	170,896	0	0	0	1,832	11/25/2033	1FE
09776N AB 8	BON TON DEPT STORES IN 10.250		01/18/2007	CREDIT SUISSE FIRST BOST		312,375	300,000	303,750	303,643	0	(20)	0	(20)	0	303,623	0	8,752	8,752	10,933	03/15/2014	4FE
073882 AY 8	BSARM 06-4 4A3 5.992		03/26/2007	PAID ON PRINCIPAL		682,466	682,466	681,613	681,718	0	749	0	749	0	682,466	0	0	0	7,634	10/25/2046	1FE
073882 AY 8	BSARM 06-4 4A3 5.997		01/25/2007	PAID ON PRINCIPAL		550,618	550,618	549,930	550,014	0	604	0	604	0	550,618	0	0	0	2,752	10/25/2046	1FE
120111 AY 5	BUILDING MATERIALS COR 8.000		02/22/2007	TENDERED		862,750	850,000	854,250	851,551	0	(293)	0	(293)	0	851,257	0	11,493	11,493	23,989	10/15/2007	4FE

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**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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)
12189P AM 4	BURLINGTON NORTHERN SA 5.140		01/15/2007	PAID ON PRINCIPAL		43,187	43,187	43,618	43,553	0	(366)	0	(366)	0	43,187	0	0	0	1,110	01/15/2021	1FE
12200B AA 6	BURLINGTON NORTHERN SA 4.575		01/15/2007	PAID ON PRINCIPAL		210,763	210,763	210,763	210,763	0	0	0	0	210,763	210,763	0	0	0	4,821	01/15/2021	1FE
12189T AH 7	BURLINGTON NORTHERN SA 6.600		01/02/2007	PAID ON PRINCIPAL		124,405	124,405	124,405	124,405	0	0	0	0	124,405	124,405	0	0	0	4,105	01/02/2009	1FE
127587 AD 5	CADMUS COMM CORP 8.375		03/23/2007	TENDERED		7,105,000	7,000,000	7,192,500	6,965,000	191,869	(6,014)	0	185,855	7,150,855	7,150,855	0	(45,855)	(45,855)	159,590	06/15/2014	4FE
143905 AJ 6	CARRIAGE SERVICES INC 7.875		02/13/2007	BANC OF AMERICA SECURIT		505,000	500,000	512,500	488,750	0	148	0	148	488,898	488,898	0	16,102	16,102	23,078	01/15/2015	4FE
1248EP AC 7	CCO HOLDINGS LLC 8.750		01/09/2007	CITIGROUP GLOBAL MARKET		522,500	500,000	491,250	491,782	0	14	0	14	491,795	491,795	0	30,705	30,705	6,927	11/15/2013	5FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		393,447	393,447	389,875	390,641	0	2,806	0	2,806	393,447	393,447	0	0	0	3,536	10/25/2033	1FE
151314 AV 4	CDMC 2004-1 A1 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		1,618,649	1,618,649	1,647,733	1,641,912	0	(23,264)	0	(23,264)	1,618,649	1,618,649	0	0	0	12,717	02/25/2034	1FE
159423 AD 4	CHAPARRAL STEEL CO 10.000		02/15/2007	J P MORGAN CHASE SECURI		464,800	415,000	415,000	415,000	0	0	0	0	415,000	415,000	0	49,800	49,800	24,900	07/15/2013	4FE
161175 AD 6	CHARTER COMM OPT (144A 8.375		01/31/2007	BARCLAYS CAPITAL INC.		519,375	500,000	500,000	500,000	0	0	0	0	500,000	500,000	0	19,375	19,375	11,050	04/30/2014	4FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		247,744	247,744	245,886	246,098	0	1,645	0	1,645	247,744	247,744	0	0	0	2,133	12/25/2018	1FE
165167 BQ 9	CHESAPEAKE ENERGY 6.250		03/19/2007	CANTOR FITZGERALD		612,500	625,000	618,269	537,500	64,063	296	0	64,359	601,859	601,859	0	10,641	10,641	26,801	01/15/2018	3FE
125581 AB 4	CIT GROUP INC 7.750		03/21/2007	TENDERED		57,235	51,000	59,693	56,228	0	(192)	0	(192)	56,036	56,036	0	1,199	1,199	1,199	04/02/2012	1FE
125581 CS 5	CIT GROUP INC 5.850		02/02/2007	J P MORGAN CHASE SECURI		2,017,700	2,000,000	1,998,640	1,998,477	0	74	0	74	1,998,551	1,998,551	0	19,149	19,149	46,475	09/15/2016	1FE
U17406 BK 1	CITIGROUP (AUD) 5.750	O	02/23/2007	MATURED		3,169,600	3,169,600	2,799,477	3,152,592	0	207	0	207	(357,885)	2,794,914	374,686	0	374,686	92,792	02/23/2007	1FE
172967 CC 3	CITIGROUP INC 6.000		01/16/2007	CITIGROUP GLOBAL MARKET		49,055	48,000	52,262	49,161	0	(1)	0	(1)	49,160	49,160	0	(105)	(105)	632	10/31/2033	1FE
172967 CT 6	CITIGROUP INC 5.850		01/16/2007	CITIGROUP GLOBAL MARKET		38,491	38,000	41,113	38,576	0	(1)	0	(1)	38,575	38,575	0	(85)	(85)	235	12/11/2034	1FE
17453B AJ 0	CITIZENS COMMUNICATION 9.000		03/19/2007	J P MORGAN CHASE SECURI		660,000	600,000	602,375	602,420	0	5	0	5	602,424	602,424	0	57,576	57,576	32,550	08/15/2031	3FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		501,061	501,061	506,756	505,438	0	(4,377)	0	(4,377)	501,061	501,061	0	0	0	4,488	08/25/2034	1FE
191219 BE 3	COCA-COLA ENTERPRISES 6.750		01/11/2007	WACHOVIA SECURITIES INC		67,232	61,000	72,722	66,975	0	(4)	0	(4)	66,971	66,971	0	261	261	1,395	09/15/2028	1FE
