

QUARTERLY STATEMENT
AS OF JUNE 30, 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
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

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Patrick Hannon, Joseph Patrick Lacher, Jr., Samuel Gersten Liss, Maria Olivo, Kathleen Lynch Preston, Doreen Spadorcia, Kenneth Franklin Spence, III, Bruce Allen Backberg, Douglas Keith Bell, Wade Thomas Overgaard, Douglas Kenneth Russell, and Scott William Rynda.

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD

SS:

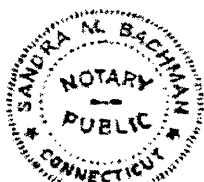
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Handwritten signatures of Brian W. MacLean, Bruce A. Backberg, and Douglas K. Russell.
Brian W. MacLean, President
Bruce A. Backberg, Secretary
Douglas K. Russell, Controller

Subscribed and sworn to before me this

26th day of July, 2007

Notary Public signature and commission expiration date: September 30, 2007



a. Is this an original filing? Yes [X] 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.....	13,055,155,125	0	13,055,155,125	12,822,307,157
2. Stocks:				
2.1 Preferred stocks.....	44,623,383	0	44,623,383	51,160,824
2.2 Common stocks.....	3,406,143,128	2,874,780	3,403,268,348	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).....	99,837,801	0	99,837,801	101,851,228
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	651,087,016	0	651,087,016	615,445,283
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....186,774,079), cash equivalents (\$.....23,416,050) and short-term investments (\$.....268,448,573).....	478,638,702	0	478,638,702	514,274,875
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	599,397,603	4,644,193	594,753,409	933,500,102
8. Receivables for securities.....	3,868,966	0	3,868,966	947,254
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	18,338,751,724	7,518,973	18,331,232,751	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.....	170,989,542	0	170,989,542	174,855,426
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	321,794,528	32,319,489	289,475,039	297,424,581
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....23,286,197 earned but unbilled premiums).....	1,052,660,686	7,717,899	1,044,942,788	1,001,129,046
13.3 Accrued retrospective premiums.....	29,583,779	1,193,632	28,390,147	33,451,716
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	840,807	0	840,807	1,178,299
14.2 Funds held by or deposited with reinsured companies.....	84,567,136	0	84,567,136	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.....	62,322,879	0	62,322,879	0
16.2 Net deferred tax asset.....	610,329,013	350,108,053	260,220,960	255,032,194
17. Guaranty funds receivable or on deposit.....	9,152,232	0	9,152,232	11,584,276
18. Electronic data processing equipment and software.....	697,677	0	697,677	669,422
19. Furniture and equipment, including health care delivery assets (\$.....0).....	14,632,554	14,632,554	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.....	127,485,253	47,241,737	80,243,516	110,531,954
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	20,823,807,810	460,732,338	20,363,075,473	20,171,993,801
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	20,823,807,810	460,732,338	20,363,075,473	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. Suspense, undistributed payments.....	26,043,869	0	26,043,869	29,749,665
2302. Equities and deposits in pools and associations.....	20,025,819	0	20,025,819	32,410,755
2303. Ceded deposit asset.....	17,050,640	0	17,050,640	23,046,935
2398. Summary of remaining write-ins for Line 23 from overflow page.....	64,364,926	47,241,737	17,123,188	25,324,599
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	127,485,253	47,241,737	80,243,516	110,531,954

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....831,082,006).....	8,152,060,851	8,162,526,178
2. Reinsurance payable on paid losses and loss adjustment expenses.....	26,962,319	40,503,853
3. Loss adjustment expenses.....	1,911,923,801	1,851,897,924
4. Commissions payable, contingent commissions and other similar charges.....	109,391,051	157,039,021
5. Other expenses (excluding taxes, licenses and fees).....	91,596,400	129,580,371
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	109,248,790	116,046,849
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....863,226,676 and including warranty reserves of \$.....0).....	2,158,881,258	2,105,017,678
10. Advance premium.....	419,496	499,942
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,309,296	5,669,104
12. Ceded reinsurance premiums payable (net of ceding commissions).....	121,108,382	100,353,354
13. Funds held by company under reinsurance treaties.....	129,049	221,250
14. Amounts withheld or retained by company for account of others.....	97,015,716	122,426,780
15. Remittances and items not allocated.....	96,037,026	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.....	28,096,901	56,558,848
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	103,670,833	167,455,543
20. Payable for securities.....	40,857,480	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.....	(64,168,591)	(74,065,389)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,034,396,700	13,152,114,948
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,034,396,700	13,152,114,948
27. Aggregate write-ins for special surplus funds.....	33,562,645	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).....	3,736,635,332	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).....	7,328,678,772	7,019,878,853
36. TOTALS.....	20,363,075,473	20,171,993,801

## DETAILS OF WRITE-INS

2301. Investment real estate liability.....	12,125,280	13,049,238
2302. Interest deposit liability.....	5,851,155	5,851,155
2303. Special reserve fund.....	1,000,000	1,000,000
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(83,145,026)	(93,965,782)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(64,168,591)	(74,065,389)
2701. Special surplus from retroactive reinsurance.....	32,562,645	26,637,705
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).....	33,562,645	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

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,051,834,285).....	1,074,771,315	1,194,187,255	2,314,585,924
1.2 Assumed..... (written \$.....2,323,697,491).....	2,284,204,410	2,140,040,935	4,380,986,690
1.3 Ceded..... (written \$.....985,939,266).....	1,025,472,199	1,079,576,847	2,123,420,433
1.4 Net..... (written \$.....2,389,592,510).....	2,333,503,526	2,254,651,343	4,572,152,181
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,139,689,597):			
2.1 Direct.....	577,179,477	450,741,037	910,611,657
2.2 Assumed.....	1,125,827,299	1,717,827,129	2,648,540,699
2.3 Ceded.....	641,477,662	1,064,575,192	1,450,197,211
2.4 Net.....	1,061,529,114	1,103,992,974	2,108,955,145
3. Loss expenses incurred.....	342,401,362	242,124,957	569,772,269
4. Other underwriting expenses incurred.....	724,079,584	663,367,956	1,338,197,865
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,128,010,059	2,009,485,887	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).....	205,493,467	245,165,456	555,226,903
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	378,329,786	389,494,551	740,178,616
10. Net realized capital gains (losses) less capital gains tax of \$.....(37,675,597).....	39,448,588	(11,672,238)	(116,614,592)
11. Net investment gain (loss) (Lines 9 + 10).....	417,778,374	377,822,313	623,564,024
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,748,994) amount charged off \$.....2,384,021).....	(4,133,015)	(3,732,917)	(7,628,238)
13. Finance and service charges not included in premiums.....	11,694,452	11,173,880	22,570,486
14. Aggregate write-ins for miscellaneous income.....	1,877,718	(5,239,423)	(27,768,532)
15. Total other income (Lines 12 through 14).....	9,439,155	2,201,540	(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).....	632,710,996	625,189,308	1,165,964,643
17. Dividends to policyholders.....	2,224,243	2,381,136	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).....	630,486,753	622,808,172	1,161,956,845
19. Federal and foreign income taxes incurred.....	80,098,038	91,959,690	303,576,896
20. Net income (Line 18 minus Line 19) (to Line 22).....	550,388,715	530,848,482	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).....	550,388,715	530,848,482	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 \$.....21,619,663.....	252,226,467	128,311,447	888,888,774
25. Change in net unrealized foreign exchange capital gain (loss).....	33,056,339	26,787,625	10,899,411
26. Change in net deferred income tax.....	(62,074,474)	(121,532,886)	95,693,998
27. Change in nonadmitted assets.....	104,337,977	66,214,152	(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.....	(578,000,000)	(500,000,000)	(780,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	8,864,896	0	(432,340,256)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	308,799,919	130,628,821	444,019,324
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,328,678,772	6,706,488,351	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. Retroactive reinsurance gain/loss.....	6,682,871	2,534,502	3,755,114
1402. Change in COLI cash values.....	396,790	(269,650)	770,825
1403. Fines and penalties of regulatory authorities.....	(124,425)	(14,854)	(19,108,698)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(5,077,518)	(7,489,421)	(13,185,773)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,877,718	(5,239,423)	(27,768,532)
3701. Prior period adjustment.....	8,864,896	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).....	8,864,896	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.....	2,377,213,113	4,619,581,168
2. Net investment income.....	394,552,812	806,332,311
3. Miscellaneous income.....	9,439,155	(12,826,284)
4. Total (Lines 1 through 3).....	2,781,205,079	5,413,087,196
5. Benefit and loss related payments.....	1,085,161,195	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.....	1,095,440,225	1,887,599,015
8. Dividends paid to policyholders.....	584,051	4,939,778
9. Federal and foreign income taxes paid (recovered) net of \$....(492,060) tax on capital gains (losses).....	203,981,242	184,567,056
10. Total (Lines 5 through 9).....	2,385,166,713	4,378,857,080
11. Net cash from operations (Line 4 minus Line 10).....	396,038,366	1,034,230,115
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	676,825,905	2,204,584,954
12.2 Stocks.....	32,183,162	106,560,491
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	440,482,311	165,552,045
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	229	2,397,961
12.7 Miscellaneous proceeds.....	32,109,272	18,845,238
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,181,600,879	2,497,940,689
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	926,967,443	2,421,621,844
13.2 Stocks.....	14,517,375	99,951,964
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	49,142,638	69,829,927
13.5 Other invested assets.....	88,578,124	146,374,255
13.6 Miscellaneous applications.....	2,921,713	153,705,768
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,082,127,293	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).....	99,473,586	(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.....	578,000,000	780,000,000
16.6 Other cash provided (applied).....	46,851,875	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).....	(531,148,125)	(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).....	(35,636,173)	(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).....	478,638,702	514,274,875
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Securities moved from Bond to Stock on Schedule D.....	0	10,294,244

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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**

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.

The Company paid dividends in 2007 to its parent company, The St. Paul Travelers Companies, Inc. as follows:

March 29	\$300 million
May 31	\$278 million

**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  No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: .....
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No   
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
- 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   
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
- 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
- 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
- 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  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

- 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

- 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: \$.....279,800,399

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	\$.....3,365,788,457
15.24 Short-Term Investments.....	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
15.26 All Other.....	\$.....512,016,498	\$.....99,680,875
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....3,632,058,900	\$.....3,465,469,332
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? Yes [ ] No [ ]  
If no, attach a description with this statement.

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
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.

---

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 June 30, 2007. The impact of these commutations on the company's net income was immaterial.

---

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

3.2 If yes, give full and complete information thereto:

---

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] 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
<b>Total</b> .....	.....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.....	(15,514,333)	(28,875,890)
3. Cost of acquired.....	20,909,826	45,317,350
4. Cost of additions to and permanent improvements.....	28,232,812	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.....	750,924,817	717,296,512
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	750,924,817	717,296,512
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	750,924,817	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.....	41,538,871	25,991,228
2.2 Additional investment made after acquisitions.....	47,039,253	120,383,027
3. Accrual of discount.....	476,803	868,276
4. Increase (decrease) by adjustment.....	24,412,809	91,494,548
5. Total profit (loss) on sale.....	(11,175,340)	434,560
6. Amounts paid on account or in full during the period.....	440,482,311	165,552,045
7. Amortization of premium.....	376,577	1,040,317
8. Increase (decrease) by foreign exchange adjustment.....	(38,346)	830,396
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	599,397,603	938,002,444
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	599,397,603	938,002,444
12. Total nonadmitted amounts.....	4,644,193	4,502,342
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	594,753,409	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.....	941,484,818	2,521,573,807
3. Accrual of discount.....	6,396,355	13,656,346
4. Increase (decrease) by adjustment.....	246,867,456	246,542,492
5. Increase (decrease) by foreign exchange adjustment.....	3,500,669	4,832,023
6. Total profit (loss) on disposal.....	11,476,845	19,610,358
7. Consideration for bonds and stocks disposed of.....	709,009,067	2,311,145,446
8. Amortization of premium.....	33,183,941	63,897,761
9. Book/adjusted carrying value, current period.....	16,505,921,635	16,038,388,499
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	16,505,921,635	16,038,388,499
12. Total nonadmitted amounts.....	2,874,780	2,874,780
13. Statement value.....	16,503,046,855	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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	12,155,101,956	3,102,410,757	3,021,447,496	2,097,957	12,155,101,956	12,238,163,174	0	12,131,202,801
2. Class 2.....	813,463,095	21,792,136	14,962,582	(13,958,540)	813,463,095	806,334,110	0	798,320,024
3. Class 3.....	173,251,373	5,521,765	20,301,591	(922,201)	173,251,373	157,549,346	0	211,148,979
4. Class 4.....	119,799,355	3,031,250	5,890,251	(5,586,069)	119,799,355	111,354,285	0	147,662,538
5. Class 5.....	24,206,641	1,256,250	3,654,031	1,528,246	24,206,641	23,337,107	0	29,470,861
6. Class 6.....	6,266,979	0	187,781	4,202,529	6,266,979	10,281,727	0	3,099,150
7. Total Bonds.....	13,292,089,400	3,134,012,158	3,066,443,731	(12,638,078)	13,292,089,400	13,347,019,748	0	13,320,904,353
<b>PREFERRED STOCK</b>								
8. Class 1.....	42,901,295	2,011,238	7,009,767	(2,535,559)	42,901,295	35,367,207	0	43,073,464
9. Class 2.....	7,301,620	1,000,000	1,000,000	1,656,840	7,301,620	8,958,460	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	2,499,999	2,797,715	0	297,716	0	0
14. Total Preferred Stock.....	50,202,915	3,011,238	10,509,766	1,918,996	50,202,915	44,623,383	0	51,160,824
15. Total Bonds and Preferred Stock.....	13,342,292,315	3,137,023,396	3,076,953,497	(10,719,082)	13,342,292,315	13,391,643,131	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.....	268,448,573	XXX	266,281,794	1,442,189	528,246

**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.....	4,248,163,047	10,984,791,259
3. Increase (decrease) by adjustment.....	(4,792,266)	1,243,395
4. Increase (decrease) by foreign exchange adjustment.....	191,491	3,986,237
5. Total profit (loss) on disposal of short-term investments.....	(689)	2,396,603
6. Consideration received on disposal of short-term investments.....	4,448,238,111	11,107,906,689
7. Book/adjusted carrying value, current period.....	268,448,573	473,125,101
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	268,448,573	473,125,101
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	268,448,573	473,125,101
12. Income collected during period.....	15,796,206	28,114,146
13. Income earned during period.....	14,625,137	27,312,850

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

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

**Sch. F  
NONE**

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 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	11,479,483	13,165,635	12,141,298	8,448,506	96,201,677	93,822,757
2. Alaska.....AK	YES	4,032,841	5,177,174	1,938,489	1,625,112	12,829,484	13,914,787
3. Arizona.....AZ	YES	13,178,371	12,662,776	7,851,103	12,909,202	74,253,726	71,185,330
4. Arkansas.....AR	YES	6,009,947	7,010,603	1,156,886	3,810,755	33,588,284	36,141,314
5. California.....CA	YES	90,584,924	119,164,018	59,390,025	67,954,136	476,405,032	519,843,800
6. Colorado.....CO	YES	23,419,714	21,111,670	6,445,317	9,689,606	88,672,401	89,938,928
7. Connecticut.....CT	YES	8,899,837	16,866,465	5,551,703	10,483,310	117,621,309	116,474,359
8. Delaware.....DE	YES	1,441,598	1,535,643	7,906,990	1,533,022	14,201,791	12,814,611
9. District of Columbia.....DC	YES	2,842,758	4,394,346	2,333,339	2,544,941	32,716,655	27,030,908
10. Florida.....FL	YES	49,712,197	52,371,372	20,635,266	41,636,964	195,095,323	227,262,075
11. Georgia.....GA	YES	20,095,929	22,055,346	14,743,921	15,586,606	106,511,096	110,380,801
12. Hawaii.....HI	YES	1,602,403	886,577	1,282,287	3,688,747	14,632,388	15,090,145
13. Idaho.....ID	YES	1,536,626	1,801,919	745,338	649,258	8,391,156	7,863,216
14. Illinois.....IL	YES	42,725,513	52,022,604	66,481,156	73,881,463	429,630,961	445,771,649
15. Indiana.....IN	YES	11,172,147	13,941,367	10,124,609	6,787,951	57,135,894	66,748,860
16. Iowa.....IA	YES	4,599,560	5,256,116	3,226,659	14,383,490	39,855,474	44,299,937
17. Kansas.....KS	YES	10,230,467	11,790,129	1,480,667	3,160,836	44,167,044	41,778,726
18. Kentucky.....KY	YES	4,701,693	6,147,311	4,900,287	8,292,422	42,156,739	47,459,570
19. Louisiana.....LA	YES	36,057,661	36,070,645	13,724,389	46,387,495	209,771,380	273,153,773
20. Maine.....ME	YES	2,427,652	3,146,564	5,254,754	784,251	10,316,174	15,832,688
21. Maryland.....MD	YES	13,846,326	17,505,826	7,650,756	10,009,107	81,744,370	90,930,639
22. Massachusetts.....MA	YES	22,438,942	31,179,879	28,911,008	16,923,681	109,036,364	126,877,855
23. Michigan.....MI	YES	15,671,412	19,032,526	4,549,962	10,538,179	84,079,473	95,544,992
24. Minnesota.....MN	YES	21,269,659	25,214,576	11,840,621	15,726,667	153,032,303	153,460,250
25. Mississippi.....MS	YES	8,566,047	8,486,728	12,787,251	17,445,274	82,793,378	102,982,406
26. Missouri.....MO	YES	9,951,769	11,529,573	6,796,911	8,585,262	88,861,486	84,774,715
27. Montana.....MT	YES	4,246,491	3,173,212	2,887,232	5,172,743	29,487,097	33,862,864
28. Nebraska.....NE	YES	2,543,554	(660,401)	483,642	2,188,071	28,949,207	31,779,673
29. Nevada.....NV	YES	5,106,363	5,262,524	2,545,828	7,065,166	40,870,901	47,103,796
30. New Hampshire.....NH	YES	3,257,895	4,506,100	1,206,316	3,163,046	24,883,921	29,406,043
31. New Jersey.....NJ	YES	36,075,917	36,714,410	18,252,627	18,697,278	169,579,524	166,660,838
32. New Mexico.....NM	YES	16,838,809	16,930,758	6,082,134	8,847,177	37,401,576	35,029,043
33. New York.....NY	YES	83,325,305	82,127,155	53,435,042	51,573,982	498,204,362	496,289,661
34. North Carolina.....NC	YES	14,766,350	16,446,395	9,433,438	17,647,929	70,843,571	83,872,262
35. North Dakota.....ND	YES	4,272,065	4,471,078	651,716	926,485	7,631,990	6,067,892
36. Ohio.....OH	YES	18,102,935	20,225,119	23,291,326	9,183,918	91,858,390	107,906,680
37. Oklahoma.....OK	YES	9,912,725	10,787,455	5,059,822	5,098,031	32,920,667	38,381,959
38. Oregon.....OR	YES	6,993,018	8,631,215	5,352,765	10,081,474	28,471,712	29,824,181
39. Pennsylvania.....PA	YES	38,327,159	42,319,742	22,927,894	33,563,276	181,334,544	208,890,559
40. Rhode Island.....RI	YES	6,377,032	6,388,715	8,431,575	4,825,619	22,376,574	23,109,753
41. South Carolina.....SC	YES	5,930,072	7,277,005	3,384,601	4,126,891	41,415,731	41,270,660
42. South Dakota.....SD	YES	2,534,095	2,771,404	918,853	257,392	14,810,393	10,752,052
43. Tennessee.....TN	YES	7,359,238	7,649,621	12,417,851	8,015,836	59,562,938	72,940,310
44. Texas.....TX	YES	83,903,255	81,072,851	50,504,377	68,713,417	422,755,580	471,856,462
45. Utah.....UT	YES	9,284,270	8,142,680	2,686,035	2,019,439	39,407,227	37,628,038
46. Vermont.....VT	YES	964,401	1,116,075	631,746	629,171	8,781,442	11,135,335
47. Virginia.....VA	YES	17,741,911	19,315,535	5,908,164	9,214,552	74,835,939	73,259,362
48. Washington.....WA	YES	20,755,018	21,665,790	13,720,895	12,642,752	99,405,049	79,802,850
49. West Virginia.....WV	YES	5,256,436	6,869,529	5,964,260	11,675,166	32,898,914	46,314,643
50. Wisconsin.....WI	YES	15,868,284	16,295,794	5,693,762	22,107,648	84,270,946	85,596,519
51. Wyoming.....WY	YES	11,380,933	10,179,345	2,259,513	1,628,309	19,657,353	15,003,667
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	665	1,117	0	0	20,748	8,618
54. Puerto Rico.....PR	YES	555,278	938,593	666,797	(267,666)	10,249,609	10,414,340
55. US Virgin Islands.....VI	YES	178,578	40,834	88,411	20,386	765,245	637,041
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	YES	143,102,427	132,265,536	48,905,694	34,332,659	387,443,505	369,942,893
58. Aggregate Other Alien.....OT	XXX	38,378,332	39,701,325	10,941,617	9,506,767	71,854,332	56,635,186
59. Totals.....(a)	54	1,051,834,285	1,132,153,900	644,584,926	776,123,157	5,336,650,350	5,652,762,272

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	38,040,711	39,529,131	10,941,617	9,506,767	71,760,812	56,585,463
5802. Bahama Islands.....	XXX	337,621	172,194	0	0	93,520	49,723
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	38,378,332	39,701,325	10,941,617	9,506,767	71,854,332	56,635,186

(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 (Bermuda) Limited *	Bermuda	98-0190863
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... .. Travelers Guarantee Company of Canada*	Canada	
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Seaboard Surety Company (22535)*	New York	13-5379820	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Unionamerica Holdings, Ltd.	United Kingdom		... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Unionamerica Acquisition Company, Ltd.	United Kingdom		... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Unionamerica Insurance Company, Ltd. *	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Unionamerica Combined Investment Co., Ltd.	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. Jago Dedicated, Ltd. (88.9%)	United Kingdom		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Jago Capital Limited	United Kingdom		... .. Atlantic Insurance Company (22209) *	Texas	75-6013587
... .. Lloyds Syndicate 205 *	United Kingdom		... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. MMedica Insurance Company, Ltd. *	Ireland		... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... .. Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... .. Gulf Underwriting Holdings Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Gulf Underwriting Limited *	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... .. Discover Re Managers, Inc.	Delaware	06-1288492	... .. The Northland Company	Minnesota	41-0588627
... .. Discover Reinsurance Company (44440) *	Indiana	06-1313745	... .. Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
... .. Discovery Managers, Ltd.	Connecticut	06-1273933	... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... .. Chandler AZ Properties, LLC	Delaware	41-0406690	... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... USF&G Financial Services Corporation	Maryland	52-1386957	... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... .. American Equity Specialty Insurance Company (10819) *	California	86-0868106
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... .. Northland Insurance Company (24015) *	Minnesota	41-6009967
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... .. Northland Casualty Company (24031) *	Minnesota	94-6051964
... St. Paul Reinsurance Company Limited *	United Kingdom		... .. Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... St. Paul Travelers Insurance Company Limited *	United Kingdom		... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... F&G U.K. Underwriters Limited	United Kingdom		... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Aprilgrange Limited	United Kingdom		... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... .. Constitution State Services, LLC	Connecticut	06-1501229
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... TPC Investments Inc.	Connecticut	06-1534005	... .. TINDY Foreign, Inc.	Connecticut	20-4403403
... TPC UK Investments LLC	United Kingdom		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... .. The Travelers Marine Corporation	California	94-0338230
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200			