209937 AB 7	CONRAIL PASS THRU CERT 6.860		02/26/2007	MATURED		265,113	265,113	265,113	265,113	0	0	0	0	265,113	265,113	0	0	0	11,922	02/26/2007	1FE
209937 AB 7	CONRAIL PASS THRU CERT 6.860		12/31/2006	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	22,407	12/31/2006	1FE
22237L MD 1	COUNTRYWIDE HOME LOAN 5.500		02/01/2007	MATURED		500,000	500,000	510,225	500,025	0	(25)	0	(25)	500,000	500,000	0	0	0	13,750	02/01/2007	1FE
22282F AC 3	COVALENCE SPECIALTY MA 10.250		03/15/2007	CREDIT SUISSE FIRST BOST		202,000	200,000	200,000	183,000	0	273	0	273	183,273	183,273	0	18,727	18,727	11,332	03/01/2016	5FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2007	PAID ON PRINCIPAL		763,998	763,998	764,547	764,539	0	(541)	0	(541)	763,998	763,998	0	0	0	6,284	02/25/2020	1FE
126650 AW 0	CVS CORP (144A) 5.298		03/12/2007	PAID ON PRINCIPAL		25,608	25,608	24,599	24,621	0	987	0	987	25,608	25,608	0	0	0	226	01/11/2027	2FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		288,900	288,900	290,525	290,558	0	(1,658)	0	(1,658)	288,900	288,900	0	0	0	2,079	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		560,668	560,668	570,479	570,728	0	(10,060)	0	(10,060)	560,668	560,668	0	0	0	5,866	04/25/2034	1FE
251799 AA 0	DEVON ENERGY CORPORATI 7.950		01/08/2007	MERRILL LYNCH CAPITAL MA		110,881	90,000	111,490	109,565	0	(6)	0	(6)	109,559	109,559	0	1,322	1,322	1,709	04/15/2032	2FE
23326B AB 0	DI FINANCE/DYNCORP INT 9.500		01/31/2007	WACHOVIA SECURITIES INC		359,100	342,000	319,770	322,868	0	267	0	267	323,135	323,135	0	35,965	35,965	15,343	02/15/2013	4FE
256067 AE 9	DOBSON CELLULAR SYSTEM 8.375		01/24/2007	LEHMAN BROTHERS		529,375	500,000	522,500	518,015	0	(331)	0	(331)	517,684	517,684	0	11,691	11,691	10,236	11/01/2011	3FE
256605 AN 6	DOLE FOODS CO 7.250		01/09/2007	MORGAN STANLEY DEAN WI		95,375	100,000	102,000	95,250	0	48	0	48	95,298	95,298	0	77	77	544	06/15/2010	4FE
25754Q AF 4	DOMINOS INC 8.250		01/16/2007	J P MORGAN CHASE SECURI		104,000	100,000	103,500	102,840	0	(59)	0	(59)	102,782	102,782	0	1,218	1,218	4,538	07/01/2011	4FE
260543 BJ 1	DOW CHEMICAL 7.375		01/08/2007	WACHOVIA SECURITIES INC		58,132	50,000	62,206	57,793	0	(3)	0	(3)	57,790	57,790	0	342	342	717	11/01/2029	1FE
263578 AE 6	DUANE READE INC 9.750		01/16/2007	LEHMAN BROTHERS		470,000	500,000	425,313	429,973	0	615	0	615	430,588	430,588	0	39,412	39,412	22,750	08/01/2011	6FE
263578 AG 1	DUANE READE INC 9.860		01/16/2007	LEHMAN BROTHERS		260,000	250,000	241,250	242,066	0	77	0	77	242,143	242,143	0	17,857	17,857	2,364	12/15/2010	5FE
27876G AN 8	ECHOSTAR DBS CORP 5.750		03/15/2007	CREDIT SUISSE FIRST BOST		250,313	250,000	246,563	247,350	0	335	0	335	247,685	247,685	0	2,628	2,628	6,748	10/01/2008	3FE
29247S AA 8	EN BOAT LLC 4.630		01/18/2007	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	40,000	40,000	0	0	0	926	07/18/2028	1
DMYGNN 01 9	ENHANCED ALABAMA SER 2		03/01/2007	MATURED		222,866	222,866	222,866	222,866	0	0	0	0	222,866	222,866	0	0	0	61,013	03/01/2007	1FE
268766 BT 8	EOP OPERATING LP 7.750		02/09/2007	TENDERED		154,652	152,000	164,666	155,134	0	(378)	0	(378)	154,757	154,757	0	(104)	(104)	2,749	11/15/2007	2FE
268766 BY 7	EOP OPERATING LP 5.875		02/09/2007	TENDERED		14,586	14,000	14,724	14,596	0	(9)	0	(9)	14,587	14,587	0	(1)	(1)	466	01/15/2013	2FE
60706U AA 2	EXXON MOBIL PASS THRU 7.290		01/02/2007	MATURED		249,270	249,270	249,270	249,270	0	0	0	0	249,270	249,270	0	0	0	9,086	01/02/2007	1FE
31410H AQ 4	FEDERATED DEPARTMENT S 6.900		01/08/2007	MERRILL LYNCH CAPITAL MA		71,700	71,000	80,434	71,880	0	(0)	0	(0)	71,879	71,879	0	(179)	(179)	1,361	04/01/2029	2FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2007	PAID ON PRINCIPAL		1,138,161	1,138,161	1,137,806	1,137,488	0	674	0	674	1,138,161	1,138,161	0	0	0	7,922	05/25/2020	1FE
313374 3S 3	FHR 1717 H CMO 6.500		03/15/2007	PAID ON PRINCIPAL		599,803	599,803	563,299	597,075	0	2,728	0	2,728	599,803	599,803	0	0	0	6,118	07/15/2023	1
313375 LL 5	FHR 1727 I CMO 6.500		03/15/2007	PAID ON PRINCIPAL		81,952	81,952	81,760	81,761	0	191	0	191	81,952	81,952	0	0	0	1,332	05/15/2024	1
31337B JR 2	FHR 1998 PE CMO 7.500		03/17/2007	PAID ON PRINCIPAL		27,441	27,441	28,470	27,657	0	(215)	0	(215)	27,441	27,441						