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.....	96,557,136	48,009,361	49.7	81.5
2. Allied lines.....	25,866,652	4,647,176	18.0	(63.8)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	(525,832)	161,286	(30.7)	36.2
5. Commercial multiple peril.....	13,134,704	615,089	4.7	156.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	115,119,614	54,207,867	47.1	44.5
9. Inland marine.....	46,814,626	5,017,756	10.7	43.9
10. Financial guaranty.....	0	0	0.0	21.1
11.1. Medical malpractice-occurrence.....	(45,617)	7,745,822	(16,980.1)	195,703.4
11.2. Medical malpractice-claims made.....	460,875	25,171,980	5,461.8	810,843.3
12. Earthquake.....	3,027,413	(191,078)	(6.3)	(40.9)
13. Group accident and health.....	0	(32,956)	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	270,680	130,021	48.0	171.3
16. Workers' compensation.....	25,692,229	8,559,823	33.3	57.1
17.1. Other liability-occurrence.....	339,813,122	165,809,209	48.8	47.5
17.2. Other liability-claims made.....	170,614,567	81,873,028	48.0	29.0
18.1. Products liability-occurrence.....	64,089,441	19,389,488	30.3	(22.9)
18.2. Products liability-claims made.....	7,594,857	4,292,013	56.5	22.9
19.1, 19.2 Private passenger auto liability.....	15,177	(23,457)	(154.6)	(132,510.0)
19.3, 19.4 Commercial auto liability.....	98,631,363	42,996,619	43.6	40.8
21. Auto physical damage.....	26,328,821	10,606,597	40.3	52.9
22. Aircraft (all perils).....	7,320	4,443	60.7	0.0
23. Fidelity.....	18,273,328	8,480,534	46.4	58.9
24. Surety.....	14,850,478	87,618,780	590.0	21.6
26. Burglary and theft.....	2,612,225	1,384,306	53.0	37.5
27. Boiler and machinery.....	5,568,135	705,770	12.7	(130.4)
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	44.8
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.....	1,074,771,315	577,179,477	53.7	37.7
<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.....	50,777,747	95,582,829	84,992,724
2. Allied lines.....	10,009,981	22,148,805	29,649,129
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	(35,760)	(1,035,020)	1,171,316
5. Commercial multiple peril.....	8,071,199	13,100,082	13,168,758
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	70,137,504	125,478,941	127,075,707
9. Inland marine.....	26,079,090	47,782,371	50,204,995
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	(24,696)	(42,370)	805
11.2. Medical malpractice-claims made.....	0	460,875	0
12. Earthquake.....	1,965,768	3,706,208	2,909,971
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	156,081	327,558	218,707
16. Workers' compensation.....	3,471,560	8,455,993	73,756,833
17.1. Other liability-occurrence.....	175,692,509	350,486,060	351,620,696
17.2. Other liability-claims made.....	82,189,681	161,289,190	163,067,369
18.1. Products liability-occurrence.....	31,545,769	68,428,743	65,569,648
18.2. Products liability-claims made.....	3,692,198	7,524,850	7,568,268
19.1, 19.2 Private passenger auto liability.....	4,958	15,759	14,209
19.3, 19.4 Commercial auto liability.....	43,406,899	89,885,675	94,706,182
21. Auto physical damage.....	13,587,429	25,650,219	23,548,536
22. Aircraft (all perils).....	116,762	116,762	0
23. Fidelity.....	9,537,395	17,393,514	16,716,119
24. Surety.....	2,670,900	7,444,368	19,154,410
26. Burglary and theft.....	1,223,649	2,303,741	2,947,274
27. Boiler and machinery.....	2,457,924	5,329,131	4,092,245
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.....	536,734,547	1,051,834,285	1,132,153,900
<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	462,328	63,180	525,508	2,815,370	47,190	3,565,941	6,428,501	144,282	(73,257)	71,025
2. 2005	443,509	900,836	1,344,345	120,772	15,327	136,099	342,952	27,972	796,580	1,167,504	20,216	(60,958)	(40,743)
3. Subtotals 2005 + Prior	3,576,925	4,650,404	8,227,328	583,100	78,506	661,607	3,158,322	75,161	4,362,522	7,596,004	164,497	(134,215)	30,282
4. 2006	532,560	1,254,536	1,787,096	266,856	52,882	319,738	412,454	49,233	987,960	1,449,646	146,750	(164,461)	(17,711)
5. Subtotals 2006 + Prior	4,109,485	5,904,940	10,014,424	849,957	131,388	981,345	3,570,775	124,394	5,350,481	9,045,650	311,247	(298,676)	12,571
6. 2007	XXX	XXX	XXX	XXX	373,025	373,025	XXX	300,804	717,530	1,018,334	XXX	XXX	XXX
7. Totals	4,109,485	5,904,940	10,014,424	849,957	504,413	1,354,370	3,570,775	425,198	6,068,011	10,063,985	311,247	(298,676)	12,571
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. ....7.6 %	2. ....(5.1)%	3. ....0.1 %
													Col. 13, Line 7 Line 8
													4. ....0.2 %

**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.....	6,635,610	0	6,635,610	7,026,325
2305. Other assets.....	5,809,058	0	5,809,058	4,030,507
2306. State surcharges receivable.....	5,761,931	0	5,761,931	5,287,346
2307. Due from unaffiliated companies.....	1,841,505	0	1,841,505	1,643,830
2308. COLI supplemental benefits trust.....	1,381,550	0	1,381,550	1,038,135
2309. Sundry.....	250,000	0	250,000	250,000
2310. Other assets nonadmitted.....	31,076,919	31,076,919	0	0
2311. Assumed reinsurance receivable and payable.....	(626,651)	0	(626,651)	(455,935)
2312. Amounts receivable under high deductible policies.....	12,235,004	16,164,818	(3,929,814)	6,504,391
2397. Summary of remaining write-ins for Line 23.....	64,364,926	47,241,737	17,123,188	25,324,599

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	674,513	678,301
2305. Other liabilities.....	517,421	553,765
2306. Escheat liability.....	484,020	420,349
2307. Retrospective premium reserve.....	0	1,374,780
2308. Retroactive reinsurance reserve ceded.....	(84,820,980)	(96,992,977)
2397. Summary of remaining write-ins for Line 23.....	(83,145,026)	(93,965,782)

**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.....	(5,077,518)	(7,489,421)	(13,185,773)
1497. Summary of remaining write-ins for Line 14.....	(5,077,518)	(7,489,421)	(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	153,941
28 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	0	0	0	12,427,792
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	0	0	0	122,137
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	191,368
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	0	0	0	120,432
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	0	0	0	102,013
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	0	0	0	261,374
15 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	0	0	0	8,928,603
Warehouses and land located at:					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	0	0	0	92,132
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	0	0	0	8,827
6 warehouses/offices.....					0	0	0	0
Various addresses.....	Tamps/St. Petersburg.....	FL.....	03/22/2004	Various.....	0	0	0	422,905
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	152,729
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	214,733
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	214,733
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	162,095
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	41,329
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	(8,180)
					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						
5401 West Kennedy.....	Tampa.....	FL.....	..03/31/1998	Various.....	.....0	.....0	.....0	.....58,158
Two Centerpoint.....	Portland.....	OR.....	..10/01/1998	Various.....	.....0	.....0	.....0	.....116,729
3001 Butterfield Road.....	Oakbrook.....	IL.....	..05/12/1999	Various.....	.....0	.....0	.....0	.....27,141
401 Lennon Lane.....	Walnut Creek.....	CA.....	..01/13/2004	Various.....	.....0	.....0	.....0	.....615,790
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	.....55,660
Desert Canyon 100, 2401 W Peoria Ave.....	Phoenix.....	AZ.....	..11/29/2006	Various.....	.....0	.....0	.....0	.....238
Meridian Bldg, 9780 S. Meridian Blvd.....	Denver.....	CO.....	..12/21/2006	Various.....	.....0	.....0	.....0	.....20,831
9060 East Via Linda.....	Scottsdale.....	AZ.....	..02/01/2007	Various.....	.....0	.....0	.....0	.....44,100
0199999. Totals.....					.....0	.....0	.....0	.....24,332,877
9999999. Totals.....					.....0	.....0	.....0	.....24,332,877

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 Adjustments	9 Increase (Decrease) by Foreign Exchange Adjustments	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
<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- ation	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>																
	GS Mezzanine Partners III, L.P.....	New York.....	NY..	Direct.....		09/25/2003	.....2	.....906,922	.....0	.....906,922	.....906,922	.....0	.....0	.....0	.....1.1	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Direct.....		12/29/2003	.....2	.....751,915	.....0	.....751,915	.....751,915	.....0	.....0	.....0	.....9.4	
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT..	Direct.....		12/28/2006	.....2	.....698,852	.....0	.....698,852	.....698,852	.....0	.....0	.....6,801,148	.....14.3	
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....2,357,689	.....0	.....2,357,689	.....2,357,689	.....0	.....0	.....6,801,148	.....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	.....155,732	.....0	.....155,732	.....155,732	.....0	.....0	.....0	.....5.5	
	Carlyle Europe Partners II, L.P.....	London.....	GB..	Direct.....		12/13/2004	.....3	.....611,298	.....0	.....611,298	.....611,298	.....0	.....0	.....0	.....0.0	
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Direct.....		12/31/2004	.....3	.....3,311,978	.....0	.....3,311,978	.....3,311,978	.....0	.....0	.....0	.....0.0	
	Century Capital Partners III, L.P.....	Boston.....	MA..	Direct.....		09/30/2002	.....3	.....1,246,881	.....0	.....1,246,881	.....1,246,881	.....0	.....0	.....0	.....17.3	
	Eureka II, L.P.....	Philadelphia.....	PA..	Direct.....		02/28/2007	.....3	.....431,962	.....0	.....431,962	.....431,962	.....0	.....0	.....0	.....8.5	
	Shasta Ventures, L.P.....	Menlo Park.....	CA..	Direct.....		01/25/2005	.....1	.....150,000	.....0	.....150,000	.....150,000	.....0	.....0	.....0	.....1.4	
	Split Rock Partners, LP.....	Minneapolis.....	MN..	Direct.....		04/28/2005	.....1	.....1,691,000	.....0	.....1,691,000	.....1,691,000	.....0	.....0	.....0	.....18.8	
	Brevan Howard Equity Strategies Fund, L.P.....	George Town, Ca	KY..	Direct.....		05/01/2007	.....13	.....20,000,000	.....0	.....20,105,454	.....20,105,454	.....105,454	.....0	.....0	.....2.9	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....27,598,851	.....0	.....27,704,305	.....27,704,305	.....105,454	.....0	.....0	.....XXX....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																
	Upper Lakes Growth Capital LLC.....	Eden Prairie.....	MN..	Direct.....		01/19/1999	.....0	.....183,674	.....0	.....183,674	.....183,674	.....0	.....0	.....0	.....96.2	
	Quartis Capital Fund I LLC.....	Eden Prairie.....	MN..	Direct.....		10/02/2000	.....0	.....297,000	.....0	.....297,000	.....297,000	.....0	.....0	.....0	.....99.3	
	Windamere III LLC.....	San Diego.....	CA..	Direct.....		05/23/2001	.....0	.....24,814	.....0	.....24,814	.....24,814	.....0	.....0	.....0	.....99.2	
	Vesbridge.....	Westborough.....	MA..	Direct.....		03/08/2006	.....0	.....5,856,500	.....0	.....5,856,500	.....5,856,500	.....0	.....0	.....0	.....99.0	
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								.....6,361,987	.....0	.....6,361,987	.....6,361,987	.....0	.....0	.....0	.....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	
	CT Large Loan.....	New York.....	NY..	Direct.....		07/25/2006	.....0	.....4,615,385	.....0	.....4,615,385	.....4,615,385	.....0	.....0	.....0	.....9.2	
	CWSP- 1 LLC.....	Phoenix.....	AZ..	Direct.....		04/01/2004	.....0	.....(150,000)	.....0	.....(150,000)	.....(150,000)	.....0	.....0	.....0	.....50.0	
	Madison Ave LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....1,090,100	.....0	.....1,090,100	.....1,090,100	.....0	.....0	.....0	.....50.0	
	Thayer Hotel.....	Annapolis.....	MD..	Direct.....		10/01/2004	.....0	.....968,217	.....0	.....968,217	.....968,217	.....0	.....0	.....0	.....4.9	
	Water Street LLC (NY).....	New York.....	NY..	Direct.....		02/08/1995	.....0	.....10,000	.....0	.....10,000	.....10,000	.....0	.....0	.....0	.....50.0	
	Secured Capital Japan Real Estate Partners.....	Los Angeles.....	CA..	Direct.....		03/30/2007	.....0	.....2,045,081	.....0	.....2,045,081	.....2,045,081	.....0	.....0	.....0	.....2.0	
	Tishman 7, LP.....	New York.....	NY..	Direct.....		05/03/2007	.....0	.....6,703,502	.....0	.....6,703,502	.....6,703,502	.....0	.....0	.....0	.....3.0	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....15,298,685	.....0	.....15,298,685	.....15,298,685	.....0	.....0	.....0	.....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	.....636,429	.....0	.....636,429	.....636,429	.....0	.....0	.....0	.....5.1	
	Avenue Special Situations Fund V, L.P.....	New York.....	NY..	Direct.....		05/04/2007	.....0	.....4,000,000	.....0	.....4,000,000	.....4,000,000	.....0	.....0	.....16,000,000	.....0.8	
	Century Capital Partners IV, L.P.....	Boston.....	MA..	Direct.....		04/30/2007	.....0	.....3,734,948	.....0	.....3,734,948	.....3,734,948	.....0	.....0	.....11,265,052	.....1.0	
	Trident IV, L.P.....	Greenwich.....	CT..	Direct.....		04/12/2007	.....0	.....2,236,539	.....0	.....2,060,718	.....2,060,718	.....0	.....0	.....17,763,461	.....1.1	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....10,607,916	.....0	.....10,432,095	.....10,432,095	.....0	.....0	.....45,028,513	.....XXX....
<b>Any Other Class of Admitted Asset - Affiliated</b>																
	St. Paul Venture Capital VI LLC.....	Eden Prairie.....	MN..	Direct.....		10/25/2000	.....0	.....4,839,297	.....0	.....4,839,297	.....4,839,297	.....0	.....0	.....0	.....99.0	
3899999.	Total - Any Other Class of Admitted Asset - Affiliated.....								.....4,839,297	.....0	.....4,839,297	.....4,839,297	.....0	.....0	.....0	.....XXX....
3999999.	Subtotal - Unaffiliated.....								.....55,863,140	.....0	.....55,792,773	.....55,792,773	.....105,454	.....0	.....51,829,661	.....XXX....
4099999.	Subtotal - Affiliated.....								.....11,201,284	.....0	.....11,201,284	.....11,201,284	.....0	.....0	.....0	.....XXX....
4199999.	Totals.....								.....67,064,425	.....0	.....66,994,058	.....66,994,058	.....105,454	.....0	.....51,829,661	.....XXX....

E03

### 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- ation	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												

### 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	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
		3 City	4 State											

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

	GS Mezzanine Partners III, L.P.....	New York.....	NY..	Distribution.....	09/25/2003	1,490,824	0	0	1,490,824	1,490,824	0	0	0	0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.	Distribution.....	12/29/2003	392,307	0	0	392,307	392,307	0	0	0	0
	Lehman Brothers European Mezzanine Partners	New York.....	NY..	Distribution.....	06/08/2004	524,643	0	0	524,643	524,643	0	0	0	0
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....					2,407,774	0	0	2,407,774	2,407,774	0	0	0	0

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

	Carlyle Europe Partners II, L.P.....	London.....	GB	Distribution.....	12/13/2004	78,944	0	0	78,944	412,551	333,607	0	333,607	0
	Shasta Ventures, L.P.....	Menlo Park.....	CA.	Distribution.....	01/25/2005	283,117	0	0	283,117	283,117	0	0	0	0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....					362,061	0	0	362,061	695,668	333,607	0	333,607	0

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

	Windamere III LLC.....	San Diego.....	CA..	Distribution.....	05/23/2001	1,596,783	0	0	1,596,783	1,596,783	0	0	0	0
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....					1,596,783	0	0	1,596,783	1,596,783	0	0	0	0

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

	747 Third LLC (NY).....	New York.....	NY..	Distribution.....	02/08/1995	6,060,629	0	0	6,060,629	6,060,629	0	0	0	0
	777 Third LLC (NY).....	New York.....	NY..	Distribution.....	02/08/1995	31,154	0	0	31,154	31,154	0	0	0	0
	NYLIM - GCR Fund 1 - 2002 LP.....	New York.....	NY..	Distribution.....	04/14/2004	2,225,073	0	0	2,225,073	2,225,073	0	0	0	0
	Tishman 6, LP.....	New York.....	NY..	Distribution.....	12/23/2004	6,500,780	0	0	6,500,780	6,500,780	0	0	0	0
	Castle Pines.....	Denver.....	CO.	Distribution.....	02/08/1995	48,093	0	0	48,093	48,093	0	0	0	0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....					14,865,729	0	0	14,865,729	14,865,729	0	0	0	0

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

	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.	Distribution.....	12/15/2004	402,041	0	0	402,041	402,041	0	0	0	0
	Trident IV, L.P.....	Greenwich.....	CT.	Distribution.....	04/12/2007	175,821	0	0	175,821	175,821	0	0	0	0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....					577,862	0	0	577,862	577,862	0	0	0	0

**Any Other Class of Admitted Asset - Unaffiliated**

	Insurance Revolution Note.....	Princeton.....	NJ..	Distribution.....	12/27/2005	1,873	0	0	1,873	1,873	0	0	0	0
3799999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....					1,873	0	0	1,873	1,873	0	0	0	0

**Any Other Class of Admitted Asset - Affiliated**

	St. Paul Venture Capital IV LLC.....	Eden Prairie.....	MN.	Sale.....	01/02/1997	14,032,241	(293,683)	0	13,738,558	13,639,373	0	(99,185)	(99,185)	0
	St. Paul Venture Capital V LLC.....	Eden Prairie.....	MN.	Sale.....	02/04/1999	75,668,911	(26,584)	0	75,642,327	73,337,194	0	(2,305,133)	(2,305,133)	0
	St. Paul Venture Capital VI LLC.....	Eden Prairie.....	MN.	Sale.....	10/25/2000	323,695,973	106,693	0	323,802,666	304,887,219	0	(9,192,108)	(9,192,108)	0
3899999.	Total - Any Other Class of Admitted Asset - Affiliated.....					413,397,125	(213,574)	0	413,183,551	391,863,786	0	(11,596,426)	(11,596,426)	0
3999999.	Subtotal - Unaffiliated.....					18,215,299	0	0	18,215,299	18,548,906	333,607	0	333,607	0
4099999.	Subtotal - Affiliated.....					414,993,908	(213,574)	0	414,780,335	393,460,569	0	(11,596,426)	(11,596,426)	0
4199999.	Totals.....					433,209,207	(213,574)	0	432,995,633	412,009,475	333,607	(11,596,426)	(11,262,819)	0

E03.1

## SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Name or Description	3	4	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
		City	State											

**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 - U.S. Government</b>									
742651 CW 0	PRIVATE EXPORT FUNDING 5.685 2012 05.....		06/01/2007.....	DIRECT WITH COMPANY.....		150,000	150,000	0	1.....
0399999.	Total - Bonds - U.S. Government.....					150,000	150,000	0	XXX.....
<b>Bonds - All Other Government</b>									
135087 WH 3	CANADA TREASURY BONDS 6.000 2008 06.....	C.....	05/31/2007.....	RBC DOMINION GLOBAL MARKETS.....		5,070,250	5,000,000	0	1FE.....
135087 WR 1	CANADA TREASURY BONDS 5.500 2009 06.....	C.....	05/31/2007.....	TD SECURITIES.....		25,437,500	25,000,000	0	1FE.....
135087 YD 0	CANADA TREASURY BONDS 3.750 2008 06.....	C.....	05/31/2007.....	RBC DOMINION GLOBAL MARKETS.....		9,923,500	10,000,000	0	1FE.....
000000 00 0	HONG KONG GOVERNMENT 6.0M 2.470 2008 06.....	D.....	05/11/2007.....	HSBC.....		755,942	767,220	7,790	1FE.....
91086Q AQ 1	UNITED MEXICAN STATES 5.875 2014 01.....	F.....	06/25/2007.....	UBS AG.....		1,509,750	1,500,000	39,901	2FE.....
13509P BC 6	CANADA HOUSING TRUST 4.800 2012 06.....	C.....	06/20/2007.....	VARIOUS.....		4,998,750	5,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					47,695,692	47,267,220	47,691	XXX.....
<b>Bonds - States, Territories and Possessions</b>									
74703R Z9 9	MINNESOTA GO P-FLOATS PT 3.780 2026 11.....		06/26/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		10,531,840	10,535,000	62,177	1FE.....
928109 PS 0	VIRGINIA GENERAL OBLIGAT 5.000 2027 06.....		06/06/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		8,388,354	7,930,000	0	1FE.....
97705L PT 8	WISCONSIN GENERAL OBLIGA 5.000 2027 05.....		06/07/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		11,761,248	11,345,000	0	1FE.....
56344Z MB 2	MANITOBA (PROVINCE OF) 4.700 2009 12.....	C.....	06/01/2007.....	CIBC WORLD MARKETS.....		1,998,940	2,000,000	0	1FE.....
683234 YX 0	ONTARIO (PROVINCE OF) 4.300 2017 03.....	C.....	05/30/2007.....	VARIOUS.....		3,915,200	4,000,000	32,279	1FE.....
74814Z DR 1	QUEBEC (PROVINCE OF) 4.500 2017 12.....	C.....	06/13/2007.....	PUTNAM LOVELL NBF SE.....		2,941,290	3,000,000	42,781	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					39,536,872	38,810,000	137,237	XXX.....
<b>Bonds - Political Subdivisions of States</b>									
083773 DH 1	BERGEN CO IMPT AUTH CNTY 5.000 2016 12.....		05/15/2007.....	NW CAPITAL.....		2,869,924	2,650,000	0	1FE.....
083773 DJ 7	BERGEN CO IMPT AUTH CNTY 5.000 2017 12.....		05/15/2007.....	NW CAPITAL.....		4,075,500	3,750,000	0	1FE.....
259030 PK 4	DOUGLAS CO SD GO S2007 ( 5.000 2025 04.....		05/16/2007.....	CITIGROUP GLOBAL MARKETS.....		4,268,360	4,000,000	0	1FE.....
259030 PL 2	DOUGLAS CO SD GO S2007 ( 5.000 2026 04.....		05/16/2007.....	CITIGROUP GLOBAL MARKETS.....		11,872,805	11,135,000	0	1FE.....
355694 M2 3	FREDERICK CO GO S2007 4.500 2025 06.....		05/15/2007.....	UBS AG.....		6,077,160	6,000,000	12,000	1FE.....
355694 M3 1	FREDERICK CO GO S2007 4.500 2026 06.....		05/15/2007.....	UBS AG.....		6,325,313	6,250,000	12,500	1FE.....
495224 J5 7	KING CO GO SD#411 ISSAQU 4.500 2020 12.....		05/09/2007.....	SEATTLE NORTHWEST SECURITIES CORP.....		5,240,862	5,100,000	0	1FE.....
528828 SC 1	LEWISVILLE ISD GO REF S2 5.000 2020 08.....		04/26/2007.....	RBC DAIN RAUSCHER INC.....		5,372,150	5,000,000	11,111	1FE.....
602409 FV 1	MILWAUKEE METRO SEWER DI 5.000 2017 10.....		06/07/2007.....	UBS AG.....		14,803,857	13,910,000	0	1FE.....
60374Y QP 5	MINNEAPOLIS GENERAL OBLI 5.000 2012 12.....		06/27/2007.....	CITIGROUP GLOBAL MARKETS.....		3,883,002	3,700,000	0	1FE.....
60374Y QR 1	MINNEAPOLIS GENERAL OBLI 5.000 2014 12.....		06/27/2007.....	CITIGROUP GLOBAL MARKETS.....		1,485,946	1,400,000	0	1FE.....
64966E 8K 6	NEW YORK CITY GO SPEARS 3.760 2021 08.....		06/25/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		16,425,071	16,430,000	241,138	1FE.....
703589 EX 5	PAULDING CO GENERAL OBLI 5.000 2023 02.....		04/25/2007.....	MORGAN KEEGAN & CO INC.....		2,090,946	1,950,000	3,521	1FE.....
703589 EY 3	PAULDING CO GENERAL OBLI 5.000 2024 02.....		04/25/2007.....	MORGAN KEEGAN & CO INC.....		1,605,930	1,500,000	2,708	1FE.....
703589 EZ 0	PAULDING CO GENERAL OBLI 5.000 2025 02.....		04/25/2007.....	MORGAN KEEGAN & CO INC.....		1,069,800	1,000,000	1,806	1FE.....
751617 6N 6	RAMSEY CO CAP IMPT GO S2 5.000 2026 02.....		06/28/2007.....	PIPER JAFFRAY & HOPWOOD.....		1,083,410	1,040,000	0	1FE.....
76886P DH 3	RIVERSIDE CCD GO S2007C 5.000 2027 08.....		06/07/2007.....	UBS AG.....		9,105,856	8,740,000	0	1FE.....
849254 NX 1	SPOTSYLVANIA CO GEN OBLI 5.000 2021 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,568,657	1,490,000	0	1FE.....
849254 NY 9	SPOTSYLVANIA CO GEN OBLI 5.000 2022 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,566,273	1,490,000	0	1FE.....
849254 NZ 6	SPOTSYLVANIA CO GEN OBLI 5.000 2023 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,563,889	1,490,000	0	1FE.....
849254 PA 9	SPOTSYLVANIA CO GEN OBLI 5.000 2024 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,561,520	1,490,000	0	1FE.....
849254 PB 7	SPOTSYLVANIA CO GEN OBLI 5.000 2025 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,560,328	1,490,000	0	1FE.....
849254 PC 5	SPOTSYLVANIA CO GEN OBLI 5.000 2026 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,559,136	1,490,000	0	1FE.....
849254 PD 3	SPOTSYLVANIA CO GEN OBLI 5.000 2027 01.....		06/07/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,557,959	1,490,000	0	1FE.....
98704C PW 0	YORK ONTARIO REGIONAL MU 4.600 2017 05.....	C.....	05/15/2007.....	RBC DOMINION GLOBAL MARKETS.....		2,000,200	2,000,000	0	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					110,593,853	105,985,000	284,784	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
452227 AU 5	ILLINOIS SALES TAX REV S 5.000 2026 06.....		06/26/2007.....	J P MORGAN CHASE SECURITIES INC.....		2,582,925	2,500,000	0	1FE.....
452227 AV 3	ILLINOIS SALES TAX REV S 5.000 2027 06.....		06/26/2007.....	J P MORGAN CHASE SECURITIES INC.....		2,580,925	2,500,000	0	1FE.....
455057 JP 5	INDIANA FIN AUTH REV FD 4.750 2023 02.....		05/10/2007.....	UBS AG.....		7,656,201	7,350,000	0	1FE.....
455057 JR 1	INDIANA FIN AUTH REV FD 4.750 2025 02.....		05/10/2007.....	UBS AG.....		6,744,644	6,505,000	0	1FE.....
495289 PJ 3	KING CO SEWER REV REF S2 5.000 2024 01.....		06/28/2007.....	RBC DAIN RAUSCHER INC.....		2,584,075	2,500,000	61,806	1FE.....
534272 ZD 4	LINCOLN ELEC SYS REV REF 5.000 2019 09.....		05/01/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		10,777,300	10,000,000	0	1FE.....

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**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)
747038 TQ 0	MASSACHUSETTS P-FLOATS P 3.760 2032 07		06/25/2007	MERRILL LYNCH CAPITAL MARKETS		46,531,037	46,545,000	153,343	1FE
647310 E3 1	NEW MEXICO SEVERANCE TAX 5.000 2011 07		05/15/2007	CITIGROUP GLOBAL MARKETS		13,217,600	12,635,000	0	1FE
68607V QS 7	OREGON DEPT ADMIN LOTTER 5.000 2023 04		06/08/2007	LEHMAN BROTHERS		10,119,275	9,685,000	169,488	1FE
68607D KG 9	OREGON DEPT TRANS HWY US 4.500 2027 11		05/16/2007	MORGAN STANLEY DEAN WITTER		5,016,400	5,000,000	0	1FE
71884A QW 2	PHOENIX CIVIC IMP SR LIE 4.750 2025 07		06/06/2007	RBC DAIN RAUSCHER INC		8,325,011	8,175,000	28,045	1FE
71884A QY 8	PHOENIX CIVIC IMP SR LIE 4.750 2027 07		06/06/2007	RBC DAIN RAUSCHER INC		8,140,320	8,000,000	27,444	1FE
747038 E9 4	PORT OF SEATTLE PT-4185 3.810 2020 10		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		14,250,724	14,255,000	7,440	1FE
762197 BU 4	RHODE ISLAND H&E BROWNS 5.000 2019 09		06/21/2007	GOLDMAN SACHS & CO		2,216,466	2,100,000	0	1FE
762197 BV 2	RHODE ISLAND H&E BROWNS 5.000 2020 09		06/21/2007	GOLDMAN SACHS & CO		2,319,858	2,205,000	0	1FE
762197 CB 5	RHODE ISLAND H&E BROWNS 5.000 2026 09		06/21/2007	GOLDMAN SACHS & CO		3,066,732	2,950,000	0	1FE
762197 CC 3	RHODE ISLAND H&E BROWNS 5.000 2027 09		06/21/2007	GOLDMAN SACHS & CO		1,038,740	1,000,000	0	1FE
79061A BA 4	ST JOSEPH CO (UNIV NOTRE 3.550 2040 03		06/11/2007	GOLDMAN SACHS & CO		83,287,505	83,300,000	82,798	1
011832 S9 4	ALASKA HSG FIN CORP PA-1 3.800 2037 12		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		11,001,699	11,005,000	29,548	1FE
13033E 8U 0	CALIFORNIA HSG FIN AGY S 3.720 2031 08		06/25/2007	MERRILL LYNCH CAPITAL MARKETS		24,247,724	24,255,000	355,774	1FE
747038 NA 1	VIRGINIA HSG DEV AUTH P- 3.790 2036 01		06/25/2007	MERRILL LYNCH CAPITAL MARKETS		22,383,283	22,390,000	74,353	1FE
97689P P7 7	WISCONSIN HSG & ECONOMIC 3.800 2033 09		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		14,800,559	14,805,000	178,986	1FE
3199999	Total - Bonds - Special Revenue & Special Assessments					302,889,001	299,660,000	1,169,025	XXX
<b>Bonds - Public Utilities</b>									
485134 BJ 8	KANSAS CITY POWER & LIGH 5.850 2017 06		05/30/2007	BANC OF AMERICA SECURITIES LLC		1,996,640	2,000,000	0	2FE
74913G AC 9	QWEST CORP 8.875 2012 03		06/07/2007	MERRILL LYNCH CAPITAL MARKETS		1,093,750	1,000,000	21,448	2FE
3899999	Total - Bonds - Public Utilities					3,090,390	3,000,000	21,448	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
009363 AD 4	AIRGAS INC 6.250 2014 07		06/18/2007	FTN FINANCIAL		242,500	250,000	6,771	3FE
000780 HX 7	AMAC 2003-8 A4 5.250 2033 06		06/06/2007	UBS AG		4,754,688	5,000,000	7,292	1FE
049255 AG 7	ATLAS COPCO AB (144A) 5.600 2017 05		05/15/2007	CITIGROUP GLOBAL MARKETS		2,998,650	3,000,000	0	1FE
133131 AQ 5	CAMDEN PROPERTY TRUST 5.700 2017 05		05/01/2007	J P MORGAN CHASE SECURITIES INC		1,993,000	2,000,000	0	2FE
163893 AA 8	CHEMTURA CORP 6.875 2016 06		05/22/2007	FTN FINANCIAL		827,925	830,000	27,580	3FE
181592 AF 3	CLARKE AMERICAN (144A) 9.500 2015 05		05/01/2007	VARIOUS		1,256,250	1,250,000	792	5FE
12545E AD 8	CWHL 2007-J2 2A3 6.000 2037 07		05/18/2007	COUNTRYWIDE SECURITIES CORP		25,148,438	25,000,000	120,833	1FE
27965# AA 0	EDENS & AVANT INVESTMENT 5.570 2014 08		05/04/2007	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	2Z
294429 AF 2	EQUIFAX INC 6.300 2017 07		06/25/2007	BANC OF AMERICA SECURITIES LLC		997,790	1,000,000	0	2FE
29736R AB 6	ESTEE LAUDER CO 5.550 2017 05		04/26/2007	CITIGROUP GLOBAL MARKETS		998,450	1,000,000	0	1FE
346091 AX 9	FOREST OIL (144A) 7.250 2019 06		06/01/2007	VARIOUS		2,007,500	2,000,000	0	4FE
36186C AH 6	GMAC LLC 6.625 2012 05		05/10/2007	DEUTSCHE BANC		996,190	1,000,000	0	3FE
48666K AL 3	KB HOME 5.875 2015 01		05/22/2007	CREDIT SUISSE FIRST BOSTON		1,868,400	2,000,000	42,431	3FE
52521R AE 1	LMT 2007-5 1A3 5.750 2037 05		05/21/2007	LEHMAN BROTHERS		22,703,516	23,000,000	106,535	1FE
58405U AC 6	MEDCO HEALTH SOLUTIONS 7.250 2013 08		06/07/2007	JEFFERIES & CO INC		243,936	232,000	5,467	2FE
896522 AE 9	TRINITY INDUSTRIES 6.500 2014 03		05/22/2007	FTN FINANCIAL		830,156	825,000	10,427	3FE
912909 AC 2	UNITED STATES STEEL CORP 6.050 2017 06		05/16/2007	J P MORGAN CHASE SECURITIES INC		2,996,790	3,000,000	0	2FE
984121 BN 2	XEROX CORP 6.875 2011 08		05/11/2007	CREDIT SUISSE FIRST BOSTON		897,090	850,000	14,772	2FE
984121 BS 1	XEROX CORP 5.500 2012 05		05/14/2007	CITIGROUP GLOBAL MARKETS		2,988,390	3,000,000	0	2FE
097751 AH 4	BOMBARDIER INC (144A) 6.300 2014 05		05/22/2007	FTN FINANCIAL		756,594	775,000	3,255	3FE
17310Z EF 4	CITIGROUP FINANCE CANADA 4.540 2013 05	C	05/11/2007	RBC DOMINION GLOBAL MARKETS		1,999,200	2,000,000	0	1FE
780085 PW 0	ROYAL BANK OF CANADA 4.530 2012 05	C	05/02/2007	RBC DOMINION GLOBAL MARKETS		1,999,920	2,000,000	0	1FE
780085 QC 3	ROYAL BANK OF CANADA (CA 4.970 2014 06	C	05/31/2007	RBC DOMINION GLOBAL MARKETS		999,590	1,000,000	0	1FE
94975Z BF 2	WELLS FARGO FINANCIAL CA 5.100 2012 06	C	06/18/2007	RBC DOMINION GLOBAL MARKETS		499,215	500,000	0	1FE
485161 AA 1	KANSAS CITY SOUTHERN MEX 7.625 2013 12	F	05/17/2007	MORGAN STANLEY DEAN WITTER		1,023,750	1,000,000	38,337	4FE
14041V AB 9	COAFT 2006-B A2 (MBIA) 5.530 2009 05		04/27/2007	CREDIT SUISSE FIRST BOSTON		2,323,450	2,323,269	6,067	1FE
066053 AB 5	BAMH 1998-1 M 6.940 2023 04		06/27/2007	DEUTSCHE BANC		5,075,000	5,000,000	0	2FE
4599999	Total - Bonds - Industrial & Miscellaneous					91,426,377	91,835,269	390,557	XXX
6099997	Total - Bonds - Part 3					595,382,185	586,707,489	2,050,741	XXX
6099999	Total - Bonds					595,382,185	586,707,489	2,050,741	XXX

E04.1

**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>Preferred Stocks - Banks, Trust and Insurance Companies</b>									
025816 AU 3	AMERICAN EXPRESS AXP 6.80% VAR 09/01/66		07/28/2006	CITIGROUP GLOBAL MARKETS	20,000.000	2,011,238	0.00	0	P1LFE
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.					2,011,238	XXX	0	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
74460D 25 7	PUBLIC STORAGE INC SER L 6.75%		10/19/2006	JP MORGAN SECURITIES	40,000.000	1,000,000	0.00	0	P2LFE
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					1,000,000	XXX	0	XXX
6599997	Total - Preferred Stocks - Part 3					3,011,238	XXX	0	XXX
6599999	Total - Preferred Stocks					3,011,238	XXX	0	XXX
<b>Common Stocks - Banks, Trust and Insurance Companies</b>									
294703 10 3	EQUITY INNS INC		06/29/2007	FREIDMAN BILLINGS & RAMSEY	25,100.000	469,505	XXX	0	L
6799999	Total - Common Stocks - Banks, Trust & Ins. Cos.					469,505	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
004239 10 9	ACADIA REALTY TRUST		06/20/2007	KEY BANC	14,300.000	384,350	XXX	0	L
039583 10 9	ARCHSTONE-SMITH TRUST		06/29/2007	VARIOUS	1,800.000	102,177	XXX	0	L
05564E 10 6	BRE PROPERTIES		04/23/2007	KEY BANC	1,000.000	62,657	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		04/23/2007	KEY BANC	200.000	23,374	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		05/14/2007	CITIGROUP GLOBAL MARKETS	1,400.000	101,389	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		05/30/2007	VARIOUS	2,900.000	145,915	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		06/29/2007	CITIGROUP GLOBAL MARKETS	1,700.000	131,262	XXX	0	L
31430F 10 1	FELCOR LODGING TRUST INC		06/22/2007	VARIOUS	17,300.000	443,663	XXX	0	L
370021 10 7	GENERAL GROWTH PROPERTIES INC		04/30/2007	VARIOUS	3,200.000	205,084	XXX	0	L
437306 10 3	HOME PROPERTIES INC		05/29/2007	VARIOUS	7,400.000	413,111	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		04/23/2007	KEY BANC	1,700.000	45,317	XXX	0	L
49427F 10 8	KILROY REALTY CORP		06/05/2007	VARIOUS	1,900.000	143,873	XXX	0	L
49446R 10 9	KIMCO REALTY CORP		04/17/2007	WACHOVIA SECURTIES	2,900.000	140,300	XXX	0	L
517942 10 8	LASALLE HOTEL PROPERTIES		06/20/2007	VARIOUS	6,200.000	282,363	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		04/23/2007	KEY BANC	1,100.000	54,912	XXX	0	L
737464 10 7	POST PROPERTIES INC		06/21/2007	VARIOUS	9,400.000	492,725	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		06/22/2007	VARIOUS	800.000	103,238	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		06/20/2007	A. G. EDWARDS	1,500.000	145,246	XXX	0	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC		04/09/2007	MCDONALD	3,000.000	68,173	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		04/05/2007	RAYMOND JAMES	2,900.000	79,872	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		06/29/2007	VARIOUS	4,500.000	172,636	XXX	0	L
902653 10 4	UDR INC		05/11/2007	ML DIRECT ACCESS SOFT DOLLAR	3,800.000	113,113	XXX	0	L
92276F 10 0	VENTAS INC		06/29/2007	VARIOUS	13,300.000	530,069	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		04/23/2007	KEY BANC	500.000	60,851	XXX	0	L
6899999	Total - Common Stocks - Industrial & Miscellaneous					4,445,670	XXX	0	XXX
7299997	Total - Common Stocks - Part 3					4,915,175	XXX	0	XXX
7299999	Total - Common Stocks					4,915,175	XXX	0	XXX
7399999	Total - Preferred and Common Stocks					7,926,413	XXX	0	XXX
7499999	Total - Bonds, Preferred and Common Stocks					603,308,598	XXX	2,050,741	XXX

E04.2

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







SCHEDULE D - PART 4

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

E05.2

Table with columns: 1 CUSIP Identification, 2 Description, 3 For, 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, 11-15 Change in Book/Adjusted Carrying Value (Unrealized, Current, etc.), 16 Disposal Date, 17 Book/ Adjusted Carrying Value At Disposal, 18 Foreign Exchange Gain (Loss) on Disposal, 19 Realized Gain (Loss) on Disposal, 20 Total Gain (Loss) on Disposal, 21 Bond Interest/ Stock Dividends Received During Year, 22 Maturity Date, 23 NAIC Designation or Market Indicator.