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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)
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2007	PAID ON PRINCIPAL		39,400	39,400	41,013	40,719	0	(1,319)	0	(1,319)	0	39,400	0	0	0	488	09/19/2025	1
31358F J4 2	FNR 1991-11 H CMO 7.000		03/25/2007	PAID ON PRINCIPAL		708	708	681	695	0	13	0	13	0	708	0	0	0	8	02/25/2021	1
31359G UH 7	FNR 1994-27 PJ CMO 6.500		03/25/2007	PAID ON PRINCIPAL		538,210	538,210	505,917	533,437	0	4,773	0	4,773	0	538,210	0	0	0	5,225	06/25/2023	1
31359K PP 6	FNR 1996-32 PH CMO 7.000		03/25/2007	PAID ON PRINCIPAL		34,173	34,173	35,465	34,163	0	10	0	10	0	34,173	0	0	0	355	01/25/2026	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2007	PAID ON PRINCIPAL		89,423	89,423	90,261	90,436	0	(1,013)	0	(1,013)	0	89,423	0	0	0	931	10/25/2031	1
31392A 4P 0	FNR 2001-69 PN CMO 6.000		03/25/2007	PAID ON PRINCIPAL		337,419	337,419	338,579	336,427	0	991	0	991	0	337,419	0	0	0	3,412	04/25/2030	1
31392E FF 2	FNR 2002-55 AB CMO 5.500		03/25/2007	PAID ON PRINCIPAL		282,907	282,907	285,361	283,531	0	(623)	0	(623)	0	282,907	0	0	0	2,457	04/25/2029	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2007	PAID ON PRINCIPAL		572,759	572,759	552,112	561,444	0	11,315	0	11,315	0	572,759	0	0	0	5,008	02/25/2042	1
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2007	PAID ON PRINCIPAL		515,743	515,743	512,617	513,015	0	2,728	0	2,728	0	515,743	0	0	0	4,631	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2007	PAID ON PRINCIPAL		182,963	182,963	182,706	182,489	0	474	0	474	0	182,963	0	0	0	1,994	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2007	PAID ON PRINCIPAL		73,094	73,094	77,366	76,780	0	(3,685)	0	(3,685)	0	73,094	0	0	0	699	04/25/2033	1
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/20/2007	PAID ON PRINCIPAL		78,217	78,217	78,217	78,217	0	0	0	0	0	78,217	0	0	0	832	09/20/2020	1FE
370334 AR 5	GENERAL MILLS INC 5.125		02/15/2007	MATURED		500,000	500,000	508,345	499,645	0	355	0	355	0	500,000	0	0	0	12,813	02/15/2007	2FE
370442 BT 1	GENERAL MOTORS 8.375		01/18/2007	J P MORGAN CHASE SECURI		430,544	455,000	379,356	379,613	0	50	0	50	0	379,663	0	50,881	50,881	19,900	07/15/2033	4FE
37047R AC 1	GENERAL NUTRITION CENT 8.500		02/07/2007	J P MORGAN CHASE SECURI		520,000	500,000	433,750	444,654	0	1,210	0	1,210	0	445,865	0	74,135	74,135	8,382	12/01/2010	5FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		547,603	547,603	543,197	543,224	0	4,379	0	4,379	0	547,603	0	0	0	4,490	01/25/2019	1FE
38373R VJ 7	GNR 2001-56 PQ CMO 6.000		03/20/2007	PAID ON PRINCIPAL		556,483	556,483	549,853	553,730	0	2,753	0	2,753	0	556,483	0	0	0	5,367	08/20/2030	1
38373T SA 4	GNR 2001-62 PG CMO 6.000		03/20/2007	PAID ON PRINCIPAL		642,155	642,155	620,783	633,787	0	8,368	0	8,368	0	642,155	0	0	0	6,229	01/20/2031	1
383739 ZD 4	GNR 2001-7 OL CMO 6.500		03/16/2007	PAID ON PRINCIPAL		279,214	279,214	282,617	280,060	0	(846)	0	(846)	0	279,214	0	0	0	3,153	09/16/2030	1
38374L VC 2	GNR 2005-44 VA (CMO) 5.500		03/20/2007	PAID ON PRINCIPAL		109,933	109,933	110,847	110,735	0	(803)	0	(803)	0	109,933	0	0	0	1,009	05/20/2033	1
36293Y AD 7	GSC HOLDINGS 8.000		02/07/2007	MERRILL LYNCH CAPITAL MA		158,625	150,000	155,250	155,009	0	(97)	0	(97)	0	154,912	0	3,713	3,713	4,367	10/01/2012	4FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.130		01/25/2007	PAID ON PRINCIPAL		6,197	6,197	6,281	6,300	0	(103)	0	(103)	0	6,197	0	0	0	27	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.133		03/25/2007	PAID ON PRINCIPAL		59,232	59,232	60,037	60,213	0	(980)	0	(980)	0	59,232	0	0	0	528	01/25/2035	1FE
45031U AP 6	ISTAR FINANCIAL INC 5.125		01/26/2007	BANC OF AMERICA SECURIT		976,330	1,000,000	969,170	974,766	0	447	0	447	0	975,213	0	1,117	1,117	17,083	04/01/2011	2FE
469865 AB 5	JACUZZI BRANDS INC 9.625		02/07/2007	TENDERED		1,409,267	1,365,000	1,497,413	1,447,873	0	(3,736)	0	(3,736)	0	1,444,136	0	(34,869)	(34,869)	119,779	07/01/2010	4FE
47758P AE 9	JO-ANN STORES 7.500		03/14/2007	SAMCO CAPITAL MARKET		706,875	750,000	678,750	678,750	0	0	0	0	0	678,750	0	28,125	28,125	25,833	03/01/2012	5FE
53567W AC 7	LINENS N THINGS INC 10.998		01/11/2007	BEAR STEARNS & CO.		97,000	100,000	100,875	97,000	0	40	0	40	0	97,040	0	(40)	(40)	2,811	01/15/2014	4FE
DMYGNN 08 4	LOUISIANA TAX CREDIT N		03/10/2007	MATURED		21,173	21,173	21,173	21,173	0	0	0	0	0	21,173	0	0	0	36,130	03/10/2007	1FE
549463 AE 7	LUCENT TECHNOLOGIES 6.450		01/25/2007	CITIGROUP GLOBAL MARKET		186,000	200,000	173,000	173,578	0	44	0	44	0	173,622	0	12,378	12,378	4,838	03/15/2029	4FE
574599 AX 4	MASCO CORP 5.875		02/12/2007	BANC OF AMERICA SECURIT		37,235	37,000	39,350	37,041	0	(3)	0	(3)	0	37,039	0	196	196	1,268	07/15/2012	2FE
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		179,978	179,978	182,565	181,740	0	(1,762)	0	(1,762)	0	179,978	0	0	0	1,682	10/25/2033	1FE
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		370,753	370,753	374,460	373,331	0	(2,579)	0	(2,579)	0	370,753	0	0	0	3,582	12/25/2033	1FE
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		690,029	690,029	694,126	692,187	0	(2,158)	0	(2,158)	0	690,029	0	0	0	5,791	12/25/2033	1FE
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		431,422	431,422	429,062	429,348	0	2,073	0	2,073	0	431,422	0	0	0	3,845	09/25/2033	1FE
55265K 5J 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2007	PAID ON PRINCIPAL		648,368	648,368	648,426	648,056	0	312	0	312	0	648,368	0	0	0	4,833	02/25/2019	1FE
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		574,060	574,060	573,791	573,407	0	653	0	653	0	574,060	0	0	0	3,675	07/25/2034	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2007	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,067	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/29/2007	REDEEMED		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	949	07/29/2029	1FE
58446V AE 1	MEDIACOM BROADBAND 8.500		01/17/2007	J P MORGAN CHASE SECURI		203,750	200,000	192,250	192,683	0	31	0	31	0	192,714	0	11,036	11,036	4,581	10/15/2015	4FE
58445M AJ 1	MEDIACOM LLC/CAP CORP 9.500		01/18/2007	MERRILL LYNCH CAPITAL MA		123,900	120,000	117,000	117,355	0	24	0	24	0	117,379	0	6,521	6,521	5,953	01/15/2013	4FE
608328 AT 7	MOHEGAN TRIBAL GAMING 6.125		01/17/2007	DEUTSCHE BANC ALEX BRO		299,250	300,000	304,500	297,750	0	39	0	39	0	297,789	0	1,461	1,461	8,014	02/15/2013	4FE
61748A AE 6	MORGAN STANLEY DEAN WI 4.750		02/15/2007	MORGAN STANLEY DEAN WI		275,778	289,000	281,081	276,322	0	211	0	211	0	276,532	0	(754)	(754)	5,338	04/01/2014	1FE
656559 BG 5	NORTEK 8.500		02/26/2007	CREDIT SUISSE FIRST BOST		254,375	250,000	255,625	245,000	0	164	0	164	0	245,164	0	9,211	9,211	10,625	09/01/2014	5FE
62947Q AA 6	NXP BV (144A) 8.110		02/28/2007	MORGAN STANLEY DEAN WI		368,550	360,000	360,000	360,000	0	0	0	0	0	360,000	0	8,550	8,550	11,686	10/15/2013	3FE
674599 BE 4	OCCIDENTAL PETROLEUM 9.250		01/30/2007	TENDERED		1,320,060	1,000,000	1,369,120	1,347,895	0	(1,535)	0	(1,535)	0	1,346,360	0	(26,300)	(26,300)	46,250	08/01/2019	1FE
698657 AG 8	PANTRY INC 7.750		01/25/2007	FTN FINANCIAL		202,000	200,000	202,000	201,250	0	1	0	1	0	201,251	0	749	749	7,104	02/15/2014	4FE
71646Y AA 4	PETRODRILL FIVE LTD 4.390		01/15/2007	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	0	04/15/2016	1
693476 AP 8	PNC FUNDING CORP 7.500		01/19/2007	WACHOVIA SECURITIES INC		27,418	26,000	29,258	27,457	0	(31)	0									