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36207F 3U 3	GNMA PASS TH #00431111 8.500		06/15/2007	PAID ON PRINCIPAL		13	13	13	14	0	(1)	0	(1)	0	13	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #00431336 8.500		06/15/2007	PAID ON PRINCIPAL		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #00431929 7.750		06/15/2007	PAID ON PRINCIPAL		292	292	297	305	0	(12)	0	(12)	0	292	0	0	0	0	06/15/2026	1
36207G ZG 7	GNMA PASS TH #00431943 8.500		06/15/2007	PAID ON PRINCIPAL		646	646	663	668	0	(22)	0	(22)	0	646	0	0	0	0	07/15/2026	1
36207G 5G 0	GNMA PASS TH #00432047 8.500		06/15/2007	PAID ON PRINCIPAL		49	49	50	51	0	(2)	0	(2)	0	49	0	0	0	0	09/15/2026	1
36207H WD 5	GNMA PASS TH #00432744 8.500		06/15/2007	PAID ON PRINCIPAL		61	61	63	63	0	(3)	0	(3)	0	61	0	0	0	0	07/15/2026	1
36207H WV 5	GNMA PASS TH #00432760 8.500		06/15/2007	PAID ON PRINCIPAL		1,818	1,818	1,865	1,846	0	(28)	0	(28)	0	1,818	0	0	0	0	07/15/2026	1
36207H YL 5	GNMA PASS TH #00432815 8.500		06/15/2007	PAID ON PRINCIPAL		357	357	369	372	0	(15)	0	(15)	0	357	0	0	0	0	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #00432955 8.500		06/15/2007	PAID ON PRINCIPAL		58	58	60	62	0	(4)	0	(4)	0	58	0	0	0	0	09/15/2026	1
36207J EJ 8	GNMA PASS TH #00433137 8.500		06/15/2007	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #00435271 8.500		06/15/2007	PAID ON PRINCIPAL		83	83	85	86	0	(3)	0	(3)	0	83	0	0	0	0	05/15/2026	1
36207L SD 1	GNMA PASS TH #00435316 8.500		06/15/2007	PAID ON PRINCIPAL		378	378	388	389	0	(11)	0	(11)	0	378	0	0	0	0	08/15/2026	1
36207L SG 4	GNMA PASS TH #00435319 8.500		06/15/2007	PAID ON PRINCIPAL		494	494	511	508	0	(14)	0	(14)	0	494	0	0	0	0	08/15/2026	1
36207L 5L 8	GNMA PASS TH #00435651 8.500		06/15/2007	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		06/15/2007	PAID ON PRINCIPAL		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	0	08/15/2026	1
36207N CB 8	GNMA PASS TH #00436666 8.500		06/15/2007	PAID ON PRINCIPAL		534	534	548	541	0	(7)	0	(7)	0	534	0	0	0	0	08/15/2026	1
36207N D6 8	GNMA PASS TH #00436725 8.500		06/15/2007	PAID ON PRINCIPAL		2,386	2,386	2,460	2,483	0	(97)	0	(97)	0	2,386	0	0	0	0	11/15/2026	1
36207N WM 2	GNMA PASS TH #00437252 8.500		06/15/2007	PAID ON PRINCIPAL		147	147	152	153	0	(5)	0	(5)	0	147	0	0	0	0	11/15/2026	1
36207N X6 6	GNMA PASS TH #00437301 8.500		06/15/2007	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		06/15/2007	PAID ON PRINCIPAL		52	52	53	54	0	(2)	0	(2)	0	52	0	0	0	0	08/15/2026	1
36207P AV 1	GNMA PASS TH #00437520 8.500		06/15/2007	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #00437537 8.500		06/15/2007	PAID ON PRINCIPAL		21	21	21	21	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #00437541 8.500		06/15/2007	PAID ON PRINCIPAL		100	100	104	105	0	(4)	0	(4)	0	100	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #00437543 8.500		06/15/2007	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		06/15/2007	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #00438240 8.500		06/15/2007	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2026	1
36207Q T2 3	GNMA PASS TH #00438969 8.500		06/15/2007	PAID ON PRINCIPAL		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #00439134 8.500		06/15/2007	PAID ON PRINCIPAL		101	101	105	105	0	(4)	0	(4)	0	101	0	0	0	0	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #00439136 8.500		06/15/2007	PAID ON PRINCIPAL		357	357	368	376	0	(19)	0	(19)	0	357	0	0	0	0	11/15/2026	1
36207R MM 4	GNMA PASS TH #00439664 8.500		06/15/2007	PAID ON PRINCIPAL		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	10/15/2026	1
36207S JB 0	GNMA PASS TH #00440458 8.500		06/15/2007	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	11/15/2026	1
36207T EH 0	GNMA PASS TH #00441236 8.500		06/15/2007	PAID ON PRINCIPAL		191	191	197	203	0	(12)	0	(12)	0	191	0	0	0	0	09/15/2026	1
36207T W5 6	GNMA PASS TH #00441768 8.500		06/15/2007	PAID ON PRINCIPAL		63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	0	11/15/2026	1
36207U ED 6	GNMA PASS TH #00442132 8.500		06/15/2007	PAID ON PRINCIPAL		533	533	550	561	0	(28)	0	(28)	0	533	0	0	0	0	11/15/2026	1
36207U EJ 3	GNMA PASS TH #00442137 8.500		06/15/2007	PAID ON PRINCIPAL		209	209	216	219	0	(9)	0	(9)	0	209	0	0	0	0	11/15/2026	1
36208F JZ 4	GNMA PASS TH #00449480 7.500		06/15/2007	PAID ON PRINCIPAL		56,593	56,593	58,035	57,358	0	(765)	0	(765)	0	56,593	0	0	0	0	10/15/2027	1
36209G RV 1	GNMA PASS TH #00471300 6.000		06/15/2007	PAID ON PRINCIPAL		187,092	187,092	182,765	182,239	0	4,853	0	4,853	0	187,092	0	0	0	0	01/15/2032	1
36209Y TV 0	GNMA PASS TH #00485764 6.000		06/15/2007	PAID ON PRINCIPAL		159,752	159,752	159,252	159,224	0	528	0	528	0	159,752	0	0	0	0	09/15/2031	1
36210N RP 6	GNMA PASS TH #00497394 6.000		06/15/2007	PAID ON PRINCIPAL		114,913	114,913	112,525	111,338	0	3,576	0	3,576	0	114,913	0	0	0	0	01/15/2029	1
36212N AM 9	GNMA PASS TH #00538312 6.000		06/15/2007	PAID ON PRINCIPAL		112,688	112,688	111,284	110,691	0	1,998	0	1,998	0	112,688	0	0	0	0	02/15/2032	1
36213A CE 2	GNMA PASS TH #00548269 6.000		06/15/2007	PAID ON PRINCIPAL		76,790	76,790	76,022	75,831	0	959	0	959	0	76,790	0	0	0	0	02/15/2032	1
36213C U4 0	GNMA PASS TH #00550603 5.000		06/15/2007	PAID ON PRINCIPAL		262,227	262,227	259,194	259,198	0	3,029	0	3,029	0	262,227	0	0	0	0	08/15/2035	1
36213C YZ 0	GNMA PASS TH #00550727 5.000		06/15/2007	PAID ON PRINCIPAL		665,824	665,824	655,285	655,763	0	10,061	0	10,061	0	665,824	0	0	0	0	11/15/2035	1
36213D ZA 3	GNMA PASS TH #00551663 6.000		06/15/2007	PAID ON PRINCIPAL		9,770	9,770	9,739	9,737	0	33	0	33	0	9,770	0	0	0	0	09/15/2031	1
36213E B9 6	GNMA PASS TH #00551864 6.000		06/15/2007	PAID ON PRINCIPAL		9,898	9,898	9,719	9,655	0	243	0	243	0	9,898	0	0	0	0	11/15/2031	1
36213E PU 4	GNMA PASS TH #00552235 6.000		06/15/2007	PAID ON PRINCIPAL		17,090	17,090	16,687	16,517	0	573	0	573	0	17,090	0	0	0	0	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		06/15/2007	PAID ON PRINCIPAL		130,065	130,065	127,423	126,315	0	3,750	0	3,750	0	130,065	0	0	0	0	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		06/15/2007	PAID ON PRINCIPAL		34,704	34,704	33,658	32,908	0	1,796	0	1,796	0	34,704	0	0	0	0	02/15/2032	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 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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36213E UL 8	GNMA PASS TH #00552387 6.500	...	06/15/2007	PAID ON PRINCIPAL	.....	38,452	38,452	40,645	40,767	0	(2,315)	0	(2,315)	0	38,452	0	0	0	420	02/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500	...	06/15/2007	PAID ON PRINCIPAL	.....	97,391	97,391	102,945	103,606	0	(6,215)	0	(6,215)	0	97,391	0	0	0	1,353	04/15/2032	1
36213F HD 8	GNMA PASS TH #00552928 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	20,633	20,633	20,987	20,921	0	(288)	0	(288)	0	20,633	0	0	0	171	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	181,918	181,918	184,505	184,162	0	(2,244)	0	(2,244)	0	181,918	0	0	0	1,723	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	415,373	415,373	436,271	438,659	0	(23,287)	0	(23,287)	0	415,373	0	0	0	2,520	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500	...	06/15/2007	PAID ON PRINCIPAL	.....	213,122	213,122	211,490	211,502	0	1,620	0	1,620	0	213,122	0	0	0	1,554	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	17,849	17,849	17,526	17,368	0	481	0	481	0	17,849	0	0	0	178	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	151,340	151,340	149,836	149,211	0	2,129	0	2,129	0	151,340	0	0	0	1,479	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	79,850	79,850	80,823	80,535	0	(685)	0	(685)	0	79,850	0	0	0	862	09/15/2017	1
36213U YC 8	GNMA PASS TH #00565107 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	204,650	204,650	208,615	208,883	0	(4,233)	0	(4,233)	0	204,650	0	0	0	1,913	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	61,572	61,572	62,434	62,899	0	(1,328)	0	(1,328)	0	61,572	0	0	0	871	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	121,395	121,395	123,121	123,056	0	(1,661)	0	(1,661)	0	121,395	0	0	0	1,249	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #00569235 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	180,405	180,405	183,901	187,343	0	(6,937)	0	(6,937)	0	180,405	0	0	0	1,732	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	226,675	226,675	226,427	226,604	0	70	0	70	0	226,675	0	0	0	2,490	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	210,108	210,108	204,330	202,251	0	7,857	0	7,857	0	210,108	0	0	0	2,501	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	89,117	89,117	89,444	89,674	0	(557)	0	(557)	0	89,117	0	0	0	702	11/15/2031	1
36200S AG 5	GNMA PASS TH #00570707 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	125,350	125,350	123,509	123,225	0	2,125	0	2,125	0	125,350	0	0	0	687	12/15/2031	1
36200S A2 6	GNMA PASS TH #00570725 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	59,875	59,875	59,225	58,923	0	952	0	952	0	59,875	0	0	0	319	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	201,121	201,121	198,937	198,726	0	2,394	0	2,394	0	201,121	0	0	0	2,011	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	8,860	8,860	8,696	8,664	0	195	0	195	0	8,860	0	0	0	89	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	159,409	159,409	155,648	154,430	0	4,979	0	4,979	0	159,409	0	0	0	1,344	12/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	163,185	163,185	161,030	160,050	0	3,135	0	3,135	0	163,185	0	0	0	1,631	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	60,985	60,985	60,194	59,977	0	1,008	0	1,008	0	60,985	0	0	0	613	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	68,653	68,653	67,698	67,398	0	1,256	0	1,256	0	68,653	0	0	0	729	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	227,857	227,857	226,718	226,351	0	1,507	0	1,507	0	227,857	0	0	0	2,997	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	108,401	108,401	105,132	102,913	0	5,488	0	5,488	0	108,401	0	0	0	1,083	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	278,280	278,280	274,192	272,787	0	5,492	0	5,492	0	278,280	0	0	0	2,345	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	6,478	6,478	6,393	6,350	0	129	0	129	0	6,478	0	0	0	65	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	221,467	221,467	218,514	217,697	0	3,770	0	3,770	0	221,467	0	0	0	2,720	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	27,415	27,415	27,310	27,296	0	119	0	119	0	27,415	0	0	0	269	02/15/2032	1
36201A SN 9	GNMA PASS TH #00577533 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	5,230	5,230	5,161	5,114	0	116	0	116	0	5,230	0	0	0	92	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	9,836	9,836	10,027	10,229	0	(393)	0	(393)	0	9,836	0	0	0	59	10/15/2032	1
36201A 3T 3	GNMA PASS TH #00577810 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	144,634	144,634	141,967	141,086	0	3,548	0	3,548	0	144,634	0	0	0	1,140	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	117,500	117,500	119,146	120,561	0	(3,061)	0	(3,061)	0	117,500	0	0	0	659	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	13,290	13,290	13,547	13,778	0	(488)	0	(488)	0	13,290	0	0	0	132	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	52,532	52,532	51,761	51,457	0	1,075	0	1,075	0	52,532	0	0	0	568	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	8,446	8,446	8,322	8,268	0	178	0	178	0	8,446	0	0	0	83	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	113,414	113,414	111,831	111,352	0	2,062	0	2,062	0	113,414	0	0	0	1,579	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	93,709	93,709	91,073	89,573	0	4,136	0	4,136	0	93,709	0	0	0	1,205	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	10,181	10,181	9,874	9,734	0	447	0	447	0	10,181	0	0	0	1,011	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	94,505	94,505	96,130	95,875	0	(1,370)	0	(1,370)	0	94,505	0	0	0	785	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	36,143	36,143	35,420	35,580	0	563	0	563	0	36,143	0	0	0	269	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	181,607	181,607	178,911	178,341	0	3,266	0	3,266	0	181,607	0	0	0	2,222	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	176,470	176,470	177,490	177,387	0	(917)	0	(917)	0	176,470	0	0	0	1,846	10/15/2017	1
36201F XP 7	GNMA PASS TH #00582186 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	12,103	12,103	11,972	11,933	0	170	0	170	0	12,103	0	0	0	123	01/15/2032	1
36201F 5T 0	GNMA PASS TH #00582358 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	283,347	283,347	287,316	291,393	0	(8,047)	0	(8,047)	0	283,347	0	0	0	2,722	10/15/2032	1
36201F 5U 7	GNMA PASS TH #00582359 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	182,270	182,270	184,823	186,213	0	(3,943)	0	(3,943)	0	182,270	0	0	0	2,258	10/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000	...	06/15/2007	PAID ON PRINCIPAL	.....	220,332	220,332	219,213	218,910	0	1,422	0	1,422	0	220,332	0	0	0	1,192	02/15/2032	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	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.	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)
E05.5	36201H 2U 6	GNMA PASS TH #00584087 6.000	06/15/2007	PAID ON PRINCIPAL		86,420	86,420	88,095	89,623	0	(3,203)	0	(3,203)	0	86,420	0	0	0	469	10/15/2032	1
	36201H 2W 2	GNMA PASS TH #00584089 6.000	06/15/2007	PAID ON PRINCIPAL		12,059	12,059	12,292	12,395	0	(336)	0	(336)	0	12,059	0	0	0	122	10/15/2032	1
	36201L 2X 1	GNMA PASS TH #00586790 4.500	06/15/2007	PAID ON PRINCIPAL		2,311	2,311	2,325	2,335	0	(24)	0	(24)	0	2,311	0	0	0	18	07/15/2033	1
	36201M FN 7	GNMA PASS TH #00587073 6.000	06/15/2007	PAID ON PRINCIPAL		162,895	162,895	161,769	161,453	0	1,442	0	1,442	0	162,895	0	0	0	1,531	05/15/2032	1
	36201M PT 3	GNMA PASS TH #00587334 5.000	06/15/2007	PAID ON PRINCIPAL		301,844	301,844	305,193	304,740	0	(2,896)	0	(2,896)	0	301,844	0	0	0	2,728	10/15/2017	1
	36201M PW 6	GNMA PASS TH #00587337 5.000	06/15/2007	PAID ON PRINCIPAL		8,781	8,781	8,878	8,878	0	(88)	0	(88)	0	8,781	0	0	0	73	10/15/2017	1
	36201M 6K 3	GNMA PASS TH #00587774 5.000	06/15/2007	PAID ON PRINCIPAL		49,606	49,606	50,311	50,147	0	(541)	0	(541)	0	49,606	0	0	0	416	12/15/2017	1
	36201N LN 8	GNMA PASS TH #00588133 5.000	06/15/2007	PAID ON PRINCIPAL		23,049	23,049	23,445	23,435	0	(386)	0	(386)	0	23,049	0	0	0	190	12/15/2017	1
	36201N M4 9	GNMA PASS TH #00588179 6.000	06/15/2007	PAID ON PRINCIPAL		105,062	105,062	109,314	110,896	0	(5,834)	0	(5,834)	0	105,062	0	0	0	594	01/15/2033	1
	36201P 5N 1	GNMA PASS TH #00589553 5.000	06/15/2007	PAID ON PRINCIPAL		434,556	434,556	442,297	441,119	0	(6,563)	0	(6,563)	0	434,556	0	0	0	4,117	12/15/2017	1
	36201S XE 4	GNMA PASS TH #00592077 5.000	06/15/2007	PAID ON PRINCIPAL		121,769	121,769	121,674	121,700	0	69	0	69	0	121,769	0	0	0	1,162	08/15/2033	1
	36201V AE 2	GNMA PASS TH #00594105 4.500	06/15/2007	PAID ON PRINCIPAL		343,274	343,274	325,058	326,008	0	17,267	0	17,267	0	343,274	0	0	0	3,506	09/15/2033	1
	36201V AF 9	GNMA PASS TH #00594106 4.500	06/15/2007	PAID ON PRINCIPAL		114,748	114,748	108,760	108,832	0	5,916	0	5,916	0	114,748	0	0	0	939	09/15/2033	1
	36201V A6 9	GNMA PASS TH #00594129 4.000	06/15/2007	PAID ON PRINCIPAL		80,000	80,000	78,075	78,441	0	1,559	0	1,559	0	80,000	0	0	0	537	10/15/2018	1
	36201V B4 3	GNMA PASS TH #00594159 4.000	06/15/2007	PAID ON PRINCIPAL		50,807	50,807	49,585	49,747	0	1,060	0	1,060	0	50,807	0	0	0	340	10/15/2018	1
	36201V VN 9	GNMA PASS TH #00594721 4.500	06/15/2007	PAID ON PRINCIPAL		154,314	154,314	155,519	155,458	0	(1,144)	0	(1,144)	0	154,314	0	0	0	1,492	07/15/2033	1
	36200A BA 6	GNMA PASS TH #00595033 6.000	06/15/2007	PAID ON PRINCIPAL		173,160	173,160	176,515	180,165	0	(7,005)	0	(7,005)	0	173,160	0	0	0	1,730	10/15/2032	1
	36200A HD 4	GNMA PASS TH #00595228 5.000	06/15/2007	PAID ON PRINCIPAL		149,400	149,400	151,968	151,785	0	(2,386)	0	(2,386)	0	149,400	0	0	0	1,250	12/15/2017	1
	36200A HG 7	GNMA PASS TH #00595231 5.000	06/15/2007	PAID ON PRINCIPAL		670,915	670,915	682,447	681,594	0	(10,679)	0	(10,679)	0	670,915	0	0	0	5,032	12/15/2017	1
	36200A RE 1	GNMA PASS TH #00595485 5.000	06/15/2007	PAID ON PRINCIPAL		18,229	18,229	18,542	18,522	0	(294)	0	(294)	0	18,229	0	0	0	153	12/15/2017	1
	36200D 3B 7	GNMA PASS TH #00598494 5.000	06/15/2007	PAID ON PRINCIPAL		197,626	197,626	200,436	200,056	0	(2,430)	0	(2,430)	0	197,626	0	0	0	1,997	12/15/2017	1
	36200E BQ 3	GNMA PASS TH #00598647 5.500	06/15/2007	PAID ON PRINCIPAL		248,821	248,821	254,437	257,155	0	(8,334)	0	(8,334)	0	248,821	0	0	0	2,379	04/15/2033	1
	36200E B6 7	GNMA PASS TH #00598661 5.000	06/15/2007	PAID ON PRINCIPAL		157,601	157,601	160,318	160,320	0	(2,720)	0	(2,720)	0	157,601	0	0	0	849	05/15/2033	1
	36200E CQ 2	GNMA PASS TH #00598679 5.500	06/15/2007	PAID ON PRINCIPAL		62,595	62,595	64,116	64,506	0	(1,910)	0	(1,910)	0	62,595	0	0	0	420	05/15/2033	1
	36200E DL 2	GNMA PASS TH #00598707 5.000	06/15/2007	PAID ON PRINCIPAL		127,219	127,219	127,324	127,346	0	(127)	0	(127)	0	127,219	0	0	0	977	07/15/2033	1
	36200E D5 7	GNMA PASS TH #00598724 4.500	06/15/2007	PAID ON PRINCIPAL		78,466	78,466	79,067	79,057	0	(590)	0	(590)	0	78,466	0	0	0	423	07/15/2033	1
	36200M QW 6	GNMA PASS TH #00604469 4.500	06/15/2007	PAID ON PRINCIPAL		332,518	332,518	306,854	306,337	0	26,181	0	26,181	0	332,518	0	0	0	2,856	07/15/2033	1
	36200M RT 2	GNMA PASS TH #00604498 4.500	06/15/2007	PAID ON PRINCIPAL		230,642	230,642	231,615	231,680	0	(1,038)	0	(1,038)	0	230,642	0	0	0	2,163	07/15/2033	1
	36200M SE 4	GNMA PASS TH #00604517 4.500	06/15/2007	PAID ON PRINCIPAL		28,775	28,775	28,199	28,281	0	493	0	493	0	28,775	0	0	0	159	08/15/2018	1
	36200M SP 9	GNMA PASS TH #00604526 4.000	06/15/2007	PAID ON PRINCIPAL		262,858	262,858	256,369	257,241	0	5,618	0	5,618	0	262,858	0	0	0	1,513	08/15/2018	1
	36200M TR 4	GNMA PASS TH #00604560 4.500	06/15/2007	PAID ON PRINCIPAL		1,691,998	1,691,998	1,693,372	1,692,984	0	(986)	0	(986)	0	1,691,998	0	0	0	12,689	08/15/2018	1
	36200M T7 8	GNMA PASS TH #00604574 4.500	06/15/2007	PAID ON PRINCIPAL		283,305	283,305	281,711	281,706	0	1,598	0	1,598	0	283,305	0	0	0	2,320	08/15/2033	1
	36200M VM 2	GNMA PASS TH #00604620 4.500	06/15/2007	PAID ON PRINCIPAL		292,575	292,575	276,700	276,310	0	16,264	0	16,264	0	292,575	0	0	0	2,118	09/15/2033	1
	36200M WA 7	GNMA PASS TH #00604641 4.500	06/15/2007	PAID ON PRINCIPAL		117,700	117,700	110,829	110,573	0	7,127	0	7,127	0	117,700	0	0	0	880	09/15/2033	1
	36200M 3K 7	GNMA PASS TH #00604802 4.500	06/15/2007	PAID ON PRINCIPAL		159,221	159,221	150,787	150,805	0	8,416	0	8,416	0	159,221	0	0	0	721	11/15/2033	1
	36200N RJ 2	GNMA PASS TH #00605389 5.000	06/15/2007	PAID ON PRINCIPAL		506,922	506,922	500,823	500,393	0	6,529	0	6,529	0	506,922	0	0	0	4,307	04/15/2034	1
	36202S X8 6	GNMA PASS TH #00608303 4.500	06/15/2007	PAID ON PRINCIPAL		339,341	339,341	340,931	340,588	0	(1,248)	0	(1,248)	0	339,341	0	0	0	2,992	10/15/2018	1
	36202U 5J 8	GNMA PASS TH #00610249 4.500	06/15/2007	PAID ON PRINCIPAL		67,713	67,713	66,866	67,015	0	698	0	698	0	67,713	0	0	0	502	07/15/2018	1
	36202V VT 5	GNMA PASS TH #00610926 4.500	06/15/2007	PAID ON PRINCIPAL		2,131	2,131	2,144	2,145	0	(14)	0	(14)	0	2,131	0	0	0	15	07/15/2033	1
	36290N 6C 1	GNMA PASS TH #00613867 4.500	06/15/2007	PAID ON PRINCIPAL		200,951	200,951	201,893	201,870	0	(919)	0	(919)	0	200,951	0	0	0	1,731	09/15/2018	1
	36290Q RQ 0	GNMA PASS TH #00614395 4.500	06/15/2007	PAID ON PRINCIPAL		277,829	277,829	276,267	276,464	0	1,366	0	1,366	0	277,829	0	0	0	2,602	07/15/2018	1
	36290R QZ 9	GNMA PASS TH #00615272 4.500	06/15/2007	PAID ON PRINCIPAL		154,570	154,570	155,730	155,655	0	(1,085)	0	(1,085)	0	154,570	0	0	0	912	07/15/2033	1
	36290R QT 2	GNMA PASS TH #00615273 4.500	06/15/2007	PAID ON PRINCIPAL		455,794	455,794	459,213	459,308	0	(3,514)	0	(3,514)	0	455,794	0	0	0	3,427	07/15/2033	1
	36290R TT 0	GNMA PASS TH #00615362 4.500	06/15/2007	PAID ON PRINCIPAL		99,974	99,974	98,725	98,882	0	1,092	0	1,092	0	99,974	0	0	0	753	07/15/2018	1
	36290R T4 5	GNMA PASS TH #00615371 4.500	06/15/2007	PAID ON PRINCIPAL		82,177	82,177	82,652	82,653	0	(476)	0	(476)	0	82,177	0	0	0	576	07/15/2033	1
	36290R YE 7	GNMA PASS TH #00615509 4.500	06/15/2007	PAID ON PRINCIPAL		335,244	335,244	309,839	308,948	0	26,296	0	26,296	0	335,244	0	0	0	2,539	08/15/2033	1
	36290R YM 9	GNMA PASS TH #00615516 4.500	06/15/2007	PAID ON PRINCIPAL		71,267	71,267	67,481	67,514	0	3,753	0	3,753	0	71,267	0	0	0	536	09/15/2033	1
	36290R ZJ 5	GNMA PASS TH #00615545 4.500	06/15/2007	PAID ON PRINCIPAL		163,402	163,402	152,804	151,523	0	11,880	0	11,880	0	163,402	0	0	0	1,242	09/15/2033	1
	36290R 4Y 6	GNMA PASS TH #00615639 4.500	06/15/2007	PAID ON PRINCIPAL		117,497	117,497	111,081	110,861	0	6,636	0	6,636	0	117,497	0	0	0	970	09/15/2033	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	11 Change in Book/Adjusted Carrying Value					16 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 Designa- tion 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.											
36290R 5E 9	GNMA PASS TH #00615645 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	13,885	13,885	12,842	12,901	.....	0	.....	984	.....	0	.....	13,885	.....	0	.....	104	09/15/2033	1		
36290S BW 0	GNMA PASS TH #00615753 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	265,828	265,828	260,512	261,295	.....	0	.....	4,534	.....	0	.....	265,828	.....	0	.....	1,949	08/15/2018	1		
36290X JW 1	GNMA PASS TH #00620477 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	6,546	6,546	6,214	6,206	.....	0	.....	339	.....	0	.....	6,546	.....	0	.....	49	08/15/2033	1		
36290X PJ 3	GNMA PASS TH #00620625 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	165,836	165,836	157,440	157,944	.....	0	.....	7,892	.....	0	.....	165,836	.....	0	.....	1,242	09/15/2033	1		
36290X QX 1	GNMA PASS TH #00620670 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	10,830	10,830	10,255	10,201	.....	0	.....	629	.....	0	.....	10,830	.....	0	.....	80	09/15/2033	1		
36290X 4B 3	GNMA PASS TH #00621018 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	174,007	174,007	175,312	175,121	.....	0	.....	(1,114)	.....	0	.....	174,007	.....	0	.....	1,488	10/15/2018	1		
36291A D6 3	GNMA PASS TH #00622125 4.500	...	06/15/2007	PAID ON PRINCIPAL	.....	286,196	286,196	288,253	287,953	.....	0	.....	(1,757)	.....	0	.....	286,196	.....	0	.....	1,915	10/15/2018	1		
36291Q BW 3	GNMA PASS TH #00634653 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	686,270	686,270	697,483	697,301	.....	0	.....	(11,031)	.....	0	.....	686,270	.....	0	.....	5,733	12/15/2034	1		
36291R RF 1	GNMA PASS TH #00635986 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	96,550	96,550	98,128	98,020	.....	0	.....	(1,470)	.....	0	.....	96,550	.....	0	.....	462	12/15/2034	1		
36291R 2G 6	GNMA PASS TH #00636275 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	29,001	29,001	28,652	28,671	.....	0	.....	330	.....	0	.....	29,001	.....	0	.....	242	03/15/2035	1		
36291S VW 7	GNMA PASS TH #00637029 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	588,648	588,648	598,266	598,413	.....	0	.....	(9,765)	.....	0	.....	588,648	.....	0	.....	6,144	12/15/2034	1		
36292F S2 4	GNMA PASS TH #00647737 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	157,423	157,423	155,602	155,691	.....	0	.....	1,731	.....	0	.....	157,423	.....	0	.....	1,745	08/15/2035	1		
36292H S6 1	GNMA PASS TH #00649541 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	305,100	305,100	301,571	301,776	.....	0	.....	3,323	.....	0	.....	305,100	.....	0	.....	1,390	11/15/2035	1		
36225A TG 5	GNMA PASS TH #00780551 7.500	...	06/15/2007	PAID ON PRINCIPAL	.....	7,559	7,559	7,747	7,699	.....	0	.....	(140)	.....	0	.....	7,559	.....	0	.....	118	04/15/2027	1		
36225A YM 6	GNMA PASS TH #00780716 7.500	...	06/15/2007	PAID ON PRINCIPAL	.....	17,329	17,329	17,760	17,687	.....	0	.....	(358)	.....	0	.....	17,329	.....	0	.....	232	02/15/2028	1		
36225B 2L 1	GNMA PASS TH #00781679 4.000	...	06/15/2007	PAID ON PRINCIPAL	.....	355,102	355,102	346,557	347,295	.....	0	.....	7,807	.....	0	.....	355,102	.....	0	.....	2,753	12/15/2018	1		
36241K BF 4	GNMA PASS TH #00781838 8.000	...	06/15/2007	PAID ON PRINCIPAL	.....	264,378	264,378	288,454	288,176	.....	0	.....	(23,799)	.....	0	.....	264,378	.....	0	.....	3,592	12/15/2034	1		
36241K BG 2	GNMA PASS TH #00781839 8.000	...	06/15/2007	PAID ON PRINCIPAL	.....	301,600	301,600	326,472	323,636	.....	0	.....	(22,036)	.....	0	.....	301,600	.....	0	.....	3,504	06/15/2025	1		
36241K BL 1	GNMA PASS TH #00781843 6.500	...	06/15/2007	PAID ON PRINCIPAL	.....	256,503	256,503	270,540	269,334	.....	0	.....	(12,831)	.....	0	.....	256,503	.....	0	.....	3,082	11/15/2028	1		
36241K BM 9	GNMA PASS TH #00781844 6.500	...	06/15/2007	PAID ON PRINCIPAL	.....	2,450,363	2,450,363	2,579,964	2,583,522	.....	0	.....	(133,159)	.....	0	.....	2,450,363	.....	0	.....	27,310	03/15/2032	1		
36241K CT 3	GNMA PASS TH #00781882 7.500	...	06/15/2007	PAID ON PRINCIPAL	.....	277,687	277,687	290,818	290,818	.....	0	.....	(13,131)	.....	0	.....	277,687	.....	0	.....	3,499	03/15/2035	1		
36241K CU 0	GNMA PASS TH #00781883 7.500	...	06/15/2007	PAID ON PRINCIPAL	.....	398,045	398,045	426,331	416,423	.....	0	.....	(18,377)	.....	0	.....	398,045	.....	0	.....	3,911	03/15/2035	1		
36241K CV 8	GNMA PASS TH #00781884 7.500	...	06/15/2007	PAID ON PRINCIPAL	.....	270,516	270,516	289,812	283,560	.....	0	.....	(13,044)	.....	0	.....	270,516	.....	0	.....	3,781	03/15/2035	1		
36241K DH 8	GNMA PASS TH #00781904 5.000	...	06/15/2007	PAID ON PRINCIPAL	.....	1,139,725	1,139,725	1,121,685	1,122,097	.....	0	.....	17,628	.....	0	.....	1,139,725	.....	0	.....	9,711	04/15/2035	1		
36205R 4U 8	GNMA PASS TH #39873506 8.500	...	06/15/2007	PAID ON PRINCIPAL	.....	28	28	29	29	.....	0	.....	(1)	.....	0	.....	28	.....	0	.....	0	06/15/2026	1		
0399999	Total - Bonds - U.S. Government				.....	40,191,423	40,191,423	40,067,835	40,051,435	.....	0	.....	139,988	.....	0	.....	40,191,423	.....	0	.....	580,001	XXX	XXX		
<b>Bonds - All Other Government</b>																									
135087 WB 6	CANADA TREASURY BONDS 7.250	C	06/01/2007	MATURED	.....	35,000,000	35,000,000	36,394,420	35,078,255	.....	0	.....	(78,255)	.....	0	.....	35,000,000	.....	0	.....	1,268,750	06/01/2007	1FE		
135087 XZ 2	CANADA TREASURY BONDS 3.000	C	06/01/2007	MATURED	.....	5,000,000	5,000,000	4,999,750	4,999,806	.....	0	.....	194	.....	0	.....	5,000,000	.....	0	.....	75,000	06/01/2007	1FE		
718286 AP 2	PHILIPPINES (REPUBLIC 10.625	F	04/20/2007	J P MORGAN CHASE SECURI	.....	2,962,688	2,070,000	2,680,650	2,669,074	.....	0	.....	(4,781)	.....	0	.....	2,664,294	.....	0	.....	298,394	03/16/2025	3FE		
900123 AR 1	TURKEY (REPUBLIC OF) 11.000	F	04/20/2007	J P MORGAN CHASE SECURI	.....	5,765,938	4,700,000	5,687,000	5,659,934	.....	0	.....	(39,756)	.....	0	.....	5,620,179	.....	0	.....	145,759	01/14/2013	3FE		
X08322 AA 1	UKRAINE (GOVERNMENT OF 6.875	F	04/25/2007	BARCLAYS CAPITAL INC.	.....	3,221,712	3,120,000	3,161,201	3,151,862	.....	0	.....	(2,228)	.....	0	.....	3,149,634	.....	0	.....	72,078	03/04/2011	3FE		
91086Q AL 2	UNITED MEXICAN STATES 6.625	F	06/25/2007	UBS AG	.....	683,150	650,000	706,550	697,775	.....	0	.....	(2,322)	.....	0	.....	695,453	.....	0	.....	(12,303)	03/03/2015	2FE		
30766Z EF 6	FARM CREDIT CORP 5.200	C	05/01/2007	MATURED	.....	2,500,000	2,500,000	2,532,825	2,501,602	.....	0	.....	(1,602)	.....	0	.....	2,500,000	.....	0	.....	65,000	05/01/2007	1FE		
1099999	Total - Bonds - All Other Government				.....	55,133,487	53,040,000	56,162,396	54,758,308	.....	0	.....	(128,748)	.....	0	.....	54,629,560	.....	0	.....	503,927	503,927	1,615,580	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																									
341420 2Z 9	FLORIDA STATE BD OF ED 7.250	...	06/01/2007	REDEEMED	.....	80,000	80,000	73,064	77,997	.....	0	.....	223	.....	0	.....	78,220	.....	0	.....	1,780	06/01/2010	1		
546415 HC 7	LOUISIANA GENERAL OBLI 5.250	...	04/15/2007	REDEEMED	.....	816,000	800,000	770,000	810,400	.....	0	.....	5,600	.....	0	.....	816,000	.....	0	.....	21,000	04/15/2017	1FE		
575827 8N 3	MASSACHUSETTS GO S2002 2.830	...	05/17/2007	TENDERED	.....	1,665,000	1,665,000	1,665,000	1,665,000	.....	0	.....	0	.....	0	.....	1,665,000	.....	0	.....	38,772	11/01/2009	1FE		
1799999	Total - Bonds - States, Territories & Possessions				.....	2,561,000	2,545,000	2,508,064	2,553,397	.....	0	.....	5,823	.....	0	.....	2,559,220	.....	0	.....	1,780	1,780	62,672	XXX	XXX
<b>Bonds - Political Subdivisions of States</b>																									
014393 JS 2	ALDINE ISD GENERAL OBL 5.700	...	04/27/2007	REDEEMED	.....	555,000	555,000	549,494	551,126	.....	0	.....	56	.....	0	.....	551,182	.....	0	.....	3,818	02/15/2019	1FE		
549429 BD 9	LUCE CO BLDG AUTH GO S 7.250	...	05/01/2007	MATURED	.....	100,000	100,000	100,000	100,000	.....	0	.....	0	.....	0	.....	100,000	.....	0	.....	3,625	05/01/2007	2		
735779 HQ 6	PORTAGE PUB SCH Q-SBLF 5.600	...	05/01/2007	REDEEMED	.....	1,340,000	1,340,000	1,333,233	1,339,437	.....	0	.....	563	.....	0	.....	1,340,000	.....	0	.....	37,520	05/01/2011	1		
735779 HT 0	PORTAGE PUB SCH Q-SBLF 5.700	...	05/01/2007	REDEEMED	.....	1,440,000	1,440,000	1,432,181	1,439,323	.....	0	.....	677	.....	0	.....	1,440,000	.....	0	.....	41,040	05/01/2013	1		
825434 A7 8	SHREVEPORT GENERAL OBL 5.000	...	06/01/2007	REDEEMED	.....	600,000	600,000	601,050	600,000	.....	0	.....	0	.....	0	.....	600,000	.....	0	.....	15,000	06/01/2016	1FE		
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300	...	04/01/2007	REDEEMED	.....	160,000	160,000	160,000	160,000	.....	0	.....	0	.....	0	.....	160,000	.....	0	.....	5,040	04/01/2013	1		
65355D VD 4	NIAGARA REGIONAL MUNIC 5.125	...	06/27/2007	MATURED	.....	1,000,000	1,000,000	997,565	999,440	.....	0	.....	560	.....	0	.....	1,000,000	.....	0	.....	25,625	06/27/2007	1FE		

E05.6

### 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 Designa- tion 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.							
975026 FM 2	WINNIPEG MANITOBA 6.375.....	C	06/27/2007	MATURED.....		2,000,000	2,000,000	1,993,400	1,999,440	0	560	0	560	0	2,000,000	0	0	0	63,750	06/27/2007	1FE.....
98704C GA 8	YORK ONTARIO REGIONAL 6.750.....	C	06/19/2007	MATURED.....		2,000,000	2,000,000	1,984,200	1,998,760	0	1,240	0	1,240	0	2,000,000	0	0	0	67,500	06/19/2007	1FE.....
2499999	Total - Bonds - Political Subdivisions.....					9,195,000	9,195,000	9,151,123	9,187,527	0	3,655	0	3,655	0	9,191,182	0	3,818	3,818	265,427	....XXX....	....XXX....

**Bonds - Special Revenue and Special Assessment**

E05.7

091617 EC 0	BISMARCK PUB SCH DIST 6.100.....		05/01/2007	MATURED.....		55,000	55,000	55,785	0	55,005	(5)	0	55,000	0	55,000	0	0	0	1,678	05/01/2007	6*.....
302011 BP 5	EXETER TWSP BERKS CO S 6.500.....		04/01/2007	REDEEMED.....		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,463	04/01/2008	1.....
31349S KR 3	FH (3/1 ARM) 5.391.....		06/15/2007	PAID ON PRINCIPAL.....		360,163	360,163	359,713	359,720	0	443	0	443	0	360,163	0	0	0	4,542	02/01/2034	1.....
31349S KR 3	FH (3/1 ARM) 5.409.....		05/15/2007	PAID ON PRINCIPAL.....		482,525	482,525	481,922	481,932	0	594	0	594	0	482,525	0	0	0	4,053	02/01/2034	1.....
31402D GG 9	FN (3/1 ARM) 4.680.....		04/25/2007	PAID ON PRINCIPAL.....		366,646	366,646	368,250	368,241	0	(1,595)	0	(1,595)	0	366,646	0	0	0	1,432	08/01/2034	1.....
31402D GG 9	FN (3/1 ARM) 4.705.....		06/25/2007	PAID ON PRINCIPAL.....		268,383	268,383	269,557	269,550	0	(1,167)	0	(1,167)	0	268,383	0	0	0	3,158	08/01/2034	1.....
31402D GG 9	FN (3/1 ARM) 4.726.....		05/25/2007	PAID ON PRINCIPAL.....		321,420	321,420	322,826	322,818	0	(1,398)	0	(1,398)	0	321,420	0	0	0	2,522	08/01/2034	1.....
31404M BN 7	FN (3/1 ARM) 5.717.....		04/25/2007	PAID ON PRINCIPAL.....		461,695	461,695	461,983	462,004	0	(309)	0	(309)	0	461,695	0	0	0	2,200	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) 5.726.....		05/25/2007	PAID ON PRINCIPAL.....		377,794	377,794	378,030	378,030	0	(253)	0	(253)	0	377,794	0	0	0	3,603	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) 5.741.....		06/25/2007	PAID ON PRINCIPAL.....		13,675	13,675	13,683	13,684	0	(9)	0	(9)	0	13,675	0	0	0	196	03/01/2034	1.....
346324 BE 5	FORKS WATER & SEW REV 7.750.....		06/01/2007	MATURED.....		45,000	45,000	45,172	45,000	0	0	0	0	0	45,000	0	0	0	1,744	06/01/2007	2.....
441452 MM 7	HARRIS CO HEALTH FAC S 5.500.....		06/01/2007	REDEEMED.....		19,890,000	19,500,000	19,067,100	19,194,240	0	9,945	0	9,945	0	19,204,185	0	685,815	685,815	536,250	06/01/2017	1FE.....
45200K TN 8	ILLINOIS HEALTH FAC AU 5.750.....		04/06/2007	REDEEMED.....		425,000	425,000	413,852	422,675	0	268	0	268	0	422,943	0	2,057	2,057	3,462	02/15/2009	1FE.....
455398 EU 7	INDIANAPOLIS GAS UTILI 7.000.....		06/01/2007	REDEEMED.....		260,000	260,000	240,568	257,439	0	736	0	736	0	258,175	0	1,825	1,825	9,100	06/01/2008	1.....
511525 FT 9	LAKEHAVEN SEWER DIST R 6.600.....		06/01/2007	MATURED.....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	8,250	06/01/2007	1FE.....
597503 BV 2	MIDLAND CO HOSP DIST S ---		06/01/2007	MATURED.....		415,000	415,000	248,490	404,463	0	10,537	0	10,537	0	415,000	0	0	0	0	06/01/2007	1FE.....
000000 00 0	MINNEAPOLIS CDA SUB RE 5.500.....		04/01/2007	REDEEMED.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	413	10/01/2024	6*.....
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350.....		06/15/2007	REDEEMED.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	794	06/15/2017	1.....
650013 EZ 4	NEW YORK THRUWAY AUTH 5.250.....		04/01/2007	REDEEMED.....		6,910,500	6,775,000	6,529,000	6,856,639	0	53,861	0	53,861	0	6,910,500	0	0	0	177,844	04/01/2017	1FE.....
650013 FC 4	NEW YORK THRUWAY AUTH 5.250.....		04/01/2007	REDEEMED.....		5,100,000	5,000,000	4,824,850	5,061,650	0	38,350	0	38,350	0	5,100,000	0	0	0	131,250	04/01/2016	1FE.....
660065 AE 3	NORTH HUNTINGTON TWSP 7.100.....		04/01/2007	REDEEMED.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	888	04/01/2016	1.....
819217 AT 7	SHALER AREA SCH DIST A 6.250.....		04/15/2007	REDEEMED.....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,188	04/15/2008	1.....
79061A BA 4	ST JOSEPH CO (UNIV NOT 3.550.....		06/14/2007	GOLDMAN SACHS & CO.....		83,300,000	83,300,000	83,287,505	83,287,505	0	(4,165)	0	(4,165)	0	83,283,340	0	16,660	16,660	107,103	03/01/2040	1.....
867689 AM 3	SUNRISE WATER GAS & SE 6.350.....		04/01/2007	REDEEMED.....		60,000	60,000	61,208	60,055	0	(14)	0	(14)	0	60,040	0	(40)	(40)	1,905	10/01/2007	1.....
875290 AQ 1	TAMPA WATER & SEWER RE 6.600.....		04/01/2007	REDEEMED.....		55,000	55,000	53,784	54,854	0	34	0	34	0	54,888	0	0	112	1,815	04/01/2008	1.....
880764 CF 0	TEQUESTA VILLAGE WATER 6.750.....		04/01/2007	MATURED.....		1,000,000	1,000,000	969,140	999,060	0	940	0	940	0	1,000,000	0	0	0	33,750	04/01/2007	1.....
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350.....		06/11/2007	REDEEMED.....		56,685	56,685	57,323	56,936	0	(17)	0	(17)	0	56,920	0	(234)	(234)	594	12/01/2013	1.....
882854 CK 6	TEXAS WATER DEV BOARD 5.750.....		06/01/2007	REDEEMED.....		3,105,000	3,105,000	3,092,580	3,097,859	0	124	0	124	0	3,097,983	0	7,017	7,017	67,448	07/15/2015	1FE.....
887736 BQ 8	TIOGA CO IDA GUAR BROA 6.400.....		05/01/2007	MATURED.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	320	05/01/2007	1.....
896566 AR 7	TRINITY RIVER AUTH LIV 6.750.....		04/15/2007	REDEEMED.....		1,000,000	1,000,000	945,000	995,980	0	1,530	0	1,530	0	997,510	0	2,490	2,490	33,750	10/15/2007	1FE.....
914811 EG 5	UNIV OF PUERTO RICO UN 5.500.....		06/01/2007	REDEEMED.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	688	06/01/2012	2FE.....
921645 MH 7	VANCOUVER WATER & SEWE 1.500.....		06/01/2007	REDEEMED.....		1,400,000	1,400,000	1,391,868	1,398,712	0	1,288	0	1,288	0	1,400,000	0	0	0	36,050	06/01/2015	1FE.....
921645 MJ 3	VANCOUVER WATER & SEWE 5.200.....		06/01/2007	REDEEMED.....		750,000	750,000	745,568	749,280	0	720	0	720	0	750,000	0	0	0	19,500	06/01/2016	1FE.....
921645 ML 8	VANCOUVER WATER & SEWE 5.250.....		06/01/2007	REDEEMED.....		300,000	300,000	298,359	299,673	0	327	0	327	0	300,000	0	0	0	7,875	06/01/2018	1FE.....
911760 ME 3	VENDE 1999-1 2D CMO 6.500.....		06/15/2007	PAID ON PRINCIPAL.....		258,856	258,856	255,014	257,724	0	1,132	0	1,132	0	258,856	0	0	0	2,801	12/15/2026	1.....
911760 RN 8	VENDE 2002-1 2H CMO 6.500.....		06/15/2007	PAID ON PRINCIPAL.....		523,117	523,117	533,987	523,869	0	(751)	0	(751)	0	523,117	0	0	0	5,817	11/15/2027	1.....
958366 TX 4	WESTERN ILLINOIS UNIV 7.400.....		04/01/2007	REDEEMED.....		75,000	75,000	76,875	75,274	0	(17)	0	(17)	0	75,257	0	(257)	(257)	2,775	04/01/2009	1.....
977092 DT 9	WISCONSIN CLEAN WATER 5.600.....		06/01/2007	REDEEMED.....		665,000	665,000	661,070	664,674	0	326	0	326	0	665,000	0	0	0	18,620	06/01/2017	1.....
01030N YW 5	ALABAMA HSG FIN AUTH S 5.650.....		04/01/2007	REDEEMED.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	848	10/01/2014	1FE.....
088379 NS 7	BEXAR CO HSG FIN CORP 5.125.....		06/15/2007	REDEEMED.....		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,178	12/15/2021	1FE.....
199902 BV 8	COMANCHE CO HOME FIN M 6.000.....		05/01/2007	REDEEMED.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	750	11/01/2013	1FE.....
31292G PC 4	FHLMC GOLD PASSTHRU 7.500.....		06/15/2007	PAID ON PRINCIPAL.....		3,120	3,120	3,071	3,074	0	46	0	46	0	3,120	0	0	0	39	09/15/2025	1.....
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000.....		06/15/2007	PAID ON PRINCIPAL.....		8,590	8,590	8,480	8,450	0	140	0	140	0	8,590	0	0	0	94	10/15/2029	1.....
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500.....		06/15/2007	PAID ON PRINCIPAL.....		854	854	857	860	0	(6)	0	(6)	0	854	0	0	0	11	12/15/2029	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	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 Designa- tion 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.							
31335G LZ 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		14,166	14,166	13,944	13,956	.0	209	.0	209	.0	14,166	.0	.0	.0	193	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU	6.500	06/15/2007	PAID ON PRINCIPAL		39,105	39,105	36,514	36,945	.0	2,160	.0	2,160	.0	39,105	.0	.0	.0	437	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU	6.500	06/15/2007	PAID ON PRINCIPAL		8,534	8,534	7,969	8,116	.0	419	.0	419	.0	8,534	.0	.0	.0	93	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU	6.500	06/15/2007	PAID ON PRINCIPAL		67,047	67,047	64,721	65,965	.0	1,082	.0	1,082	.0	67,047	.0	.0	.0	740	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU	7.000	06/15/2007	PAID ON PRINCIPAL		19,855	19,855	19,557	19,694	.0	161	.0	161	.0	19,855	.0	.0	.0	239	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU	6.500	06/15/2007	PAID ON PRINCIPAL		36,621	36,621	35,351	36,035	.0	586	.0	586	.0	36,621	.0	.0	.0	364	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU	5.000	06/15/2007	PAID ON PRINCIPAL		204,348	204,348	205,401	205,603	.0	(1,255)	.0	(1,255)	.0	204,348	.0	.0	.0	1,706	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU	5.000	06/15/2007	PAID ON PRINCIPAL		108,710	108,710	108,778	108,873	.0	(164)	.0	(164)	.0	108,710	.0	.0	.0	916	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		33,945	33,945	32,036	33,142	.0	803	.0	803	.0	33,945	.0	.0	.0	332	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		40,590	40,590	40,705	40,589	.0	1	.0	1	.0	40,590	.0	.0	.0	492	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU	6.500	06/15/2007	PAID ON PRINCIPAL		281,693	281,693	292,631	299,777	.0	(18,084)	.0	(18,084)	.0	281,693	.0	.0	.0	2,454	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		372	372	369	369	.0	3	.0	3	.0	372	.0	.0	.0	6	08/15/2018	1
31347Q DV 8	FHLMC 75 DAY PASSTHRU	12.000	06/15/2007	PAID ON PRINCIPAL		1,564	1,564	1,687	1,589	.0	(25)	.0	(25)	.0	1,564	.0	.0	.0	61	11/15/2010	1
31360G 4K 6	FNMA PASS TH #00006226	11.000	06/25/2007	PAID ON PRINCIPAL		3,235	3,235	3,417	3,271	.0	(36)	.0	(36)	.0	3,235	.0	.0	.0	58	12/25/2015	1
31360H UK 5	FNMA PASS TH #00006886	11.000	06/25/2007	PAID ON PRINCIPAL		10,083	10,083	10,473	10,138	.0	(55)	.0	(55)	.0	10,083	.0	.0	.0	185	08/25/2015	1
31360J BB 2	FNMA PASS TH #00007234	11.000	06/25/2007	PAID ON PRINCIPAL		14,435	14,435	14,994	14,520	.0	(85)	.0	(85)	.0	14,435	.0	.0	.0	286	08/25/2011	1
31360M 4P 2	FNMA PASS TH #00010730	13.500	06/25/2007	PAID ON PRINCIPAL		133	133	139	141	.0	(8)	.0	(8)	.0	133	.0	.0	.0	3	12/25/2014	1
31368S RF 8	FNMA PASS TH #00198586	10.500	06/25/2007	PAID ON PRINCIPAL		1,691	1,691	1,827	1,752	.0	(61)	.0	(61)	.0	1,691	.0	.0	.0	30	05/25/2012	1
31371F AL 6	FNMA PASS TH #00250311	7.500	06/25/2007	PAID ON PRINCIPAL		10,646	10,646	10,741	10,661	.0	(15)	.0	(15)	.0	10,646	.0	.0	.0	132	08/25/2010	1
31371F B4 3	FNMA PASS TH #00250359	7.000	06/25/2007	PAID ON PRINCIPAL		5,998	5,998	5,754	5,775	.0	222	.0	222	.0	5,998	.0	.0	.0	69	10/25/2025	1
31371F EG 3	FNMA PASS TH #00250435	7.000	06/25/2007	PAID ON PRINCIPAL		11,565	11,565	11,384	11,457	.0	108	.0	108	.0	11,565	.0	.0	.0	123	01/25/2011	1
31371F E9 9	FNMA PASS TH #00250460	7.000	06/25/2007	PAID ON PRINCIPAL		17,269	17,269	16,567	16,642	.0	627	.0	627	.0	17,269	.0	.0	.0	219	01/25/2026	1
31371M DT 1	FNMA PASS TH #00255814	5.500	06/25/2007	PAID ON PRINCIPAL		60,403	60,403	60,389	59,713	.0	690	.0	690	.0	60,403	.0	.0	.0	530	08/25/2035	1
31373D EF 8	FNMA PASS TH #00290034	7.500	06/25/2007	PAID ON PRINCIPAL		2,725	2,725	2,680	2,693	.0	32	.0	32	.0	2,725	.0	.0	.0	34	08/25/2024	1
31373U BT 3	FNMA PASS TH #00303450	7.000	06/25/2007	PAID ON PRINCIPAL		5,589	5,589	5,362	5,378	.0	211	.0	211	.0	5,589	.0	.0	.0	58	08/25/2025	1
31373U QP 5	FNMA PASS TH #00303862	7.500	06/25/2007	PAID ON PRINCIPAL		41,491	41,491	41,582	41,420	.0	71	.0	71	.0	41,491	.0	.0	.0	536	02/25/2011	1
31375F MB 1	FNMA PASS TH #00333454	7.000	06/25/2007	PAID ON PRINCIPAL		8,850	8,850	8,490	8,530	.0	320	.0	320	.0	8,850	.0	.0	.0	103	02/25/2026	1
31382M ZX 5	FNMA PASS TH #00486858	7.000	06/25/2007	PAID ON PRINCIPAL		51,939	51,939	52,556	52,571	.0	(632)	.0	(632)	.0	51,939	.0	.0	.0	606	03/25/2029	1
31383P ZY 1	FNMA PASS TH #00509391	7.000	06/25/2007	PAID ON PRINCIPAL		251	251	246	245	.0	5	.0	5	.0	251	.0	.0	.0	3	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132	7.000	06/25/2007	PAID ON PRINCIPAL		6,061	6,061	5,965	5,944	.0	117	.0	117	.0	6,061	.0	.0	.0	100	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442	7.000	06/25/2007	PAID ON PRINCIPAL		393	393	398	407	.0	(14)	.0	(14)	.0	393	.0	.0	.0	5	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495	5.500	06/25/2007	PAID ON PRINCIPAL		111,077	111,077	113,238	114,058	.0	(2,980)	.0	(2,980)	.0	111,077	.0	.0	.0	726	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587	5.500	06/25/2007	PAID ON PRINCIPAL		135,359	135,359	135,909	136,185	.0	(826)	.0	(826)	.0	135,359	.0	.0	.0	1,276	12/25/2032	1
31402R F9 5	FNMA PASS TH #00735592	5.000	06/25/2007	PAID ON PRINCIPAL		1,191,131	1,191,131	1,138,461	1,140,449	.0	50,682	.0	50,682	.0	1,191,131	.0	.0	.0	9,248	05/25/2034	1
31403D SP 5	FNMA PASS TH #00745826	6.000	06/25/2007	PAID ON PRINCIPAL		213,310	213,310	212,501	212,523	.0	787	.0	787	.0	213,310	.0	.0	.0	2,140	07/25/2036	1
31405N TV 7	FNMA PASS TH #00794464	6.000	06/25/2007	PAID ON PRINCIPAL		24,344	24,344	24,972	24,527	.0	(183)	.0	(183)	.0	24,344	.0	.0	.0	256	09/25/2034	1
31406Y TU 4	FNMA PASS TH #00824163	5.500	06/25/2007	PAID ON PRINCIPAL		216,125	216,125	218,320	213,657	.0	2,468	.0	2,468	.0	216,125	.0	.0	.0	1,770	04/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357	6.000	06/25/2007	PAID ON PRINCIPAL		82,835	82,835	83,854	83,395	.0	(561)	.0	(561)	.0	82,835	.0	.0	.0	917	02/25/2036	1
31408J DA 0	FNMA PASS TH #00852523	5.500	06/25/2007	PAID ON PRINCIPAL		50,640	50,640	50,347	50,044	.0	596	.0	596	.0	50,640	.0	.0	.0	420	01/25/2036	1
31409T QM 3	FNMA PASS TH #00878060	5.500	06/25/2007	PAID ON PRINCIPAL		98,372	98,372	96,739	96,843	.0	1,529	.0	1,529	.0	98,372	.0	.0	.0	1,147	03/25/2036	1
31410U 3G 5	FNMA PASS TH #00898199	6.000	06/25/2007	PAID ON PRINCIPAL		122,637	122,637	123,250	123,242	.0	(605)	.0	(605)	.0	122,637	.0	.0	.0	1,322	11/25/2036	1
31410V SS 0	FNMA PASS TH #00898829	5.000	04/25/2007	VARIOUS		7,702,081	7,963,063	7,668,181	7,672,215	.0	5,009	.0	5,009	.0	7,677,224	.0	24,857	24,857	45,331	11/25/2036	1
31411A RJ 6	FNMA PASS TH #00902389	5.500	06/25/2007	PAID ON PRINCIPAL		55,284	55,284	54,567	54,579	.0	705	.0	705	.0	55,284	.0	.0	.0	466	11/25/2036	1
414158 NU 5	HARRIS CO HSG FIN CORP	6.700	06/01/2007	REDEEMED		7,000	7,000	6,910	6,929	.0	1	.0	1	.0	6,931	.0	.69	.69	235	06/01/2025	1
546265 K6 5	LOUISIANA HSG FIN AGCY	6.000	06/01/2007	REDEEMED		100,000	100,000	99,432	99,667	.0	18	.0	18	.0	99,685	.0	316	316	2,900	06/01/2015	1FE
546265 P7 8	LOUISIANA HSG FIN AGCY	6.300	06/01/2007	REDEEMED		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	735	12/01/2018	1FE
546265 T2 5	LOUISIANA HSG FIN AGCY	6.000	06/01/2007	REDEEMED		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	450	12/01/2019	1FE
546265 W2 1	LOUISIANA HSG FIN AGCY	5.600	06/01/2007	REDEEMED		25,000	25,000	25,000	25,000	.0	500	.0	500	.0	25,500	.0	(500)	(500)	700	06/01/2017	1FE
597774 AZ 1	MIDLAND CO HSG FIN REV	8.450	06/01/2007	REDEEMED		9,606	9,606	10,341	9,743	.0	(26)	.0	(26)	.0	9,716	.0	(110)	(110)	(318)	12/01/2011	1FE