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)	
745867 AR 2	PULTE HOMES INC 4.875		01/03/2007	UBS AG		111,574	113,000	112,871	111,272	0	13	0	13	0	111,285	0	289	289	2,647	07/15/2009	2FE	
76010R AA 6	RENTAL SERVICE CORP (1 9.500		01/11/2007	MORGAN STANLEY DEAN WI		873,600	840,000	858,900	858,556	0	(152)	0	(152)	0	858,404	0	15,196	15,196	11,083	12/01/2014	5FE	
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2007	PAID ON PRINCIPAL		308,196	308,196	304,873	305,320	0	2,876	0	2,876	0	308,196	0	0	0	2,317	10/25/2018	1FE	
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		832,737	832,737	836,445	835,449	0	(2,713)	0	(2,713)	0	832,737	0	0	0	5,650	02/25/2020	1FE	
767754 BF 0	RITE AID CORP 8.125		01/16/2007	J P MORGAN CHASE SECURI		153,563	150,000	154,500	152,866	0	(60)	0	(60)	0	152,807	0	756	756	2,641	05/01/2010	4FE	
78375P AG 2	RYERSON TULL INC 8.250		02/21/2007	J P MORGAN CHASE SECURI		366,825	365,000	328,500	335,090	0	654	0	654	0	335,744	0	31,081	31,081	5,939	12/15/2011	4FE	
785583 AD 7	SABINE PASS LNG (144A) 7.500		02/06/2007	CREDIT SUISSE FIRST BOST		630,400	640,000	640,000	637,600	0	(26)	0	(26)	0	637,574	0	(7,174)	(7,174)	12,000	11/30/2016	3FE	
79546V AA 4	SALLY HOLDINGS LLC (14 9.250		01/09/2007	J P MORGAN CHASE SECURI		208,075	205,000	205,000	205,000	0	0	0	0	0	205,000	0	3,075	3,075	2,950	11/15/2014	5FE	
79546V AD 8	SALLY HOLDINGS LLC (14 10.500		01/09/2007	LEHMAN BROTHERS		208,075	205,000	205,000	205,000	0	0	0	0	0	205,000	0	3,075	3,075	3,348	11/15/2016	5FE	
800907 AJ 6	SANMINA-SCI CORP 6.750		02/08/2007	GOLDMAN SACHS & CO		46,250	50,000	48,000	46,000	0	63	0	63	0	46,063	0	187	187	1,519	03/01/2013	4FE	
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		624,126	624,126	631,244	629,237	0	(5,112)	0	(5,112)	0	624,126	0	0	0	5,163	05/25/2035	1FE	
806605 AG 6	SCHERING-PLOUGH CORP 6.750		02/02/2007	UBS AG		33,442	31,000	36,404	33,623	0	(5)	0	(5)	0	33,619	0	(177)	(177)	384	12/01/2033	1FE	
810186 AG 1	SCOTTS COMPANY 6.625		02/14/2007	TENDERED		8,399,490	8,250,000	8,630,625	8,512,993	0	(5,856)	0	(5,856)	0	8,507,137	0	(107,647)	(107,647)	382,622	11/15/2013	4FE	
829226 AL 3	SINCLAIR BROADCAST GRO 8.750		01/22/2007	REDEEMED		258,850	248,000	259,285	257,728	0	(190)	0	(190)	0	257,537	0	1,313	1,313	2,230	12/15/2011	4FE	
861589 AX 7	STONE CONTAINER 9.750		03/26/2007	TENDERED		778,320	752,000	789,600	775,023	0	(2,485)	0	(2,485)	0	772,538	0	5,782	5,782	47,862	02/01/2011	4FE	
86787G AB 8	SUNTRUST BANK 6.375		02/20/2007	BANC OF AMERICA SECURIT		64,856	62,000	67,845	64,471	0	(73)	0	(73)	0	64,398	0	457	457	1,559	04/01/2011	1FE	
87611U AB 7	TARGA RESOURCES (144A) 8.500		02/06/2007	LEHMAN BROTHERS		413,075	410,000	410,000	410,000	0	0	0	0	0	410,000	0	3,075	3,075	9,487	11/01/2013	4FE	
878483 AL 0	TECH OLYMPIC USA INC 7.500		03/30/2007	CREDIT SUISSE FIRST BOST		259,000	370,000	331,150	288,600	0	1,502	0	1,502	0	290,102	0	(31,102)	(31,102)	13,875	01/15/2015	5FE	
891490 AT 1	TOSCO CORP 8.125		01/09/2007	BANC OF AMERICA SECURIT		116,311	90,000	123,173	115,079	0	(10)	0	(10)	0	115,069	0	1,241	1,241	2,986	02/15/2030	1FE	
87305N AV 0	TTX PASS THRU CERT S20 5.453		02/21/2007	PAID ON PRINCIPAL		217,566	217,566	217,566	217,566	0	0	0	0	0	217,566	0	0	0	25,096	01/02/2022	1	
87305N AW 8	TTX PASS THRU CERT S20 5.503		02/21/2007	PAID ON PRINCIPAL		91,688	91,688	91,688	91,688	0	0	0	0	0	91,688	0	0	0	0	12,627	01/02/2022	1
904764 AH 0	UNILEVER CAPITAL 5.900		02/12/2007	WACHOVIA SECURITIES INC		29,058	29,000	31,738	29,248	0	(1)	0	(1)	0	29,247	0	(189)	(189)	428	11/15/2032	1FE	
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2007	PAID ON PRINCIPAL		8,048	8,048	8,048	8,048	0	0	0	0	0	8,048	0	0	0	189	01/02/2024	1FE	
908584 DD 4	UNION BANK CAR CO PASS 7.950		01/02/2007	MATURED		550,618	550,618	550,618	550,618	0	0	0	0	0	550,618	0	0	0	21,885	01/02/2007	1FE	
911365 AL 8	UNITED RENTALS NA INC 7.750		01/08/2007	MORGAN STANLEY DEAN WI		504,375	500,000	493,750	494,581	0	7	0	7	0	494,589	0	9,786	9,786	6,028	11/15/2013	4FE	
913017 BA 6	UNITED TECHNOLOGIES CO 7.500		02/15/2007	WACHOVIA SECURITIES INC		107,173	88,000	114,230	107,503	0	(49)	0	(49)	0	107,453	0	(281)	(281)	2,860	09/15/2029	1FE	
91324P AQ 5	UNITEDHEALTH GROUP INC 5.375		01/22/2007	MORGAN STANLEY DEAN WI		494,425	500,000	498,110	495,135	0	32	0	32	0	495,167	0	(742)	(742)	9,705	03/15/2016	1FE	
91913Y AE 0	VALERO ENERGY CORP 7.500		01/17/2007	BANC OF AMERICA SECURIT		102,411	90,000	110,975	102,681	0	(10)	0	(10)	0	102,671	0	(260)	(260)	1,819	04/15/2032	2FE	
92531X AA 0	VERSO PAPER HOLDINGS ( 9.125		02/06/2007	CREDIT SUISSE FIRST BOST		526,250	500,000	501,250	501,222	0	30	0	30	0	501,252	0	24,998	24,998	23,826	08/01/2014	4FE	
931142 BF 9	WAL-MART STORES 7.550		02/02/2007	WACHOVIA SECURITIES INC		21,654	18,000	23,905	21,832	0	(7)	0	(7)	0	21,825	0	(171)	(171)	649	02/15/2030	1FE	
25468P BW 5	WALT DISNEY COMPANY 7.000		02/01/2007	BANC OF AMERICA SECURIT		28,560	25,000	29,785	28,869	0	(5)	0	(5)	0	28,864	0	(304)	(304)	753	03/01/2032	1FE	
949746 JM 4	WELLS FARGO 5.375		01/11/2007	BANC OF AMERICA SECURIT		62,145	65,000	66,388	61,948	0	4	0	4	0	61,952	0	192	192	1,553	02/07/2035	1FE	
961548 AV 6	WESTVACO CORP 8.200		01/04/2007	WACHOVIA SECURITIES INC		83,326	74,000	95,271	82,976	0	(5)	0	(5)	0	82,971	0	355	355	2,933	01/15/2030	2FE	
949767 AB 3	WFMSB 2003-13 A2 CMO 4.500		03/25/2007	PAID ON PRINCIPAL		89,015	89,015	87,958	88,122	0	893	0	893	0	89,015	0	0	0	658	10/25/2018	1FE	
94980W AB 2	WFMSB 2003-15 1A2 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		743,428	743,428	739,217	739,652	0	3,776	0	3,776	0	743,428	0	0	0	5,636	11/25/2018	1FE	
949814 BC 0	WFMSB 2004-1 A27 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		257,522	257,522	262,169	260,993	0	(3,471)	0	(3,471)	0	257,522	0	0	0	2,190	02/25/2034	1FE	
94983F AA 8	WFMSB 2006-1 A1 CMO 5.000		03/25/2007	PAID ON PRINCIPAL		462,181	462,181	451,596	452,104	0	10,078	0	10,078	0	462,181	0	0	0	4,120	09/25/2020	1FE	
94984F AL 3	WFMSB 2006-11 A11 CMO 6.000		03/25/2007	PAID ON PRINCIPAL		2,225,225	2,225,225	2,224,181	2,223,925	0	1,300	0	1,300	0	2,225,225	0	0	0	18,492	09/25/2036	1FE	
136375 BL 5	CANADIAN NATIONAL RAIL 6.250		01/18/2007	BANC OF AMERICA SECURIT		133,995	127,000	144,471	135,631	0	(2)	0	(2)	0	135,629	0	(1,634)	(1,634)	3,792	08/01/2034	1FE	
204755 AB 8	COMPTON PETROLEUM 7.625		02/21/2007	CREDIT SUISSE FIRST BOST		808,500	825,000	807,488	793,781	0	446	0	446	0	794,228	0	14,272	14,272	14,853	12/01/2013	4FE	
53947Z AG 2	LOBLAW COMPANIES LIMIT 6.000		02/16/2007	SCOTIA CAPITAL		1,083,000	1,000,000	998,609	998,806	0	95	0	95	0	998,901	0	84,099	84,099	28,110	03/03/2014	1FE	
74820Q AA 3	QUEBECOR WORLD CAPITAL 8.750		01/24/2007	J P MORGAN CHASE SECURI		339,900	330,000	322,575	315,975	0	98	0	98	0	316,073	0	23,827	23,827	10,748	03/15/2016	4FE	
87971K AA 5	TEMPEC INDUSTRIES INC 8.625		01/05/2007	BEAR STEARNS & CO		360,000	500,000	340,000	277,500	62,500	0	0	62,500	0	340,000	0	20,000	20,000	22,760	06/30/2009	6FE	
045056 AA 6	ASHTED HOLDINGS (144A 8.625		01/08/2007	BANC OF AMERICA SECURIT		261,250	250,000	259,375	258,595	0	(19)	0	(19)	0	258,576	0	2,674	2,674	9,583	08/01/2015	4FE	
049255 AA 0	ATLAS COPCO (144A) 6.500		01/29/2007	REDEEMED		15,221,856	15,000,000	15,019,233	15,002,377	0	(74)	0	(74)	0	15,002,303	0	219,553	219,553	319,583	04/01/2008	1FE	
Q1139J AC 6	AUSTRALIA POSTAL CORP 5.500		03/23/2007	MATURED		1,208,700	1,208,700	1,123,233	1,181,907	0	391	0	391	(56,999)	1,125,299	83,401	0	83,401	33,239	03/23/2007	1FE	
N6521A VK 2	BANK NEDERLANDSE GEMEE 3.750		03/21/2007	GOLDMAN SACHS & CO		1,874,600	2,000,000	1,802,320	1,848,078	0	4,717	0	4,717	0	1,852,795	0	21,805	21,805	52,292	07/15/2013	1FE	
706448 AD 9	PEMEX FINANCE LTD 8.020																					