**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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
60415M B6 0	MINNESOTA ST HSG FIN A 5.500		04/06/2007	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	726	01/01/2017	1FE
612125 7L 2	MONTANA BD HSG SFM A-1 5.850		06/01/2007	REDEEMED		1,660,700	1,640,000	1,640,000	1,640,000	0	24,600	0	24,600	0	1,664,600	0	(3,900)	(3,900)	47,970	12/01/2017	1FE
612125 8T 4	MONTANA BD HSG SFM A-1 6.000		06/01/2007	REDEEMED		547,500	540,000	540,000	540,000	0	8,100	0	8,100	0	548,100	0	(600)	(600)	16,200	12/01/2016	1FE
641271 NV 9	NEVADA HSG DIV SFM SR 6.400		04/01/2007	REDEEMED		25,000	25,000	25,000	25,000	0	250	0	250	0	25,250	0	(250)	(250)	800	10/01/2013	1FE
708792 MY 9	PENNSYLVANIA HSG FIN A 5.375		06/01/2007	REDEEMED		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	582	10/01/2028	1FE
3199999	Total - Bonds - Special Revenue & Assessment					142,516,331	142,123,613	140,617,122	141,536,908	55,005	189,091	0	244,095	0	141,781,003	0	735,328	735,328	1,388,869		XXX
<b>Bonds - Public Utilities</b>																					
125152 AC 2	CE GENERATION LLC 7.416		06/15/2007	PAID ON PRINCIPAL		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	2,468	12/15/2018	3FE
156700 AD 8	CENTURYTEL INC 4.628		05/15/2007	MATURED		500,000	500,000	501,510	498,220	0	1,780	0	1,780	0	500,000	0	0	0	5,785	05/15/2007	2FE
210371 AG 5	CONSTELLATION ENERGY 6.350		04/01/2007	MATURED		500,000	500,000	518,170	500,625	0	(625)	0	(625)	0	500,000	0	0	0	15,875	04/01/2007	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		05/31/2007	PAID ON PRINCIPAL		141,050	141,050	138,903	138,962	0	2,088	0	2,088	0	141,050	0	0	0	1,150	04/30/2018	1FE
670768 AA 8	NYNEX CORP 9.550		05/01/2007	PAID ON PRINCIPAL		534,534	534,534	635,773	538,066	0	(3,532)	0	(3,532)	0	534,534	0	0	0	26,697	05/01/2010	1FE
749121 BV 0	QWEST COMMUNICATIONS I 7.500		05/02/2007	CREDIT SUISSE FIRST BOST		672,750	650,000	669,500	667,301	0	(1,031)	0	(1,031)	0	666,270	0	6,480	6,480	11,104	02/15/2014	3FE
781904 AM 9	RURAL CELLULAR CORP 8.250		05/18/2007	GOLDMAN SACHS & CO		1,318,750	1,250,000	1,276,875	1,270,283	0	(2,272)	0	(2,272)	0	1,268,010	0	50,740	50,740	19,479	03/15/2012	4FE
816851 AE 9	SEMPRA ENERGY 4.621		05/17/2007	MATURED		500,000	500,000	501,410	498,090	0	1,910	0	1,910	0	500,000	0	0	0	5,776	05/17/2007	2FE
84533T GC 4	SOUTHWESTERN BELL CAPI 7.670		05/02/2007	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	64,982	05/02/2007	1FE
912920 AC 9	US WEST COMMUNICATIONS 6.875		05/02/2007	J P MORGAN CHASE SECURI		488,750	500,000	481,250	477,500	0	83	0	83	0	477,583	0	11,167	11,167	4,965	09/15/2033	3FE
912920 AN 5	US WEST COMMUNICATIONS 5.625		05/02/2007	J P MORGAN CHASE SECURI		250,313	250,000	247,813	248,317	0	312	0	312	0	248,629	0	1,683	1,683	6,719	11/15/2008	3FE
969457 BD 1	WILLIAMS COMPANIES INC 7.750		05/21/2007	CREDIT SUISSE FIRST BOST		886,000	800,000	876,750	840,000	0	(278)	0	(278)	0	839,722	0	46,278	46,278	27,383	06/15/2031	3FE
07813Z AG 9	BELL CANADA (CAD) 6.700	C	06/28/2007	MATURED		2,000,000	2,000,000	1,996,140	1,999,631	0	369	0	369	0	2,000,000	0	0	0	67,000	06/28/2007	2FE
3899999	Total - Bonds - Public Utilities					12,859,647	12,693,084	12,911,593	12,744,496	0	(1,197)	0	(1,197)	0	12,743,299	0	116,348	116,348	259,385		XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00077Q AG 5	ABN AMRO BANK NV 7.125		06/18/2007	MATURED		500,000	500,000	529,940	503,875	0	(3,875)	0	(3,875)	0	500,000	0	0	0	17,813	06/18/2007	1FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		531,016	531,016	536,845	536,138	0	(5,122)	0	(5,122)	0	531,016	0	0	0	4,959	01/25/2034	1FE
00184A AE 5	AOL TIME WARNER 6.150		05/01/2007	MATURED		500,000	500,000	517,890	500,985	0	(985)	0	(985)	0	500,000	0	0	0	15,375	05/01/2007	2FE
060505 BM 5	BANK OF AMERICA CORP 5.375		06/06/2007	BANC OF AMERICA SECURIT		1,017,511	1,032,000	1,024,501	1,024,699	0	378	0	378	0	1,025,078	0	(7,567)	(7,567)	27,119	06/15/2014	1FE
06366T AB 7	BANK OF MONTREAL 7.800		04/01/2007	MATURED		5,000,000	5,000,000	4,966,550	4,997,061	0	2,939	0	2,939	0	5,000,000	0	0	0	195,000	04/01/2007	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		263,708	263,708	267,252	265,944	0	(2,235)	0	(2,235)	0	263,708	0	0	0	2,226	11/25/2033	1FE
073882 AY 8	BSARM 06-4 4A3 5.985		04/25/2007	PAID ON PRINCIPAL		290,552	290,552	290,189	290,233	0	319	0	319	0	290,552	0	0	0	1,450	10/25/2046	1FE
073882 AY 8	BSARM 06-4 4A3 5.986		06/25/2007	PAID ON PRINCIPAL		617,401	617,401	616,629	616,723	0	678	0	678	0	617,401	0	0	0	7,758	10/25/2046	1FE
149123 BM 2	CATERPILLAR INC 5.700		06/22/2007	WACHOVIA SECURITIES INC		982,360	1,000,000	997,950	997,949	0	72	0	72	0	998,022	0	(15,662)	(15,662)	20,900	08/15/2016	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		06/25/2007	PAID ON PRINCIPAL		493,727	493,727	489,245	490,206	0	3,521	0	3,521	0	493,727	0	0	0	4,365	10/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		926,496	926,496	943,143	939,812	0	(13,316)	0	(13,316)	0	926,496	0	0	0	7,559	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		246,461	246,461	244,612	244,824	0	1,637	0	1,637	0	246,461	0	0	0	1,937	12/25/2018	1FE
17252M AE 0	CINTAS CORP NO 2 5.125		06/01/2007	MATURED		5,000,000	5,000,000	5,345,150	5,047,487	0	(47,487)	0	(47,487)	0	5,000,000	0	0	0	128,125	06/01/2007	1FE
17453B AH 4	CITIZENS COMMUNICATION 7.625		04/26/2007	REDEEMED		216,386	210,000	216,431	214,772	0	(914)	0	(914)	0	213,859	0	2,528	2,528	3,158	08/15/2008	3FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		633,251	633,251	640,449	638,783	0	(5,532)	0	(5,532)	0	633,251	0	0	0	4,913	08/25/2034	1FE
20029P AF 6	COMCAST CABLE 8.375		05/01/2007	MATURED		500,000	500,000	538,025	504,625	0	(4,625)	0	(4,625)	0	500,000	0	0	0	20,938	05/01/2007	2FE
209937 AB 7	CONRAIL PASS THRU CERT 6.860		06/30/2007	MATURED		75,580	75,580	75,580	75,580	0	0	0	0	0	75,580	0	0	0	0	06/30/2007	1FE
209937 AB 7	CONRAIL PASS THRU CERT 6.860		06/30/2007	MATURED		75,580	75,580	75,580	75,580	0	0	0	0	0	75,580	0	0	0	0	06/30/2007	1FE
22541L AD 5	CREDIT SUISSE FB USA I 5.750		04/15/2007	MATURED		500,000	500,000	514,805	500,385	0	(385)	0	(385)	0	500,000	0	0	0	14,375	04/15/2007	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		543,603	543,603	543,994	543,988	0	(385)	0	(385)	0	543,603	0	0	0	5,623	02/25/2020	1FE
126408 BK 8	CSX CORP 7.450		05/01/2007	MATURED		500,000	500,000	529,660	503,080	0	(3,080)	0	(3,080)	0	500,000	0	0	0	18,625	05/01/2007	2FE
126650 AW 0	CVS CORP (144A) 5.298		06/11/2007	PAID ON PRINCIPAL		25,949	25,949	24,926	24,949	0	1,000	0	1,000	0	25,949	0	0	0	0	01/11/2027	2FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2007	PAID ON PRINCIPAL		1,591,853	1,591,853	1,600,807	1,600,987	0	(9,135)	0	(9,135)	0	1,591,853	0	0	0	12,131	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		422,392	422,392	429,784	429,971	0	(7,579)	0	(7,579)	0	422,392	0	0	0	3,289	04/25/2034	1FE
246688 AF 2	DELHAIZE AMERICA INC 9.000		06/28/2007	TENDERED		13,042	11,000	13,483	13,060	0	(15)	0	(15)	0	13,045	0	(3)	(3)	1,136	04/15/2031	3FE
263534 BK 4	DUPONT EI NEMOUR 4.750		05/03/2007	JEFFERIES & CO INC		977,980	1,000,000	960,500	964,579	0	1,872	0	1,872	0	966,451	0	11,529	11,529	22,826	11/15/2012	1FE

E05.9



### 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	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
DMYGNN 01 9	ENHANCED ALABAMA SER 2 ---		05/15/2007	MATURED.....		52,419	52,419	52,419	52,419	.0	.0	.0	.0	.0	52,419	.0	.0	.0	38,955	05/15/2007	1FE.....
29356J AA 5	ENSCO OFFSHORE 4.650		04/15/2007	REDEEMED.....		62,000	62,000	62,000	62,000	.0	.0	.0	.0	1,442	62,000	.0	.0	.0	1,442	10/15/2020	1FE.....
29358B AA 0	ENSCO OFFSHORE 6.360		06/07/2007	PAID ON PRINCIPAL.....		26,665	26,665	29,309	28,750	.0	(2,085)	.0	(2,085)	.0	26,665	.0	.0	.0	848	12/01/2015	1.....
29444N AH 5	EQUISTAR CHEMICAL 10.625		06/25/2007	REDEEMED.....		368,596	350,000	391,125	372,720	.0	(5,539)	.0	(5,539)	.0	367,181	.0	1,414	1,414	24,172	05/01/2011	3FE.....
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL.....		1,048,740	1,048,740	1,048,413	1,048,120	.0	621	.0	621	.0	1,048,740	.0	.0	.0	5,461	05/25/2020	1FE.....
313374 3S 3	FHR 1717 H CMO 6.500		04/15/2007	PAID ON PRINCIPAL.....		114,337	114,337	107,378	113,817	.0	520	.0	520	.0	114,337	.0	.0	.0	619	07/15/2023	1.....
313375 LL 5	FHR 1727 I CMO 6.500		06/15/2007	PAID ON PRINCIPAL.....		498,310	498,310	497,142	497,146	.0	1,164	.0	1,164	.0	498,310	.0	.0	.0	5,369	05/15/2024	1.....
31337B JR 2	FHR 1998 PE CMO 7.500		06/18/2007	PAID ON PRINCIPAL.....		48,236	48,236	50,045	48,615	.0	(285)	.0	(285)	.0	48,330	.0	(94)	(94)	642	10/17/2027	1.....
319963 AG 9	FIRST DATA CORP 3.375		04/03/2007	MORGAN STANLEY DEAN WI		489,120	500,000	479,490	484,790	.0	2,513	.0	2,513	.0	487,303	.0	1,817	1,817	3,188	08/01/2008	1FE.....
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2007	PAID ON PRINCIPAL.....		73,395	73,395	75,781	75,416	.0	(2,021)	.0	(2,021)	.0	73,395	.0	.0	.0	.0	12/25/2031	1.....
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2007	PAID ON PRINCIPAL.....		25,743	25,743	26,797	26,605	.0	(862)	.0	(862)	.0	25,743	.0	.0	.0	300	09/19/2025	1.....
31358F JA 2	FNR 1991-11 H CMO 7.000		06/25/2007	PAID ON PRINCIPAL.....		1,283	1,283	1,236	1,259	.0	24	.0	24	.0	1,283	.0	.0	.0	16	02/25/2021	1.....
31359G UH 7	FNR 1994-27 PJ CMO 6.500		06/25/2007	PAID ON PRINCIPAL.....		493,299	493,299	463,701	488,924	.0	4,375	.0	4,375	.0	493,299	.0	.0	.0	5,599	06/25/2023	1.....
31359K PP 6	FNR 1996-32 PH CMO 7.000		06/25/2007	PAID ON PRINCIPAL.....		22,763	22,763	23,623	22,756	.0	7	.0	7	.0	22,763	.0	.0	.0	286	01/25/2026	1.....
313921 DF 2	FNR 2001-55 PC CMO 6.500		06/25/2007	PAID ON PRINCIPAL.....		140,685	140,685	142,004	142,278	.0	(1,593)	.0	(1,593)	.0	140,685	.0	.0	.0	1,679	10/25/2031	1.....
31392A 4P 0	FNR 2001-69 PN CMO 6.000		06/25/2007	PAID ON PRINCIPAL.....		403,577	403,577	404,964	402,391	.0	1,186	.0	1,186	.0	403,577	.0	.0	.0	4,112	04/25/2030	1.....
31392E FF 2	FNR 2002-55 AB CMO 5.500		06/25/2007	PAID ON PRINCIPAL.....		299,052	299,052	301,646	299,711	.0	(659)	.0	(659)	.0	299,052	.0	.0	.0	2,595	04/25/2029	1.....
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		06/25/2007	PAID ON PRINCIPAL.....		843,073	843,073	812,681	826,417	.0	16,655	.0	16,655	.0	843,073	.0	.0	.0	7,972	02/25/2042	1.....
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		06/25/2007	PAID ON PRINCIPAL.....		489,566	489,566	486,599	486,976	.0	2,590	.0	2,590	.0	489,566	.0	.0	.0	6,307	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO 6.500		06/25/2007	PAID ON PRINCIPAL.....		160,643	160,643	160,417	160,227	.0	416	.0	416	.0	160,643	.0	.0	.0	1,713	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO 6.500		06/25/2007	PAID ON PRINCIPAL.....		95,534	95,534	101,116	100,350	.0	(4,817)	.0	(4,817)	.0	95,534	.0	.0	.0	899	04/25/2033	1.....
364725 AB 7	GANNETT CO 5.500		04/01/2007	MATURED.....		500,000	500,000	512,695	499,495	.0	505	.0	505	.0	500,000	.0	.0	.0	13,750	04/01/2007	1FE.....
36877P AA 6	GENERAL AMERICAN RAILC 6.210		05/21/2007	PAID ON PRINCIPAL.....		27,750	27,750	27,750	27,750	.0	.0	.0	.0	.0	27,750	.0	.0	.0	280	09/20/2020	1FE.....
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250		05/10/2007	VARIOUS.....		3,056,250	3,000,000	2,684,850	2,756,794	.0	17,292	.0	17,292	.0	2,774,086	.0	282,164	282,164	41,083	03/02/2011	3FE.....
372910 AC 3	GEOKINETICS INC (144A) 11.854		06/14/2007	REDEEMED.....		300,000	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	9,000	9,000	9,000	12/15/2012	5FE.....
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2007	PAID ON PRINCIPAL.....		632,964	632,964	627,871	627,903	.0	5,061	.0	5,061	.0	632,964	.0	.0	.0	5,151	01/25/2019	1FE.....
38373R V9 7	GNR 2001-56 PQ CMO 6.000		06/20/2007	PAID ON PRINCIPAL.....		623,348	623,348	615,921	620,264	.0	3,084	.0	3,084	.0	623,348	.0	.0	.0	6,382	08/20/2030	1.....
38373T SA 4	GNR 2001-62 PG CMO 6.000		06/20/2007	PAID ON PRINCIPAL.....		741,274	741,274	716,603	731,615	.0	9,659	.0	9,659	.0	741,274	.0	.0	.0	7,530	01/20/2031	1.....
383739 ZD 4	GNR 2001-7 OL CMO 6.500		06/16/2007	PAID ON PRINCIPAL.....		246,390	246,390	249,393	247,137	.0	(747)	.0	(747)	.0	246,390	.0	.0	.0	2,825	09/16/2030	1.....
38374L VC 2	GNR 2005-44 VA (CMO) 5.500		06/20/2007	PAID ON PRINCIPAL.....		111,451	111,451	112,379	112,265	.0	(814)	.0	(814)	.0	111,451	.0	.0	.0	1,023	05/20/2033	1.....
38141G DB 7	GOLDMAN SACHS GROUP 5.250		06/05/2007	CITIGROUP GLOBAL MARKET		979,160	1,000,000	970,400	977,446	.0	1,331	.0	1,331	.0	978,777	.0	383	383	36,021	04/01/2013	1FE.....
389375 AA 4	GRAY TELEVISION 9.250		04/18/2007	REDEEMED.....		418,500	400,000	421,500	418,212	.0	(1,839)	.0	(1,839)	.0	416,373	.0	2,127	2,127	12,539	12/15/2011	5FE.....
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.133		04/25/2007	PAID ON PRINCIPAL.....		235,507	235,507	238,709	239,406	.0	(3,898)	.0	(3,898)	.0	235,507	.0	.0	.0	1,007	01/25/2035	1FE.....
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.134		06/25/2007	PAID ON PRINCIPAL.....		92,157	92,157	93,409	93,682	.0	(1,525)	.0	(1,525)	.0	92,157	.0	.0	.0	1,091	01/25/2035	1FE.....
462846 AB 2	IRON MOUNTAIN INC 7.750		06/06/2007	J P MORGAN CHASE SECURI		102,000	100,000	99,500	99,559	.0	12	.0	12	.0	99,571	.0	2,429	2,429	3,143	01/15/2015	4FE.....
47758P AE 9	JO-ANN STORES 7.500		06/11/2007	SAMCO CAPITAL MARKET.S.		498,750	500,000	452,500	452,500	.0	.0	.0	.0	.0	452,500	.0	46,250	46,250	10,729	03/01/2012	5FE.....
481087 AC 8	JOSTENS IH CORP 7.625		04/05/2007	MERRILL LYNCH CAPITAL MA		101,500	100,000	100,500	100,436	.0	(16)	.0	(16)	.0	100,421	.0	1,079	1,079	4,024	10/01/2012	4FE.....
48666K AM 1	KB HOME 6.250		05/22/2007	CREDIT SUISSE FIRST BOST		952,500	1,000,000	897,500	901,792	.0	3,333	.0	3,333	.0	905,125	.0	47,375	47,375	27,778	06/15/2015	3FE.....
50075N AG 9	KRAFT FOODS INC 5.250		06/01/2007	MATURED.....		500,000	500,000	509,395	499,610	.0	390	.0	390	.0	500,000	.0	.0	.0	13,125	06/01/2007	1FE.....
524908 CK 4	LEHMAN BROTHERS HOLDIN 8.250		06/15/2007	MATURED.....		500,000	500,000	539,625	506,460	.0	(6,460)	.0	(6,460)	.0	500,000	.0	.0	.0	20,625	06/15/2007	1FE.....
DMYGNN 08 4	LOUISIANA TAX CREDIT N ---		04/15/2007	MATURED.....		44,468	44,468	44,468	44,468	.0	.0	.0	.0	.0	44,468	.0	.0	.0	12,835	04/15/2007	1FE.....
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		06/25/2007	PAID ON PRINCIPAL.....		357,496	357,496	362,635	360,996	.0	(3,500)	.0	(3,500)	.0	357,496	.0	.0	.0	2,558	10/25/2033	1FE.....
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		06/25/2007	PAID ON PRINCIPAL.....		853,269	853,269	861,801	859,203	.0	(5,935)	.0	(5,935)	.0	853,269	.0	.0	.0	7,255	12/25/2033	1FE.....
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		06/25/2007	PAID ON PRINCIPAL.....		178,510	178,510	179,570	179,068	.0	(558)	.0	(558)	.0	178,510	.0	.0	.0	1,849	12/25/2033	1FE.....
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		06/25/2007	PAID ON PRINCIPAL.....		658,578	658,578	654,976	655,412	.0	3,165	.0	3,165	.0	658,578	.0	.0	.0	5,420	09/25/2033	1FE.....
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL.....		656,874	656,874	656,933	656,558	.0	316	.0	316	.0	656,874	.0	.0	.0	6,089	02/25/2019	1FE.....
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		06/25/2007	PAID ON PRINCIPAL.....		476,262	476,262	476,038	475,720	.0	541	.0	541	.0	476,262	.0	.0	.0	5,001	07/25/2034	1FE.....
59132A AA 2	METALS USA HOLDINGS CO 11.355		05/11/2007	GOLDMAN SACHS & CO.....		834,150	830,000	800,950	796,800	.0	2,036	.0	2,036	.0	798,836	.0	35,314	35,314	37,725	01/15/2012	5FE.....

E05.10

**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.							
552953 AY 7	MGM MIRAGE 6.875		05/08/2007	LEHMAN BROTHERS		980,000	1,000,000	952,500	953,822	0	1,316	0	1,316	0	955,138	0	24,862	24,862	42,014	04/01/2016	3FE
594079 AC 9	MICHAEL FOODS 8.000		04/04/2007	LEHMAN BROTHERS		102,000	100,000	103,000	102,641	0	(124)	0	(124)	0	102,517	0	(517)	(517)	3,222	11/15/2013	4FE
61746B DB 9	MORGAN STANLEY 5.750		06/11/2007	HSBC SECURITIES INC		1,944,420	2,000,000	1,996,100	1,995,954	0	157	0	157	0	1,996,110	0	(51,690)	(51,690)	75,389	10/18/2016	1FE
65556N AB 4	NORCRAFT HOLDINGS		04/19/2007	STIFEL NICOLAUS & CO INC.		453,750	500,000	343,750	371,798	0	6,152	0	6,152	0	377,950	0	75,800	75,800	0	09/01/2012	4FE
71646Y AA 6	PETRODRILL FIVE LTD 4.390		04/15/2007	PAID ON PRINCIPAL		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	1,241	04/15/2016	1
72347C AC 8	PINNACLE FOODS 8.250		04/01/2007	TENDERED		528,775	500,000	476,475	479,155	0	511	0	511	0	479,666	0	49,109	49,109	28,865	12/01/2013	5FE
730448 AR 8	POGO PRODUCING CO 6.625		06/27/2007	MORGAN STANLEY DEAN WI		2,988,750	3,000,000	2,973,030	2,857,500	118,767	1,080	0	119,847	0	2,977,347	0	11,403	11,403	0	03/15/2015	4FE
730448 AT 4	POGO PRODUCING CO 6.875		06/27/2007	MORGAN STANLEY DEAN WI		99,625	100,000	98,000	95,500	0	137	0	137	0	95,637	0	3,988	3,988	3,438	10/01/2017	4FE
73179P AD 8	POLYONE CORP 10.625		06/27/2007	REDEEMED		224,183	213,000	230,040	225,780	0	(2,459)	0	(2,459)	0	223,321	0	862	862	11,316	05/15/2010	4FE
732827 AB 6	POPE & TALBOT 8.375		04/19/2007	BNY CAPITAL MARKETS INC		691,950	840,000	680,400	676,200	0	5,301	0	5,301	0	681,501	0	10,449	10,449	27,945	06/01/2013	5FE
754603 AB 4	RAYCHEM CORP 7.200		05/23/2007	TENDERED		180,196	176,000	190,898	180,819	0	(1,066)	0	(1,066)	0	179,753	0	443	443	7,885	10/15/2008	2FE
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		626,351	626,351	619,598	620,506	0	5,845	0	5,845	0	626,351	0	0	0	4,620	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		488,830	488,830	491,007	490,423	0	(1,592)	0	(1,592)	0	488,830	0	0	0	3,913	02/25/2020	1FE
779382 AJ 9	ROWAN COMPANIES 4.330		05/01/2007	PAID ON PRINCIPAL		71,430	71,430	71,430	71,430	0	0	0	0	0	71,430	0	0	0	1,546	05/01/2019	1
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		367,530	367,530	371,722	370,540	0	(3,010)	0	(3,010)	0	367,530	0	0	0	3,224	05/25/2035	1FE
814138 AF 0	SECURITY CAPITAL INDUS 7.875		05/15/2007	PAID ON PRINCIPAL		748,750	748,750	763,533	752,230	0	(3,480)	0	(3,480)	0	748,750	0	0	0	29,482	05/15/2009	2FE
814138 AH 6	SECURITY CAPITAL INDUS 7.950		05/15/2007	REDEEMED		553,000	553,000	547,614	551,804	0	373	0	373	0	552,177	0	823	823	21,982	05/15/2008	2FE
817565 BF 0	SERVICE CORP INTL 7.000		04/04/2007	J P MORGAN CHASE SECURI		100,250	100,000	99,750	99,759	0	(2)	0	(2)	0	99,756	0	494	494	2,236	06/15/2017	4FE
858119 AB 6	STEEL DYNAMICS INC 9.500		05/03/2007	REDEEMED		870,188	850,000	907,375	874,201	0	(6,735)	0	(6,735)	0	867,466	0	2,722	2,722	10,767	03/15/2009	3FE
878483 AL 0	TECH OLYMPIC USA INC 7.500		03/30/2007	CREDIT SUISSE FIRST BOST		0	0	0	0	0	0	0	0	0	0	0	0	0	6,090	01/15/2015	5FE
881685 AP 6	TEXACO CAPITAL 8.625		06/20/2007	TENDERED		1,316,292	1,200,000	1,482,324	1,355,753	0	(20,204)	0	(20,204)	0	1,335,549	0	(19,257)	(19,257)	50,313	06/30/2010	1FE
89152T AC 9	TOTEM OCEAN 4.514		06/18/2007	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
912909 AA 6	UNITED STATES STEEL CO 9.750		06/20/2007	REDEEMED		104,875	100,000	109,500	105,791	0	(1,155)	0	(1,155)	0	104,636	0	239	239	5,823	05/15/2010	2FE
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2007	REDEEMED		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,311	05/01/2027	1FE
962166 BA 1	WEYERHAEUSER CO 5.950		06/05/2007	TENDERED		6,012,411	5,985,000	5,976,034	5,983,390	0	390	0	390	0	5,983,780	0	28,631	28,631	213,665	11/01/2008	2FE
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		116,701	116,701	115,315	115,530	0	1,171	0	1,171	0	116,701	0	0	0	899	10/25/2018	1FE
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		556,584	556,584	553,431	553,748	0	2,836	0	2,836	0	556,584	0	0	0	4,538	11/25/2018	1FE
949814 BC 0	WFMBS 2004-1 A27 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		295,107	295,107	300,433	299,084	0	(3,977)	0	(3,977)	0	295,107	0	0	0	2,456	02/25/2034	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		386,619	386,619	377,764	378,189	0	8,430	0	8,430	0	386,619	0	0	0	2,881	09/25/2020	1FE
94984F AL 3	WFMBS 2006-11 A11 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		1,997,857	1,997,857	1,996,921	1,996,690	0	1,167	0	1,167	0	1,997,857	0	0	0	16,699	09/25/2036	1FE
102175 AB 2	BOWATER CANADA 7.950		05/30/2007	MORGAN STANLEY DEAN WI		95,750	100,000	104,375	98,000	0	152	0	152	0	98,152	0	(2,402)	(2,402)	4,395	11/15/2011	4FE
66977W AF 6	NOVA CHEMICALS LTD 6.500		05/04/2007	CANTOR FITZGERALD		242,500	250,000	243,438	236,875	0	746	0	746	0	237,621	0	4,879	4,879	5,146	01/15/2012	3FE
77509N AK 9	ROGERS CABLE INC 5.500		04/18/2007	MORGAN STANLEY DEAN WI		986,250	1,000,000	996,340	956,190	0	41,028	0	41,028	0	997,218	0	(10,968)	(10,968)	5,806	03/15/2014	2FE
N6521A VK 2	BANK NEDERLANDSE GEMEE 3.750		05/04/2007	GOLDMAN SACHS		2,804,430	3,000,000	2,703,480	2,772,117	0	10,808	0	10,808	0	2,782,925	0	21,505	21,505	91,875	07/15/2013	1FE
706448 AD 9	PEMEX FINANCE LTD 8.020		05/15/2007	MATURED		250,000	250,000	249,990	250,000	0	0	0	0	0	250,000	0	0	0	5,013	05/15/2007	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240		06/15/2007	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606	0	0	0	0	0	166,606	0	0	0	4,365	12/15/2018	1
902118 AM 0	TYCO INTL GROUP SA 6.125		05/23/2007	TENDERED		505,800	500,000	509,910	506,190	0	(1,324)	0	(1,324)	0	504,866	0	934	934	17,694	11/01/2008	2FE
93114K AA 1	WAL-MART STORES PASS T 7.490		06/21/2007	MATURED		2,108,272	2,108,272	2,105,252	2,108,063	0	209	0	209	0	2,108,272	0	0	0	78,955	06/21/2007	1
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		397,893	397,893	386,454	387,107	0	10,786	0	10,786	0	397,893	0	0	0	3,059	07/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		236,065	236,065	231,049	231,351	0	4,714	0	4,714	0	236,065	0	0	0	1,987	05/25/2018	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.948		05/31/2007	PAID ON PRINCIPAL		54,414	54,414	54,142	54,141	0	273	0	273	0	54,414	0	0	0	604	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.962		04/02/2007	PAID ON PRINCIPAL		28,151	28,151	28,011	28,010	0	141	0	141	0	28,151	0	0	0	116	12/28/2033	1FE
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2007	PAID ON PRINCIPAL		40,302	40,302	39,864	39,931	0	371	0	371	0	40,302	0	0	0	614	05/19/2027	1FE
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		06/19/2007	PAID ON PRINCIPAL		11,954	11,954	12,243	12,192	0	(239)	0	(239)	0	11,954	0	0	0	150	08/19/2029	1FE
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2007	PAID ON PRINCIPAL		25,312	25,312	26,261	26,328	0	(1,016)	0	(1,016)	0	25,312	0	0	0	261	06/15/2032	1
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		66,138	66,138	66,789	66,288	0	(150)	0	(150)	0	66,138	0	0	0	647	12/25/2017	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		229,106	229,106	234,476	238,133	0	(9,027)	0	(9,027)	0	229,106	0	0	0	2,422	02/25/2034	1FE
45660N NN 1	RAST 200																				

**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)
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		06/25/2007	PAID ON PRINCIPAL		80,898	80,898	82,086	83,512	0	(2,614)	0	(2,614)	0	80,898	0	0	0	493	12/25/2017	1FE
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		761,263	761,263	754,076	754,647	0	6,617	0	6,617	0	761,263	0	0	0	6,139	12/25/2018	1FE
949780 AA 8	WFMB 2003-6 1A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		510,596	510,596	515,543	514,562	0	(3,965)	0	(3,965)	0	510,596	0	0	0	4,329	06/25/2018	1FE
05522P AC 6	BACS-0101 CMO 8.000	F	06/06/2007	PAID ON PRINCIPAL		78,115	117,781	73,861	73,861	0	4,508	0	4,508	0	78,369	(128)	(126)	(254)	1,185	05/31/2010	6FE
14041V AB 9	COAFT 2006-B A2 (MBIA) 5.530		06/15/2007	PAID ON PRINCIPAL		956,682	956,682	956,757	956,757	0	(75)	0	(75)	0	956,682	0	0	0	6,630	05/15/2009	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.487		04/15/2007	PAID ON PRINCIPAL		7,470	7,470	8,983	8,520	0	(1,050)	0	(1,050)	0	7,470	0	0	0	55	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		06/15/2007	PAID ON PRINCIPAL		17,388	17,388	20,909	19,832	0	(2,444)	0	(2,444)	0	17,388	0	0	0	306	08/15/2036	1FE
23383V DC 1	DCAT 2005-B A3 4.040		06/08/2007	PAID ON PRINCIPAL		143,474	143,474	143,466	142,464	0	1,010	0	1,010	0	143,474	0	0	0	945	09/08/2009	1FE
31392D YG 1	FNGT 2002-T11 IO 725		04/25/2007	PAID ON PRINCIPAL		79,698	79,698	61,951	68,756	0	10,942	0	10,942	0	79,698	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 920		06/25/2007	PAID ON PRINCIPAL		142,068	142,068	110,432	122,563	0	19,505	0	19,505	0	142,068	0	0	0	0	04/25/2012	1
313920 XY 1	FNW 2001-W2 AF5 6.521		06/25/2007	PAID ON PRINCIPAL		70,898	70,898	70,896	70,927	0	(29)	0	(29)	0	70,898	0	0	0	958	11/25/2031	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		06/11/2007	PAID ON PRINCIPAL		11,626	11,626	11,620	11,702	0	(76)	0	(76)	0	11,626	0	0	0	142	12/10/2024	1FE
31337L 4S 4	FSPC T-017 A5 7.160		06/25/2007	PAID ON PRINCIPAL		15,002	15,002	15,000	14,988	0	14	0	14	0	15,002	0	0	0	254	07/25/2029	1FE
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		06/15/2007	PAID ON PRINCIPAL		1,054,247	1,054,247	1,054,247	1,054,247	0	0	0	0	0	1,054,247	0	0	0	11,911	03/16/2026	1
38373V ML 1	GNR 2002-61 BC (PROJEC 4.962		06/18/2007	PAID ON PRINCIPAL		1,686,795	1,686,795	1,686,795	1,686,795	0	0	0	0	0	1,686,795	0	0	0	20,345	03/16/2026	1
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763		06/16/2007	PAID ON PRINCIPAL		967,882	967,882	974,083	968,741	0	(859)	0	(859)	0	967,882	0	0	0	7,686	01/16/2025	1
38373Y TH 7	GNR 2002-94 C (PROJECT 4.463		06/16/2007	PAID ON PRINCIPAL		105,432	105,432	105,168	105,432	0	202	0	202	0	105,432	0	0	0	786	10/16/2025	1
831641 DK 8	SBIC PS 2002-10B 1 5.199		05/10/2007	PAID ON PRINCIPAL		317,750	317,750	317,750	317,750	0	0	0	0	0	317,750	0	0	0	4,028	08/01/2012	1
564440 AB 1	MANS 2001-1 A2 6.571	C	06/15/2007	PAID ON PRINCIPAL		212,585	212,585	212,585	212,585	0	0	0	0	0	212,585	0	0	0	2,532	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	06/12/2007	PAID ON PRINCIPAL		29,334	29,334	29,333	29,328	0	5	0	5	0	29,334	0	0	0	221	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	06/12/2007	PAID ON PRINCIPAL		11,919	11,919	11,919	11,915	0	4	0	4	0	11,919	0	0	0	92	09/12/2019	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2007	PAID ON PRINCIPAL		262,489	262,489	262,475	262,479	0	11	0	11	0	262,489	0	0	0	3,772	05/01/2033	4FE
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2007	PAID ON PRINCIPAL		234,259	234,259	234,772	234,785	0	(526)	0	(526)	0	234,259	0	0	0	2,348	03/01/2033	3FE
393505 BC 5	GT 1993-2 B 8.000		06/15/2007	VARIOUS		256,651	259,894	241,650	193,405	0	65,423	0	65,423	0	258,828	0	(2,177)	(2,177)	3,848	07/15/2018	5FE
393505 Y2 2	GT 1999-3 M1 6.960		06/01/2007	WRITE OFF		10	25,717	8,529	4,159	0	(750)	0	(750)	0	3,409	0	(3,399)	(3,399)	447	02/01/2031	5FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2007	PAID ON PRINCIPAL		262,917	262,917	262,798	206,469	0	56,448	0	56,448	0	262,917	0	0	0	3,612	03/01/2030	5FE
674135 DQ 8	OAK 1998-B M2 7.025		06/01/2007	WRITE OFF		30	43,083	2,684	0	0	(0)	0	(0)	0	0	0	30	30	430	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2007	PAID ON PRINCIPAL		185,081	185,081	169,286	161,983	9,176	13,922	0	23,098	0	185,081	0	0	0	1,702	11/15/2032	4FE
4599999.	Total - Bonds - Industrial & Miscellaneous					83,485,986	83,895,456	83,333,060	82,641,550	127,943	149,901	0	277,844	0	82,919,394	(128)	566,720	566,592	1,852,856	XXX	XXX
6099997.	Total - Bonds - Part 4					345,942,874	343,683,576	344,751,193	343,473,620	182,948	358,513	0	541,461	0	344,015,081	(128)	1,927,921	1,927,793	6,024,790	XXX	XXX
6099999.	Total - Bonds					345,942,874	343,683,576	344,751,193	343,473,620	182,948	358,513	0	541,461	0	344,015,081	(128)	1,927,921	1,927,793	6,024,790	XXX	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																					
025816 AU 3	AMERICAN EXPRESS AX 6.80% VAR 05		07/28/2006	CITIGROUP GLOBAL MARKET	2,000,000.000	2,011,238	0	2,011,238	2,132,680	(121,442)	0	0	(121,442)	0	2,011,238	0	0	0	68,000	XXX	P1LFE
248204 AA 7	DEN DANSKE BANK A/S 7.4% 06/15/2010		06/15/2007	ISSUE CALLED at 100.000	50,000.000	5,000,000	0	4,998,529	5,046,800	(48,271)	0	0	(48,271)	0	4,998,529	0	1,471	1,471	185,000	XXX	RP1U
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					7,011,238	XXX	7,009,767	7,179,480	(169,713)	0	0	(169,713)	0	7,009,767	0	1,471	1,471	253,000	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
74341# 11 7	PROMETHEUS LABS, SERS. B PFD		05/31/2007	DISSOLVED	2,499,999.000	8,424,997	0	2,499,999	0	2,499,999	0	0	2,499,999	0	2,499,999	0	5,924,998	5,924,998	0	XXX	P6*A
74460D 25 7	PUBLIC STORAGE INC SER L 6.75%		10/19/2006	JP MORGAN SECURITIES	40,000.000	1,000,000	0	1,000,000	1,006,000	(6,000)	0	0	(6,000)	0	1,000,000	0	0	0	16,875	XXX	P2LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					9,424,997	XXX	3,499,999	1,006,000	2,493,999	0	0	2,493,999	0	3,499,999	0	5,924,998	5,924,998	16,875	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					16,436,235	XXX	10,509,766	8,185,480	2,324,286	0	0	2,324,286	0	10,509,766	0	5,926,469	5,926,469	269,875	XXX	XXX
6599999.	Total - Preferred Stocks					16,436,235	XXX	10,509,766	8,185,480	2,324,286	0	0	2,324,286	0	10,509,766	0	5,926,469	5,926,469	269,875	XXX	XXX
<b>Common Stocks - Banks, Trust and Insurance Companies</b>																					
30303# 10 7	(R) FACILITY INS CORP		04/23/2007	DIRECT	1,438,659.000	0	XXX	0	2,334,944	(2,334,944)	0	0	(2,334,944)	0	0	0	0	0	0	XXX	A
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					0	XXX	0	2,334,944	(2,334,944)	0	0	(2,334,944)	0	0	0	0	0	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
00163T 10 9	AMB PROPERTIES CORP		05/18/2007	LEHMAN CRA SOFT DOLLAR	2,000.000	111,834	XXX	76,742	117,220	(40,478)	0	0	(40,478)	0	76,742	0	35,093	35,093	1,920	XXX	L
039583 10 9	ARCHSTONE-SMITH TRUST		05/01/2007	VARIOUS	3,600.000	187,960	XXX	107,198	209,556	(102,358)	0	0	(102,358)	0	107,198	0	80,762	80,762	1,629	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		04/30/2007	CITIGROUP GLOBAL MARKET	800.000	99,273	XXX	55,640	104,040	(48,400)	0	0	(48,400)	0	55,640	0	43,633	43,633	1,304	XXX	L