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		340,463	340,463	330,675	331,234	0	9,229	0	9,229	0	340,463	0	0	0	2,804	07/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		03/25/2007	PAID ON PRINCIPAL		166,723	166,723	163,180	163,394	0	3,329	0	3,329	0	166,723	0	0	0	1,395	05/25/2018	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.994		01/03/2007	PAID ON PRINCIPAL		42,843	42,843	42,628	42,628	0	215	0	215	0	42,843	0	0	0	178	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.009		01/28/2007	PAID ON PRINCIPAL		35,408	35,408	35,231	35,231	0	178	0	178	0	35,408	0	0	0	271	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.017		03/02/2007	PAID ON PRINCIPAL		23,733	23,733	23,614	23,614	0	119	0	119	0	23,733	0	0	0	297	12/28/2033	1FE
36228F AE 6	GSMPs 1998-2 A CMO 7.750		03/19/2007	PAID ON PRINCIPAL		39,496	39,496	39,067	39,133	0	363	0	363	0	39,496	0	0	0	558	05/19/2027	1FE
36228F CL 8	GSMPs 1999-3 A (144A) 8.000		03/19/2007	PAID ON PRINCIPAL		9,162	9,162	9,384	9,345	0	(183)	0	(183)	0	9,162	0	0	0	121	08/19/2029	1FE
36228F EC 6	GSMPs 2001-2 A CMO 7.500		03/19/2007	PAID ON PRINCIPAL		63,316	63,316	65,690	65,857	0	(2,542)	0	(2,542)	0	63,316	0	0	0	674	06/15/2032	1
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2007	PAID ON PRINCIPAL		123,201	123,201	124,414	123,481	0	(279)	0	(279)	0	123,201	0	0	0	1,210	12/25/2017	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2007	PAID ON PRINCIPAL		197,141	197,141	201,761	204,908	0	(7,767)	0	(7,767)	0	197,141	0	0	0	1,863	02/25/2034	1FE
45660N NN 1	RAST 2003-A2 A7 CMO 5.750		03/25/2007	PAID ON PRINCIPAL		521,189	521,189	526,116	523,541	0	(2,352)	0	(2,352)	0	521,189	0	0	0	5,243	05/25/2033	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		102,584	102,584	103,922	104,880	0	(2,296)	0	(2,296)	0	102,584	0	0	0	815	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		03/25/2007	PAID ON PRINCIPAL		275,149	275,149	279,190	284,040	0	(8,892)	0	(8,892)	0	275,149	0	0	0	2,054	12/25/2017	1FE
94981A AA 1	WFMBs 2003-14 1A1 CMO 4.750		03/25/2007	PAID ON PRINCIPAL		820,991	820,991	813,240	813,856	0	7,136	0	7,136	0	820,991	0	0	0	6,933	12/25/2018	1FE
949780 AA 8	WFMBs 2003-6 1A1 CMO 5.000		03/25/2007	PAID ON PRINCIPAL		381,389	381,389	385,083	384,351	0	(2,962)	0	(2,962)	0	381,389	0	0	0	3,508	06/25/2018	1FE
05522P AC 6	BACS-0101 CMO 8.000	D	03/01/2007	PAID ON PRINCIPAL		36,134	36,134	22,887	22,887	0	13,490	0	13,490	52	36,429	(295)	0	(295)	726	05/31/2010	6FE
05522P AC 6	BACS-0101 CMO 8.000		01/01/2007	CORRECTING CURRENCY FR		579,054	4,063,849	579,055	579,054	0	0	0	0	0	579,054	0	0	0	0	05/31/2010	6FE
14041G CC 8	COAFT 2005-BSS A2 3.820		01/15/2007	PAID ON PRINCIPAL		2,477	2,477	2,477	2,475	0	1	0	1	0	2,477	0	0	0	8	09/15/2008	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		03/19/2007	PAID ON PRINCIPAL		28,748	28,748	34,570	32,789	0	(4,041)	0	(4,041)	0	28,748	0	0	0	461	08/15/2036	1FE
23383V DC 1	DCAT 2005-B A3 4.040		03/08/2007	PAID ON PRINCIPAL		142,291	142,291	142,283	141,289	0	1,002	0	1,002	0	142,291	0	0	0	954	09/08/2009	1FE
31392D YG 1	FNGT 2002-T11 IO .922		03/26/2007	PAID ON PRINCIPAL		108,933	108,933	84,676	93,977	0	14,956	0	14,956	0	108,933	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .923		01/25/2007	PAID ON PRINCIPAL		80,148	80,148	62,301	69,145	0	11,004	0	11,004	0	80,148	0	0	0	0	04/25/2012	1
31392D XY 1	FNW 2001-W2 AF5 6.521		03/26/2007	PAID ON PRINCIPAL		158,890	158,890	158,884	158,954	0	(64)	0	(64)	0	158,890	0	0	0	1,825	11/25/2031	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		03/12/2007	PAID ON PRINCIPAL		12,428	12,428	12,422	12,509	0	(81)	0	(81)	0	12,428	0	0	0	149	12/10/2024	1FE
38373M BA 7	GNR 2001-58 A (PROJECT 3.997		02/16/2007	PAID ON PRINCIPAL		264,989	264,989	264,989	264,989	0	0	0	0	0	264,989	0	0	0	2,653	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		01/16/2007	PAID ON PRINCIPAL		241,921	241,921	241,921	241,921	0	0	0	0	0	241,921	0	0	0	808	09/16/2016	1
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		03/15/2007	PAID ON PRINCIPAL		1,598,896	1,598,896	1,598,896	1,598,896	0	0	0	0	0	1,598,896	0	0	0	13,283	03/16/2026	1
38373V ML 1	GNR 2002-61 BC (PROJEC 4.962		03/16/2007	PAID ON PRINCIPAL		2,558,234	2,558,234	2,558,234	2,558,234	0	0	0	0	0	2,558,234	0	0	0	22,688	03/16/2026	1
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763		03/16/2007	PAID ON PRINCIPAL		1,167,919	1,167,919	1,175,401	1,168,955	0	(1,036)	0	(1,036)	0	1,167,919	0	0	0	8,727	01/16/2025	1
38373Y TH 7	GNR 2002-94 C (PROJECT 4.463		03/16/2007	PAID ON PRINCIPAL		627,417	627,417	625,849	626,214	0	1,203	0	1,203	0	627,417	0	0	0	4,666	10/16/2025	1
831641 DK 8	SBIC PS 2002-10B 1 5.199		02/10/2007	PAID ON PRINCIPAL		469,599	469,599	469,599	469,599	0	0	0	0	0	469,599	0	0	0	6,154	08/01/2012	1
75585R GC 3	REALT 2006-3 A1 4.449	C	03/12/2007	PAID ON PRINCIPAL		28,124	28,124	28,123	28,119	0	5	0	5	0	28,124	0	0	0	209	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	03/12/2007	PAID ON PRINCIPAL		11,735	11,735	11,735	11,731	0	4	0	4	0	11,735	0	0	0	91	09/12/2019	1FE
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2007	PAID ON PRINCIPAL		228,698	228,698	229,198	229,211	0	(514)	0	(514)	0	228,698	0	0	0	2,243	03/01/2033	3FE
393505 BC 5	GT 1993-2 B 8.000		03/15/2007	VARIOUS		267,089	275,781	256,422	205,228	0	68,160	0	68,160	0	273,388	0	(6,299)	(6,299)	3,966	07/15/2018	5FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2007	WRITE OFF		10	2,767	172	0	0	0	0	0	0	0	0	10	49	05/15/2023	6FE	
67087T DW 8	OAK 2002-C A1 5.410		03/15/2007	PAID ON PRINCIPAL		165,838	165,838	151,685	145,141	8,222	12,474	0	20,696	0	165,838	0	0	0	1,388	11/15/2032	4FE
4599999	Total - Bonds - Industrial & Miscellaneous					121,686,434	123,992,048	120,182,171	120,553,526	326,653	80,692	0	407,345	(1,224,067)	119,736,803	1,213,341	736,291	1,949,631	3,118,610	XXX	XXX
6099997	Total - Bonds - Part 4					330,883,031	322,962,026	321,511,053	325,687,485	326,653	670,428	0	997,081	(2,510,520)	324,174,046	2,429,858	4,279,127	6,708,985	8,006,970	XXX	XXX
6099999	Total - Bonds					330,883,031	322,962,026	321,511,053	325,687,485	326,653	670,428	0	997,081	(2,510,520)	324,174,046	2,429,858	4,279,127	6,708,985	8,006,970	XXX	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																					
38143V AA 7	GOLDMAN SACHS CAP I DEBT 6.345% 01/01/2007		01/16/2007	CITIGROUP GLOBAL MARKET		1,980,000	1,980,000	1,980,000	1,980,000	11,710	0	0	11,710	0	1,980,000	0	(12,380)	(12,380)	5,374	XXX	P1LFE
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies					1,980,000	1,980,000	1,980,000	1,980,000	11,710	0	0	11,710	0	1,980,000	0	(12,380)	(12,380)	5,374	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
93934W AA 3	WASHINGTON MUTUAL PREF FUND 144 02/23/2007		02/23/2007	CITIGROUP GLOBAL MARKET		3,000,000	3,000,000	3,000,000	3,000,000	34,500	0	0	34,500	0	3,000,000	0	2,490	2,490	39,749	XXX	P2LFE
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					3,000,000	3,000,000	3,000,000	3,000,000	34,500	0	0	34,500	0	3,000,000	0	2,490	2,490	39,749	XXX	XXX
6599997	Total - Preferred Stocks - Part 4					3,202,246	3,202,246	3,212,136	3,165,926	46,210	0	0	46,210	0	3,212,136	0	(9,890)	(9,890)	45,123	XXX	XXX
6599999	Total - Preferred Stocks					3,202,246	3,202,246	3,212,136	3,165,926	46,210	0	0	46,210	0	3,212,136	0	(9,890)	(9,890)	45,123	XXX	XXX

E05.14

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
<b>Common Stocks - Industrial and Miscellaneous</b>																					
00163T 10 9	AMB PROPERTIES CORP.....		.03/19/2007	VARIOUS.....	4,200.000	242,238	XXX	159,974	246,162	(86,188)	0	0	(86,188)	0	159,974	0	82,264	82,264	1,932	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST.....		.02/12/2007	SUSQUEHANNA.....	1,700.000	128,624	XXX	84,970	125,545	(40,575)	0	0	(40,575)	0	84,970	0	43,654	43,654	1,593	XXX	L
22002T 10 8	CORPORATE OFFICE PROPERTIES TRU.....		.03/27/2007	MCDONALD.....	1,600.000	76,474	XXX	54,622	80,752	(26,130)	0	0	(26,130)	0	54,622	0	21,852	21,852	496	XXX	L
294741 10 3	EQUITY OFFICE PROPERTIES TRUST.....		.02/08/2007	VARIOUS.....	42,900.000	2,375,285	XXX	1,440,234	2,066,493	(626,259)	0	0	(626,259)	0	1,440,234	0	935,052	935,052	0	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRI.....		.03/09/2007	VARIOUS.....	4,200.000	210,955	XXX	136,093	213,150	(77,057)	0	0	(77,057)	0	136,093	0	74,862	74,862	1,943	XXX	L
30225T 10 2	EXTRA SPACE STORAGE INC.....		.02/01/2007	JEFFERIES & CO.....	9,800.000	192,955	XXX	147,454	178,948	(31,494)	0	0	(31,494)	0	147,454	0	45,501	45,501	0	XXX	L
421915 10 9	HEALTH CARE PROPERTY INVESTORS.....		.02/16/2007	CITIGROUP GLOBAL MARKET.....	2,400.000	94,601	XXX	74,726	88,368	(13,642)	0	0	(13,642)	0	74,726	0	19,875	19,875	1,068	XXX	L
437306 10 3	HOME PROPERTIES INC.....		.02/28/2007	MONTROSE SECURITIES.....	500.000	29,304	XXX	28,668	29,635	(967)	0	0	(967)	0	28,668	0	636	636	325	XXX	L
517942 10 8	LASALLE HOTEL PROPERTIES.....		.01/29/2007	RAYMOND JAMES & ASSOCIA.....	1,200.000	55,217	XXX	45,410	55,020	(9,610)	0	0	(9,610)	0	45,410	0	9,807	9,807	168	XXX	L
554382 10 1	MACERICH CO.....		.02/13/2007	LEHMAN BROS.(SHEARSON).....	1,200.000	116,382	XXX	39,348	103,884	(64,536)	0	0	(64,536)	0	39,348	0	77,034	77,034	0	XXX	L
559775 10 1	MAGUIRE PROPERTIES INC.....		.02/16/2007	WACHOVIA SECURITIES.....	3,000.000	123,551	XXX	74,721	120,000	(45,279)	0	0	(45,279)	0	74,721	0	48,831	48,831	1,200	XXX	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		.01/29/2007	DEUSTCHE BANK ALEX BRO.....	3,400.000	71,752	XXX	73,783	74,086	(303)	0	0	(303)	0	73,783	0	(2,030)	(2,030)	782	XXX	L
893929 20 8	TRANSCEND SERVICES INC.....		.03/07/2007	VARIOUS.....	69,082.000	397,692	XXX	165,797	247,866	(82,069)	0	0	(82,069)	0	165,797	0	231,895	231,895	0	XXX	L
92276F 10 0	VENTAS INC.....		.03/12/2007	STIFEL NICOLAUS & CO. INC.....	6,800.000	302,740	XXX	216,886	287,776	(70,890)	0	0	(70,890)	0	216,886	0	85,854	85,854	2,686	XXX	L
929042 10 9	VORNADO REALTY TRUST.....		.02/05/2007	VARIOUS.....	1,100.000	136,355	XXX	79,895	133,650	(53,755)	0	0	(53,755)	0	79,895	0	56,460	56,460	765	XXX	L
939653 10 1	WASHINGTON REAL ESTATE INVESTME.....		.03/27/2007	GOLDMAN SACHS INC.....	8,800.000	334,200	XXX	326,234	352,000	(25,766)	0	0	(25,766)	0	326,234	0	7,966	7,966	3,630	XXX	L
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					4,888,325	XXX	3,148,815	4,403,335	(1,254,520)	0	0	(1,254,520)	0	3,148,815	0	1,739,509	1,739,509	16,587	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
90330J 2# 6	USF&G CAPITAL II.....		.01/18/2007	REDEEMED.....	3,093.000	3,093,000	XXX	8,972,592	3,043,592	5,929,000	0	0	5,929,000	0	8,972,592	0	(5,879,592)	(5,879,592)	0	XXX	J
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					3,093,000	XXX	8,972,592	3,043,592	5,929,000	0	0	5,929,000	0	8,972,592	0	(5,879,592)	(5,879,592)	0	XXX	XXX
7299997	Total - Common Stocks - Part 4.....					7,981,325	XXX	12,121,407	7,446,927	4,674,480	0	0	4,674,480	0	12,121,407	0	(4,140,083)	(4,140,083)	16,587	XXX	XXX
7299999	Total - Common Stocks.....					7,981,325	XXX	12,121,407	7,446,927	4,674,480	0	0	4,674,480	0	12,121,407	0	(4,140,083)	(4,140,083)	16,587	XXX	XXX
7399999	Total - Preferred and Common Stocks.....					11,183,570	XXX	15,333,543	10,612,852	4,720,690	0	0	4,720,690	0	15,333,543	0	(4,149,973)	(4,149,973)	61,710	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					342,066,601	XXX	336,844,596	336,300,337	5,047,343	0	0	5,717,771	(2,510,520)	339,507,588	2,429,858	129,154	2,559,012	8,068,680	XXX	XXX

E05.15

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

**Sch. DB-Part A-Section 1  
NONE**

**Sch. DB-Part B-Section 1  
NONE**

**Sch. DB-Part C-Section 1  
NONE**

**Sch. DB-Part D-Section 1  
NONE**

# 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	
<b>Open Depositories</b>								
BANK OF AMERICA, CA.....	CONCORD,CA.....	.....2.700	.....181	.....0	.....136,543	.....136,543	.....136,543	XXX
CANADIAN IMPERIAL BANK OF COMM.....	NASSAU,FL.....	.....0.000	.....0	.....0	.....744,940	.....804,273	.....1,935,090	XXX
CITIBANK AUSTRALIA.....	SYDNEY, AUS,AU.....	.....0.000	.....0	.....0	.....565,182	.....560,830	.....29,618	XXX
CITIBANK JAPAN.....	JAPAN,JP.....	.....0.000	.....0	.....0	.....175,150	.....157,754	.....148,922	XXX
CITIBANK TAIWAN.....	TAIWAN,TA.....	.....0.000	.....0	.....0	.....(3)	.....(3)	.....(3)	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....0.000	.....0	.....0	.....(11,352,975)	.....1,927,466	.....(11,025,881)	XXX
CITIBANK, LONDON.....	LONDON,GB.....	.....0.000	.....0	.....0	.....2,553,490	.....3,008,266	.....3,677,615	XXX
FIRST NATIONAL BANK OF ANCHORA.....	ANCHORAGE,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....0.000	.....0	.....0	.....16,271,011	.....21,434,613	.....6,405,413	XXX
MELLON BANK.....	PITTSBURGH,PA.....	.....0.000	.....0	.....0	.....4,684	.....88,730	.....9,946	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK,AR.....	.....0.000	.....0	.....0	.....107,688	.....108,336	.....108,572	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	.....0.000	.....0	.....0	.....8,334,816	.....10,197,549	.....13,657,522	XXX
US BANK CORP.....	LEWINGSTON,MO.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....5,000	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....181	.....0	.....17,555,526	.....38,439,357	.....15,098,357	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....181	.....0	.....17,555,526	.....38,439,357	.....15,098,357	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....2,594	.....2,594	.....2,866	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....181	.....0	.....17,558,120	.....38,441,951	.....15,101,222	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	Gross Investment Income
FNMA DISCOUNT.....		12/04/2006	0.000	01/08/2007	0	0	4,596
CANADA TREASURY BILLS (CAN. PAY).....		01/31/2007	0.000	02/22/2007	0	0	12,550
CANADA TREASURY BILLS (CAN. PAY).....		03/30/2007	0.000	04/19/2007	6,984,704	0	804
CANADA TREASURY BILLS (CAN. PAY).....		01/08/2007	0.000	02/08/2007	0	0	1,450
CANADA TREASURY BILLS (CAN. PAY).....		01/31/2007	0.000	04/05/2007	0	0	4,706
CANADA TREASURY BILLS (CAN. PAY).....		02/22/2007	0.000	04/05/2007	3,997,681	0	17,081
CANADA TREASURY BILLS (CAN. PAY).....		02/28/2007	0.000	04/05/2007	5,996,538	0	21,378
CANADA TREASURY BILLS (CAN. PAY).....		02/28/2007	0.000	05/03/2007	2,988,700	0	10,540
CANADA TREASURY BILLS (CAN. PAY).....		02/28/2007	0.000	05/03/2007	0	0	6,344
ROYAL BANK OF SCOTLAND CD.....		12/05/2006	4.850	05/07/2007	10,820,831	470,465	170,029
BNC NATIONAL BANK CD.....		03/02/2007	5.130	09/02/2007	990,000	4,091	4,091
0199999. Total Cash Equivalents.....					31,778,453	474,556	253,569





**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Physicians - Including Surgeons and Osteopaths**

**ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	670,000	2	611,409	3,502,000	16	(600,550)
2. Alaska.....AK	0	0	0	0	697	0	0	(2,522)
3. Arizona.....AZ	0	0	800,000	2	815,766	840,003	11	(1,007,183)
4. Arkansas.....AR	0	0	130,000	4	(31,765)	6,845,001	35	(791,398)
5. California.....CA	0	0	1,950,000	3	(1,542,588)	1,350,001	9	(448,519)
6. Colorado.....CO	0	0	0	0	445,396	1,050,001	3	(207,543)
7. Connecticut.....CT	0	0	687,074	9	308,259	29,400,023	28	(334,596)
8. Delaware.....DE	0	0	0	1	(77,779)	0	0	(137,048)
9. District of Columbia.....DC	0	0	0	1	21,750	500,000	1	(390,391)
10. Florida.....FL	140,213	140,213	1,000,000	1	572,127	4,954,932	14	(902,721)
11. Georgia.....GA	0	0	0	4	67,666	6,578,251	24	(518,041)
12. Hawaii.....HI	0	0	0	0	12,421	0	0	(37,311)
13. Idaho.....ID	0	0	0	0	1,126	0	0	(3,228)
14. Illinois.....IL	0	0	210,000	4	1,083,655	8,636,836	60	(1,758,104)
15. Indiana.....IN	0	0	131,001	6	(483,176)	2,272,004	62	(186,891)
16. Iowa.....IA	0	0	0	1	602,678	1,251,003	14	(900,379)
17. Kansas.....KS	0	0	0	4	(528,805)	405,000	4	(508,651)
18. Kentucky.....KY	0	0	0	2	(748,192)	1,425,000	9	(375,055)
19. Louisiana.....LA	31,398	31,398	220,000	32	(707,282)	11,988,885	180	(1,094,283)
20. Maine.....ME	0	0	40,000	1	11,740	60,000	1	(157,665)
21. Maryland.....MD	0	0	0	1	15,223	0	0	(36,530)
22. Massachusetts.....MA	0	0	856,521	2	182,881	4,089,901	13	(296,766)
23. Michigan.....MI	0	0	0	0	38,636	455,001	6	(169,671)
24. Minnesota.....MN	0	0	0	0	1,074,252	900,102	5	1,058,974
25. Mississippi.....MS	0	0	300,000	70	(1,181,302)	22,525,750	348	(883,161)
26. Missouri.....MO	0	0	200,000	8	1,348,784	8,280,008	34	(492,987)
27. Montana.....MT	0	0	0	0	813,246	4,744,321	16	(132,438)
28. Nebraska.....NE	0	0	0	0	115,804	1,075,000	7	(319,824)
29. Nevada.....NV	0	0	0	0	42,583	200,000	1	(87,161)
30. New Hampshire.....NH	0	0	0	0	10,567	0	0	(45,948)
31. New Jersey.....NJ	0	0	0	0	2,064,134	8,100,001	10	(178,423)
32. New Mexico.....NM	0	0	0	0	2,716	0	0	(18,005)
33. New York.....NY	10,252	10,113	165,431	2	29,414	943,789	4	(83,311)
34. North Carolina.....NC	(9,974)	(9,974)	0	3	(1,651,941)	1,922,000	11	(994,286)
35. North Dakota.....ND	0	0	0	(1)	178,623	110,000	2	(243,680)
36. Ohio.....OH	0	0	175,000	4	(2,012,178)	13,619,733	23	(899,717)
37. Oklahoma.....OK	0	0	0	0	8,935	740,000	1	(26,351)
38. Oregon.....OR	0	0	0	1	(20,763)	432,741	3	(116,395)
39. Pennsylvania.....PA	0	0	442,500	8	(949,194)	4,161,000	28	(415,115)
40. Rhode Island.....RI	0	0	150,000	0	(586,094)	1,200,000	5	(31,265)
41. South Carolina.....SC	0	0	0	6	64,592	2,900,500	10	(222,508)
42. South Dakota.....SD	0	0	0	(1)	69,050	1,000,001	2	(221,898)
43. Tennessee.....TN	0	0	6,313,574	22	(774,442)	5,416,003	88	(1,255,746)
44. Texas.....TX	0	0	0	6	543,796	2,001,000	12	(1,041,152)
45. Utah.....UT	0	0	230,000	5	(598,243)	3,229,001	9	(356,509)
46. Vermont.....VT	0	0	0	0	821	0	0	(6,624)
47. Virginia.....VA	0	0	0	6	(536,089)	3,187,000	13	(1,433,827)
48. Washington.....WA	0	0	0	3	2,398	75,000	1	(121,845)
49. West Virginia.....WV	0	0	439,250	8	(802,590)	5,847,251	41	(2,312,390)
50. Wisconsin.....WI	0	0	0	0	1,278,297	1,550,001	11	(357,876)
51. Wyoming.....WY	0	0	0	0	4,813	0	0	(25,863)
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	60,000	2	(90,087)	2,090,000	15	(61,748)
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	83,237
58. Aggregate Other Alien.....OT	0	0	0	0	660	0	0	(2,163)
59. Totals.....	171,889	171,750	15,170,351	232	(877,595)	181,854,042	1,190	(22,111,055)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	660	0	0	(2,163)
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	660	0	0	(2,163)



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**ALLOCATED BY STATES AND TERRITORIES**

**Hospitals**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	54,278	29,981	3	(893,212)
2. Alaska.....AK	0	0	0	0	2,185	0	0	(7,904)
3. Arizona.....AZ	(1,475)	(1,475)	0	2	1,053,465	750,004	5	(691,875)
4. Arkansas.....AR	0	0	0	0	216,096	1,920,000	5	(545,955)
5. California.....CA	0	0	20,000	3	(1,997,087)	3,205,734	6	(1,308,373)
6. Colorado.....CO	(2,888)	(2,888)	0	0	(814,249)	1,010,000	2	(404,121)
7. Connecticut.....CT	0	0	325,000	4	3,385,760	9,860,000	11	(1,738,590)
8. Delaware.....DE	0	0	0	0	(391,437)	0	0	(689,721)
9. District of Columbia.....DC	155,314	155,314	0	2	1,843,417	2,500,004	8	(330,561)
10. Florida.....FL	95,616	95,616	244,299	4	491,621	5,581,575	12	(2,309,559)
11. Georgia.....GA	1,423	1,423	0	6	800,454	5,047,260	24	(1,064,768)
12. Hawaii.....HI	0	0	0	0	6,991	0	0	(21,000)
13. Idaho.....ID	0	0	0	0	19	0	0	(54)
14. Illinois.....IL	0	0	11,270,401	68	10,226,037	99,750,718	357	(3,258,283)
15. Indiana.....IN	0	0	0	1	(1,736)	350,000	7	(103,951)
16. Iowa.....IA	0	0	0	0	90,112	0	0	(267,970)
17. Kansas.....KS	585	585	0	0	(351,160)	10,000	1	(763,966)
18. Kentucky.....KY	0	0	0	1	57,235	0	0	(283,616)
19. Louisiana.....LA	0	0	0	0	(228,185)	2,765,001	73	(707,705)
20. Maine.....ME	0	0	0	0	51,501	3,100,000	6	(221,009)
21. Maryland.....MD	0	0	0	1	73,097	500,000	2	(175,404)
22. Massachusetts.....MA	0	0	0	0	12,083	450,000	4	(103,922)
23. Michigan.....MI	0	0	0	0	56,089	300,001	2	(246,313)
24. Minnesota.....MN	54,840	54,840	803,576	0	601,845	1,553,269	5	908,748
25. Mississippi.....MS	0	0	0	0	54,863	295,000	1	(152,471)
26. Missouri.....MO	0	0	0	0	63,848	500,000	2	(141,072)
27. Montana.....MT	0	0	0	0	(164,136)	0	1	(132,134)
28. Nebraska.....NE	0	0	0	0	129,467	0	1	(357,556)
29. Nevada.....NV	0	0	0	0	44,434	0	0	(90,951)
30. New Hampshire.....NH	0	0	0	0	33,106	0	0	(143,956)
31. New Jersey.....NJ	0	0	0	1	39,661	0	0	(249,440)
32. New Mexico.....NM	0	0	0	0	36,924	0	0	(244,815)
33. New York.....NY	0	0	0	2	2,167	6,553,697	23	(283,625)
34. North Carolina.....NC	(15,574)	(15,574)	1,635,000	3	214,449	6,034,000	15	(1,985,301)
35. North Dakota.....ND	0	0	0	0	59,903	0	0	(185,661)
36. Ohio.....OH	0	0	0	0	9,492,972	15,698,716	6	(778,492)
37. Oklahoma.....OK	0	0	7,500	0	51,595	32,500	1	(152,156)
38. Oregon.....OR	0	0	0	1	(707,060)	296,746	3	(751,797)
39. Pennsylvania.....PA	0	0	92,500	14	(2,863,354)	12,769,793	50	(1,309,962)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	100,000	1	(258,923)	4,426,000	11	(480,855)
42. South Dakota.....SD	0	0	0	2	41,615	0	0	(170,691)
43. Tennessee.....TN	0	0	134,000	10	(2,508,235)	1,251,460	11	(3,160,851)
44. Texas.....TX	5,536	5,536	0	0	304,730	251,219	4	(1,067,181)
45. Utah.....UT	0	0	0	2	(982,583)	3,500,005	8	(156,285)
46. Vermont.....VT	0	0	0	0	4,251	0	0	(34,287)
47. Virginia.....VA	0	0	0	0	149,846	1,140,000	4	(356,361)
48. Washington.....WA	0	0	0	2	159,622	2,250,002	5	(544,287)
49. West Virginia.....WV	7,275	7,275	20,000	1	207,869	2,926,000	7	(801,800)
50. Wisconsin.....WI	0	0	15,000	1	(9,055)	55,000	2	(149,302)
51. Wyoming.....WY	0	0	0	0	6,149	0	0	(33,043)
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	67,500	4	17,643	2,857,502	27	(250,277)
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	290,623
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	300,652	300,652	14,734,776	136	18,860,196	199,521,186	715	(29,103,070)

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Other Health Care Professionals, Including Dentists**

**ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	2	(737,396)	25,000	1	(59,209)
2. Alaska.....AK	0	0	0	0	1,947	0	0	(7,044)
3. Arizona.....AZ	0	0	0	0	(230,242)	100,001	3	(45,044)
4. Arkansas.....AR	0	0	0	0	52,311	1,655,000	6	(132,162)
5. California.....CA	0	0	0	2	(16,802)	0	0	(132,464)
6. Colorado.....CO	0	0	0	0	33,838	1,000,002	3	(73,619)
7. Connecticut.....CT	0	0	0	(1)	16,173	1,000	1	(41,551)
8. Delaware.....DE	0	0	0	0	(11,692)	0	0	(20,602)
9. District of Columbia.....DC	0	0	0	0	292	1	1	(5,235)
10. Florida.....FL	0	0	0	5	(415,620)	4,600,000	11	(355,617)
11. Georgia.....GA	0	0	525,000	0	10,033	975,000	4	(35,436)
12. Hawaii.....HI	0	0	0	0	2,715	0	0	(8,155)
13. Idaho.....ID	0	0	0	0	6,927	0	0	(19,855)
14. Illinois.....IL	0	0	2,408,669	2	77,742	901,331	10	(73,693)
15. Indiana.....IN	0	0	0	0	4,702	195,000	1	(21,011)
16. Iowa.....IA	0	0	0	0	34,243	24,001	2	(101,829)
17. Kansas.....KS	0	0	0	0	(200,831)	457,500	3	(453,234)
18. Kentucky.....KY	0	0	0	0	29,592	0	0	(78,266)
19. Louisiana.....LA	0	0	72,500	2	7,848	1,079,000	21	(128,860)
20. Maine.....ME	0	0	0	0	6,680	30,000	2	(28,666)
21. Maryland.....MD	0	0	0	0	15,727	0	0	(37,738)
22. Massachusetts.....MA	0	0	0	3	(1,059,459)	525,000	2	(51,961)
23. Michigan.....MI	0	0	0	0	8,786	0	0	(38,586)
24. Minnesota.....MN	0	0	0	0	140,495	0	0	152,689
25. Mississippi.....MS	0	0	0	0	10,131	1,002	3	(28,149)
26. Missouri.....MO	0	0	0	0	23,596	0	0	(52,135)
27. Montana.....MT	0	0	0	0	13,453	0	0	(20,703)
28. Nebraska.....NE	0	0	0	0	25,373	0	0	(70,074)
29. Nevada.....NV	0	0	0	0	6,583	0	0	(13,474)
30. New Hampshire.....NH	0	0	0	0	2,375	0	0	(10,328)
31. New Jersey.....NJ	0	0	0	1	17,489	51,000	2	(90,385)
32. New Mexico.....NM	0	0	0	1	2,846	40,625	1	(18,877)
33. New York.....NY	0	0	45,000	1	(568,452)	4,080,001	26	(209,503)
34. North Carolina.....NC	0	0	0	0	42,967	0	0	(127,556)
35. North Dakota.....ND	0	0	0	0	2,880	0	0	(8,926)
36. Ohio.....OH	0	0	5,000	3	(68,208)	1,350,000	7	(73,872)
37. Oklahoma.....OK	0	0	0	0	23,347	0	0	(68,853)
38. Oregon.....OR	0	0	0	0	(21,461)	0	0	(35,300)
39. Pennsylvania.....PA	0	0	0	(1)	34,229	1,195,000	11	(131,192)
40. Rhode Island.....RI	0	0	0	0	2,497	0	0	(5,613)
41. South Carolina.....SC	0	0	0	0	511,184	500,000	1	(22,400)
42. South Dakota.....SD	0	0	0	0	10,766	0	0	(34,600)
43. Tennessee.....TN	0	0	297,000	1	(1,088,268)	458,000	5	(114,593)
44. Texas.....TX	0	0	0	2	(16,015)	250,002	5	(294,126)
45. Utah.....UT	0	0	0	0	5,434	200,000	1	(20,022)
46. Vermont.....VT	0	0	0	0	782	0	0	(6,306)
47. Virginia.....VA	0	0	0	0	63,464	100,000	1	(150,929)
48. Washington.....WA	0	0	0	1	233,345	925,000	5	(28,455)
49. West Virginia.....WV	0	0	0	(1)	32,971	125,001	2	(38,486)
50. Wisconsin.....WI	0	0	0	0	(1,085)	0	0	(17,894)
51. Wyoming.....WY	0	0	0	0	2,040	0	0	(10,963)
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	398	0	0	(657)
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	29,433	0	0	98,001	2	627,803
58. Aggregate Other Alien.....OT	0	0	0	0	336	0	0	(438)
59. Totals.....	0	0	3,382,602	23	(2,916,992)	20,941,468	143	(2,874,152)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	336	0	0	(438)
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	336	0	0	(438)



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**ALLOCATED BY STATES AND TERRITORIES**

**Other Health Care Facilities**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	6,100	6,675,000	6	(138,718)
2. Alaska.....AK	0	0	0	0	336	0	0	(1,214)
3. Arizona.....AZ	0	0	0	0	24,788	0	0	(57,656)
4. Arkansas.....AR	0	0	0	2	(8,898)	300,000	2	(103,841)
5. California.....CA	(27,926)	(27,926)	0	2	(141,084)	1	1	(434,575)
6. Colorado.....CO	0	0	0	1	42,998	0	0	(97,897)
7. Connecticut.....CT	0	0	0	1	26,354	1,000,000	1	(72,168)
8. Delaware.....DE	0	0	0	0	(27,451)	0	0	(48,370)
9. District of Columbia.....DC	0	0	0	0	1,208	0	0	(21,688)
10. Florida.....FL	(694)	(694)	3,517,923	2	2,004,046	1,977,005	10	(339,986)
11. Georgia.....GA	0	0	16,667	3	18,585	3,333	2	(69,185)
12. Hawaii.....HI	0	0	0	0	498	0	0	(1,495)
13. Idaho.....ID	0	0	0	0	10,701	0	0	(30,670)
14. Illinois.....IL	0	0	331,121	0	391,821	3,010,607	14	(173,705)
15. Indiana.....IN	0	0	0	1	12,705	50,000	1	(56,768)
16. Iowa.....IA	0	0	0	0	(51,571)	1	1	(69,672)
17. Kansas.....KS	0	0	0	1	(116,547)	0	0	(253,336)
18. Kentucky.....KY	0	0	0	2	(250,543)	0	0	(37,971)
19. Louisiana.....LA	0	0	0	1	(8,024)	710,000	8	(114,542)
20. Maine.....ME	0	0	0	1	11,821	0	0	(55,021)
21. Maryland.....MD	0	0	0	1	(53,234)	1,801,500	26	(52,229)
22. Massachusetts.....MA	0	0	0	0	10,453	0	0	(83,030)
23. Michigan.....MI	0	0	0	0	16,851	0	0	(74,000)
24. Minnesota.....MN	0	0	0	0	314,980	0	0	342,320
25. Mississippi.....MS	0	0	85,358	0	39,248	2,424,642	17	(109,076)
26. Missouri.....MO	0	0	0	1	16,435	0	0	(80,503)
27. Montana.....MT	0	0	0	0	12,464	46,000	6	(19,181)
28. Nebraska.....NE	0	0	0	0	54,649	250,000	1	(150,928)
29. Nevada.....NV	0	0	0	0	9,257	0	0	(18,948)
30. New Hampshire.....NH	0	0	0	0	2,424	0	0	(10,539)
31. New Jersey.....NJ	0	0	0	0	24,683	50,000	1	(68,669)
32. New Mexico.....NM	0	0	0	0	1,314	0	0	(8,712)
33. New York.....NY	0	0	0	2	(47,569)	471,000	5	(36,142)
34. North Carolina.....NC	0	0	0	2	55,085	0	0	(163,534)
35. North Dakota.....ND	0	0	0	1	2,592	0	0	(8,033)
36. Ohio.....OH	0	0	0	1	(41,554)	0	0	(142,061)
37. Oklahoma.....OK	0	0	0	0	(1,612,798)	2,375,000	1	(35,985)
38. Oregon.....OR	0	0	0	0	(30,741)	1,930,430	1	(50,565)
39. Pennsylvania.....PA	0	0	0	2	(280,452)	4,341,382	6	(101,821)
40. Rhode Island.....RI	0	0	0	0	6,930	0	0	(15,580)
41. South Carolina.....SC	0	0	0	0	10,438	0	0	(20,907)
42. South Dakota.....SD	(720)	(720)	2,000	1	12,623	20,000	1	(34,138)
43. Tennessee.....TN	0	0	0	0	3,681	225,000	2	(243,510)
44. Texas.....TX	0	0	0	3	(292,670)	62,556	1	(200,422)
45. Utah.....UT	0	0	0	0	6,340	400,000	3	(23,359)
46. Vermont.....VT	0	0	0	0	716	0	0	(5,776)
47. Virginia.....VA	0	0	0	0	65,227	440,000	3	(155,122)
48. Washington.....WA	0	0	0	2	9,312	0	0	(35,021)
49. West Virginia.....WV	0	0	0	0	46,707	0	0	(54,522)
50. Wisconsin.....WI	0	0	0	1	(2,084)	101,001	3	(34,110)
51. Wyoming.....WY	0	0	0	0	1,365	0	0	(7,334)
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	150,000	1	22,052	765,000	6	(15,765)
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	409,130
58. Aggregate Other Alien.....OT	0	0	0	0	7,302	0	0	(9,511)
59. Totals.....	(29,340)	(29,340)	4,103,068	36	339,866	29,429,459	129	(3,496,062)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	7,302	0	0	(9,511)
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	7,302	0	0	(9,511)



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Medical Malpractice Policies Effective Prior to 1/1/76 ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	100,000	1	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	100,000	1	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	200,000	2	0

**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

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

**NONE**