E05.12

**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.							
22002T 10 8	CORPORATE OFFICE PROPERTIES TRU	...	.05/03/2007	JP MORGAN	800.000	37,179	XXX	27,311	40,376	(13,065)	0	0	(13,065)	0	27,311	0	9,868	9,868	496	XXX	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY	...	.06/29/2007	VARIOUS	16,200.000	928,615	XXX	673,714	1,019,790	(346,076)	0	0	(346,076)	0	673,714	0	254,901	254,901	20,250	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRU	...	.06/28/2007	VARIOUS	10,300.000	477,001	XXX	369,869	522,725	(152,856)	0	0	(152,856)	0	369,869	0	107,132	107,132	9,644	XXX	L
421915 10 9	HEALTH CARE PROPERTY INVESTORS	...	.06/11/2007	VARIOUS	24,500.000	762,628	XXX	792,986	812,942	(106,429)	0	0	(106,429)	0	792,986	0	(30,358)	(30,358)	20,737	XXX	L
49446R 10 9	KIMCO REALTY CORP	...	.05/24/2007	VARIOUS	10,700.000	474,159	XXX	430,591	480,965	(50,374)	0	0	(50,374)	0	430,591	0	43,568	43,568	7,704	XXX	L
559775 10 1	MAGUIRE PROPERTIES INC	...	.06/08/2007	WACHOVIA SECURITIES	4,300.000	147,113	XXX	108,349	172,000	(63,651)	0	0	(63,651)	0	108,349	0	38,764	38,764	3,440	XXX	L
743410 10 2	PROLOGIS TRUST	...	.05/24/2007	VARIOUS	3,300.000	203,997	XXX	96,715	200,541	(103,826)	0	0	(103,826)	0	96,715	0	107,282	107,282	3,036	XXX	L
74460D 10 9	PUBLIC STORAGE INC	...	.06/28/2007	VARIOUS	10,900.000	945,884	XXX	619,343	1,062,750	(443,407)	0	0	(443,407)	0	619,343	0	326,541	326,541	7,950	XXX	L
92276F 10 0	VENTAS INC	...	.05/11/2007	VARIOUS	4,400.000	187,714	XXX	141,329	186,208	(44,879)	0	0	(44,879)	0	141,329	0	46,385	46,385	3,828	XXX	L
6899999	Total - Common Stocks - Industrial & Miscellaneous					4,563,357	XXX	3,499,787	4,929,113	(1,515,799)	0	0	(1,515,799)	0	3,499,787	0	1,063,571	1,063,571	81,938	XXX	XXX
7299997	Total - Common Stocks - Part 4					4,563,357	XXX	3,499,787	7,264,057	(3,850,743)	0	0	(3,850,743)	0	3,499,787	0	1,063,571	1,063,571	81,938	XXX	XXX
7299999	Total - Common Stocks					4,563,357	XXX	3,499,787	7,264,057	(3,850,743)	0	0	(3,850,743)	0	3,499,787	0	1,063,571	1,063,571	81,938	XXX	XXX
7399999	Total - Preferred and Common Stocks					20,999,592	XXX	14,009,553	15,449,537	(1,526,457)	0	0	(1,526,457)	0	14,009,553	0	6,990,040	6,990,040	351,813	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks					366,942,466	XXX	358,760,746	358,923,157	(1,343,509)	358,513	0	(984,996)	0	358,024,634	(128)	8,917,961	8,917,833	6,376,603	XXX	XXX

(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.....	.....188	.....0	.....136,543	.....5,138	.....5,138	XXX
CANADIAN IMPERIAL BANK OF COMM.....	NASSAU,FL.....	.....	0.000.....	.....0	.....0	.....1,936,586	.....1,079,310	.....156,658	XXX
CITIBANK AUSTRALIA.....	SYDNEY, AUS,AU.....	.....	0.000.....	.....0	.....0	.....32,625	.....1,012,742	.....1,002,470	XXX
CITIBANK JAPAN.....	JAPAN,JP.....	.....	0.000.....	.....0	.....0	.....151,716	.....127,973	.....127,393	XXX
CITIBANK TAIWAN.....	TAIWAN,TA.....	.....	0.000.....	.....0	.....0	.....(3)	.....(3)	.....(3)	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....	0.000.....	.....0	.....0	.....(9,573,093)	.....10,041,488	.....(8,916,992)	XXX
CITIBANK, LONDON.....	LONDON,GB.....	C.....	0.000.....	.....0	.....0	.....11,725,332	.....4,729,141	.....(3,986,251)	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	.....8,865,759	.....3,004,987	.....181,192,786	XXX
MELLON BANK.....	PITTSBURGH,PA.....	.....	0.000.....	.....0	.....0	.....9,669	.....(126,565)	.....48,709	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK,AR.....	.....	0.000.....	.....0	.....0	.....108,572	.....108,987	.....109,210	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	.....	0.000.....	.....0	.....0	.....10,126,834	.....12,025,616	.....17,017,267	XXX
US BANK CORP.....	LEWINGSTON,MO.....	.....	0.000.....	.....0	.....0	.....5,201	.....5,001	.....5,000	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....	.....188	.....0	.....23,535,741	.....32,023,815	.....186,771,385	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....	.....188	.....0	.....23,535,741	.....32,023,815	.....186,771,385	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	.....2,615	.....2,705	.....2,695	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....	.....188	.....0	.....23,538,355	.....32,026,519	.....186,774,079	XXX

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

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 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	0	0	16,100
CANADA TREASURY BILLS (CAN. PAY).....		05/03/2007	0.000	05/17/2007	0	0	896
CANADA TREASURY BILLS (CAN. PAY).....		04/19/2007	0.000	06/14/2007	0	0	2,239
CANADA TREASURY BILLS (CAN. PAY).....		04/30/2007	0.000	06/14/2007	0	0	8,089
CANADA TREASURY BILLS (CAN. PAY).....		05/01/2007	0.000	06/14/2007	0	0	4,700
CANADA TREASURY BILLS (CAN. PAY).....		05/31/2007	0.000	06/14/2007	0	0	11,200
CANADA TREASURY BILLS (CAN. PAY).....		05/31/2007	0.000	07/12/2007	0	0	21,609
CANADA TREASURY BILLS (CAN. PAY).....		01/08/2007	0.000	02/08/2007	0	0	1,450
CANADA TREASURY BILLS (CAN. PAY).....		06/05/2007	0.000	08/09/2007	3,981,508	0	11,468
CANADA TREASURY BILLS (CAN. PAY).....		06/29/2007	0.000	08/09/2007	9,953,749	0	1,149
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	0	0	19,400
CANADA TREASURY BILLS (CAN. PAY).....		02/28/2007	0.000	04/05/2007	0	0	24,840
CANADA TREASURY BILLS (CAN. PAY).....		02/28/2007	0.000	05/03/2007	0	0	28,184
CANADA TREASURY BILLS (CAN. PAY).....		04/05/2007	0.000	05/31/2007	0	0	48,749
CANADA TREASURY BILLS (CAN. PAY).....		05/29/2007	0.000	06/28/2007	0	0	12,970
CANADA TREASURY BILLS (CAN. PAY).....		06/12/2007	0.000	06/28/2007	0	0	7,535
CANADA TREASURY BILLS (CAN. PAY).....		06/14/2007	0.000	08/23/2007	7,949,428	0	14,869
BUNDESobligation (EUR).....		06/13/2007	4.500	08/17/2007	541,364	21,149	10,191
UK GILT TREASURY (GBP).....		12/12/2006	4.500	03/07/2007	0	0	36,475
UK GILT TREASURY (GBP).....		12/13/2006	4.500	03/07/2007	0	0	71,577
BNC NATIONAL BANK CD.....		10/04/2006	5.130	03/02/2007	0	0	0
BNC NATIONAL BANK CD.....		03/02/2007	5.130	09/02/2007	990,000	11,163	17,716
KFW INTERNATIONAL FINANCE.....		06/05/2007	0.000	06/21/2007	0	0	40,600
MERRILL LYNCH.....		06/06/2007	0.000	06/28/2007	0	0	29,111
DEPFA BANK PLC.....		06/05/2007	0.000	06/29/2007	0	0	33,627
DEXIA MUNICIPAL AGENCY.....		03/16/2007	4.875	05/24/2007	0	0	49,156
EUROPEAN INVESTMENT BANK.....		06/19/2007	0.000	06/27/2007	0	0	25,850
EUROPEAN INVESTMENT BANK.....		05/14/2007	2.375	06/15/2007	0	0	82,944
HBOS TREASURY SERVICES PLC.....		12/12/2006	0.000	01/31/2007	0	0	(2,773)
LLOYDS TSB PLC.....		06/13/2007	0.000	06/28/2007	0	0	66,354
LLOYDS TSB PLC.....		05/29/2007	0.000	06/29/2007	0	0	63,317
ROYAL BANK OF SCOTLAND.....		12/05/2006	4.850	05/07/2007	0	0	475,442
ROYAL BANK OF SCOTLAND (CP).....		05/09/2007	0.000	06/29/2007	0	0	70,677
ROYAL BANK OF SCOTLAND (CP).....		06/12/2007	0.000	06/29/2007	0	0	21,274
0199999. Total Cash Equivalents.....					23,416,050	32,312	1,348,838

E09



**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**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	670,000	8	1,549,974	4,152,000	14	(311,984)
2. Alaska.....AK	0	0	0	0	1,300	0	0	(1,919)
3. Arizona.....AZ	0	0	1,130,000	8	680,473	210,000	6	(842,473)
4. Arkansas.....AR	0	0	440,000	20	(633,152)	5,750,000	28	(607,784)
5. California.....CA	0	0	1,950,000	9	(1,792,215)	1,050,000	5	(398,145)
6. Colorado.....CO	0	0	0	1	947,160	1,500,002	3	(155,779)
7. Connecticut.....CT	0	0	687,074	18	329,898	29,325,023	26	(237,958)
8. Delaware.....DE	0	0	0	5	(173,206)	0	0	(232,475)
9. District of Columbia.....DC	0	0	478	1	(103,585)	500,000	1	(516,204)
10. Florida.....FL	140,213	140,213	1,634,246	9	(1,470,988)	2,368,426	9	(993,577)
11. Georgia.....GA	0	0	871,725	11	88,225	5,628,251	23	(419,207)
12. Hawaii.....HI	0	0	0	0	23,456	0	0	(26,275)
13. Idaho.....ID	0	0	0	0	2,084	0	0	(2,270)
14. Illinois.....IL	0	0	560,000	44	768,157	7,611,925	48	(1,398,691)
15. Indiana.....IN	0	0	131,001	36	(696,219)	2,015,504	58	(143,435)
16. Iowa.....IA	0	0	513,445	10	1,555,944	1,431,002	11	(640,558)
17. Kansas.....KS	0	0	0	3	(842,076)	405,000	4	(821,922)
18. Kentucky.....KY	0	0	125,000	5	(642,337)	1,300,000	9	(269,200)
19. Louisiana.....LA	31,398	31,398	598,690	115	1,095,726	13,178,385	162	(859,466)
20. Maine.....ME	0	0	40,000	3	195,584	200,000	1	(113,821)
21. Maryland.....MD	0	0	0	3	27,400	0	0	(24,352)
22. Massachusetts.....MA	0	0	1,100,271	5	(63,323)	3,530,001	10	(226,820)
23. Michigan.....MI	0	0	170,000	5	(198,246)	5,001	2	(126,553)
24. Minnesota.....MN	0	0	428,600	3	(929,113)	104	5	(472,992)
25. Mississippi.....MS	0	0	351,744	124	(1,240,050)	22,253,750	329	(721,653)
26. Missouri.....MO	0	0	387,500	16	1,280,334	7,930,007	31	(398,936)
27. Montana.....MT	0	0	740,000	0	223,921	3,379,325	14	(96,768)
28. Nebraska.....NE	0	0	0	12	209,293	1,075,000	7	(226,334)
29. Nevada.....NV	0	0	0	0	80,580	200,000	1	(49,165)
30. New Hampshire.....NH	0	0	0	0	27,498	0	0	(29,016)
31. New Jersey.....NJ	0	0	0	3	2,125,295	8,100,001	10	(117,261)
32. New Mexico.....NM	0	0	0	1	9,461	0	0	(11,260)
33. New York.....NY	29,080	25,833	212,860	4	(47,684)	795,948	2	(59,997)
34. North Carolina.....NC	(9,974)	(9,974)	777,035	8	(519,895)	2,007,000	11	(724,275)
35. North Dakota.....ND	0	0	0	1	235,666	100,000	1	(176,637)
36. Ohio.....OH	0	0	3,704,782	15	(1,271,540)	10,539,400	19	(608,529)
37. Oklahoma.....OK	0	0	0	1	18,170	740,000	1	(17,116)
38. Oregon.....OR	0	0	280,000	3	470,635	545,000	2	(17,255)
39. Pennsylvania.....PA	0	0	841,500	19	(1,070,029)	3,601,000	24	(374,950)
40. Rhode Island.....RI	0	0	150,000	2	(582,880)	1,200,000	4	(28,051)
41. South Carolina.....SC	0	0	0	11	101,039	2,900,500	8	(186,061)
42. South Dakota.....SD	0	0	0	0	143,578	1,000,000	1	(147,370)
43. Tennessee.....TN	0	0	6,413,574	50	(975,906)	4,507,002	72	(648,209)
44. Texas.....TX	0	0	0	4	655,557	2,006,000	13	(934,391)
45. Utah.....UT	0	0	300,000	10	(839,509)	2,910,000	8	(348,774)
46. Vermont.....VT	0	0	0	0	4,181	0	0	(3,265)
47. Virginia.....VA	0	0	590,000	11	(46,757)	2,695,001	11	(1,042,497)
48. Washington.....WA	0	0	0	3	49,750	75,000	1	(74,493)
49. West Virginia.....WV	0	0	489,250	28	(473,157)	5,652,000	35	(1,837,707)
50. Wisconsin.....WI	0	0	0	4	1,236,362	1,475,001	10	(324,811)
51. Wyoming.....WY	0	0	0	0	14,485	0	0	(16,191)
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	78,500	6	(557,359)	1,600,000	13	(57,520)
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	1,087	0	0	(1,736)
59. Totals.....	190,717	187,470	26,367,276	658	(1,016,951)	167,447,559	1,053	(19,040,853)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	1,087	0	0	(1,736)
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	1,087	0	0	(1,736)





**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	3	543,468	89,981	2	(464,022)
2. Alaska.....AK	0	0	0	0	4,075	0	0	(6,014)
3. Arizona.....AZ	(1,475)	(1,475)	1,635,643	5	2,672,204	619,954	4	(578,729)
4. Arkansas.....AR	0	0	0	2	267,764	1,845,000	4	(419,286)
5. California.....CA	0	0	1,520,000	3	(1,160,875)	2,395,001	6	(1,161,428)
6. Colorado.....CO	(2,888)	(2,888)	0	0	(713,456)	1,010,000	2	(303,328)
7. Connecticut.....CT	0	0	515,000	9	5,777,901	11,560,000	12	(1,236,448)
8. Delaware.....DE	0	0	0	0	(871,691)	0	0	(1,169,974)
9. District of Columbia.....DC	155,314	155,314	1,181,760	4	4,269,645	3,851,002	6	(437,092)
10. Florida.....FL	95,616	95,616	1,744,299	6	(90,826)	3,731,576	11	(2,542,007)
11. Georgia.....GA	1,423	1,423	282,500	18	753,594	4,514,759	20	(861,627)
12. Hawaii.....HI	0	0	0	0	13,202	0	0	(14,789)
13. Idaho.....ID	0	0	0	0	35	0	0	(38)
14. Illinois.....IL	0	0	30,666,665	194	19,808,644	89,270,964	317	(2,592,186)
15. Indiana.....IN	0	0	0	7	(27,564)	300,000	6	(79,780)
16. Iowa.....IA	0	0	0	0	167,440	0	0	(190,642)
17. Kansas.....KS	585	585	0	(1)	(821,676)	10,000	1	(1,234,482)
18. Kentucky.....KY	0	0	0	3	137,283	0	0	(203,568)
19. Louisiana.....LA	0	0	175,000	42	1,113,677	3,780,000	52	(555,842)
20. Maine.....ME	0	0	986,000	3	(651,040)	1,350,000	4	(159,550)
21. Maryland.....MD	0	0	0	1	131,571	500,000	2	(116,931)
22. Massachusetts.....MA	0	0	185,000	4	(28,424)	200,000	2	(79,428)
23. Michigan.....MI	0	0	0	1	118,684	300,001	2	(183,718)
24. Minnesota.....MN	54,840	54,840	803,576	3	(754,221)	1,511,844	3	(405,893)
25. Mississippi.....MS	0	0	0	1	82,746	295,000	1	(124,588)
26. Missouri.....MO	0	0	0	0	90,761	500,000	2	(114,159)
27. Montana.....MT	0	0	(11,457)	2	(140,005)	0	1	(96,545)
28. Nebraska.....NE	0	0	0	1	233,985	0	1	(253,037)
29. Nevada.....NV	0	0	0	0	84,083	0	0	(51,302)
30. New Hampshire.....NH	0	0	0	1	86,152	0	0	(90,909)
31. New Jersey.....NJ	0	0	0	1	125,166	0	0	(163,934)
32. New Mexico.....NM	0	0	0	0	128,643	0	0	(153,096)
33. New York.....NY	0	0	0	5	(2,768,464)	3,703,696	22	(204,255)
34. North Carolina.....NC	(15,574)	(15,574)	2,035,000	14	352,583	5,233,000	13	(1,446,167)
35. North Dakota.....ND	0	0	0	0	110,984	0	0	(134,581)
36. Ohio.....OH	0	0	15,200,000	0	9,744,838	498,626	5	(526,537)
37. Oklahoma.....OK	0	0	7,500	1	72,418	0	0	(98,833)
38. Oregon.....OR	0	0	250,000	2	(112,462)	1,000	1	(111,453)
39. Pennsylvania.....PA	0	0	492,500	36	(1,726,607)	13,379,793	51	(1,183,216)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	900,000	5	(356,158)	3,450,000	9	(402,091)
42. South Dakota.....SD	0	0	0	2	98,944	0	0	(113,361)
43. Tennessee.....TN	0	0	558,786	15	(1,098,671)	707,002	8	(1,631,614)
44. Texas.....TX	5,536	5,536	0	3	414,159	251,219	4	(957,751)
45. Utah.....UT	0	0	0	4	20,807	4,500,004	8	(152,895)
46. Vermont.....VT	0	0	0	1	21,642	0	0	(16,897)
47. Virginia.....VA	0	0	579,841	0	(51,893)	261,159	4	(259,100)
48. Washington.....WA	0	0	0	4	371,143	2,250,000	3	(332,764)
49. West Virginia.....WV	7,275	7,275	20,000	5	371,461	2,925,000	4	(637,208)
50. Wisconsin.....WI	0	0	15,000	4	(5,261)	45,000	1	(135,507)
51. Wyoming.....WY	0	0	0	0	18,506	0	0	(20,686)
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	405,000	13	(587,722)	1,897,500	21	(233,139)
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	60,147,613	427	36,241,192	166,738,081	615	(24,351,806)

**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	(708,946)	25,000	1	(30,759)
2. Alaska.....AK	0	0	0	0	3,632	0	0	(5,360)
3. Arizona.....AZ	0	0	0	2	(272,876)	50,001	2	(37,678)
4. Arkansas.....AR	0	0	0	0	82,975	1,655,000	6	(101,499)
5. California.....CA	0	0	0	2	(1,925)	0	0	(117,587)
6. Colorado.....CO	0	0	0	0	52,201	1,000,003	4	(55,257)
7. Connecticut.....CT	0	0	0	0	28,174	1,000	1	(29,550)
8. Delaware.....DE	0	0	0	0	(26,038)	0	0	(34,947)
9. District of Columbia.....DC	0	0	0	0	(1,395)	1	1	(6,922)
10. Florida.....FL	0	0	50,000	7	(1,401,411)	3,600,000	10	(391,409)
11. Georgia.....GA	0	0	525,000	1	(658,207)	300,000	3	(28,675)
12. Hawaii.....HI	0	0	0	0	5,127	0	0	(5,743)
13. Idaho.....ID	0	0	0	0	12,819	0	0	(13,963)
14. Illinois.....IL	0	0	2,500,000	6	192,808	910,000	10	(58,628)
15. Indiana.....IN	0	0	0	0	809,588	995,000	1	(16,126)
16. Iowa.....IA	0	0	0	1	63,627	24,001	2	(72,444)
17. Kansas.....KS	0	0	0	0	(479,971)	457,500	3	(732,374)
18. Kentucky.....KY	0	0	0	0	51,682	0	0	(56,176)
19. Louisiana.....LA	0	0	72,500	5	376,499	1,420,000	19	(101,208)
20. Maine.....ME	0	0	0	0	14,652	30,000	2	(20,695)
21. Maryland.....MD	0	0	0	0	28,307	0	0	(25,157)
22. Massachusetts.....MA	0	0	0	5	(1,047,212)	525,000	2	(39,714)
23. Michigan.....MI	0	0	0	0	18,592	0	0	(28,780)
24. Minnesota.....MN	0	0	0	2	(80,393)	0	0	(68,199)
25. Mississippi.....MS	0	0	0	0	15,278	1,002	3	(23,001)
26. Missouri.....MO	0	0	0	0	33,542	0	0	(42,189)
27. Montana.....MT	0	0	0	1	19,029	0	0	(15,127)
28. Nebraska.....NE	0	0	0	0	45,856	0	0	(49,590)
29. Nevada.....NV	0	0	0	0	12,457	0	0	(7,600)
30. New Hampshire.....NH	0	0	0	0	6,181	0	0	(6,522)
31. New Jersey.....NJ	0	0	0	4	47,472	50,000	1	(59,402)
32. New Mexico.....NM	0	0	0	1	9,918	40,625	1	(11,805)
33. New York.....NY	0	0	45,000	8	(709,823)	3,880,002	24	(150,875)
34. North Carolina.....NC	0	0	0	0	82,606	5,000	1	(92,917)
35. North Dakota.....ND	0	0	0	0	5,336	0	0	(6,470)
36. Ohio.....OH	0	0	5,000	4	455,700	1,850,000	9	(49,963)
37. Oklahoma.....OK	0	0	0	1	47,477	0	0	(44,723)
38. Oregon.....OR	0	0	0	0	8,606	0	0	(5,233)
39. Pennsylvania.....PA	0	0	0	2	46,923	1,195,000	10	(118,498)
40. Rhode Island.....RI	0	0	0	0	3,074	0	0	(5,036)
41. South Carolina.....SC	0	0	0	1	514,853	500,000	1	(18,731)
42. South Dakota.....SD	0	0	0	0	22,387	0	0	(22,979)
43. Tennessee.....TN	0	0	297,000	4	(1,265,827)	225,000	2	(59,152)
44. Texas.....TX	0	0	0	3	14,145	250,002	5	(263,966)
45. Utah.....UT	0	0	50,000	0	(144,130)	1	1	(19,588)
46. Vermont.....VT	0	0	0	0	3,980	0	0	(3,108)
47. Virginia.....VA	0	0	0	0	104,657	100,000	1	(109,737)
48. Washington.....WA	0	0	0	1	(5,596)	675,001	5	(17,396)
49. West Virginia.....WV	0	0	0	1	40,871	125,001	2	(30,586)
50. Wisconsin.....WI	0	0	0	1	568	0	0	(16,241)
51. Wyoming.....WY	0	0	0	0	6,140	0	0	(6,863)
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	0	0	443	0	0	(612)
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	691	0	0	(83)
59. Totals.....	0	0	3,573,933	65	(3,514,877)	19,987,141	135	(2,709,041)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	691	0	0	(83)
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	691	0	0	(83)



**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 Facilities**

**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	900,000	0	472,755	6,175,000	5	(72,064)
2. Alaska.....AK	0	0	0	0	626	0	0	(924)
3. Arizona.....AZ	0	0	0	0	34,217	0	0	(48,227)
4. Arkansas.....AR	0	0	0	2	(34,806)	250,000	1	(79,749)
5. California.....CA	(71,450)	(71,450)	0	2	(92,276)	1	1	(385,767)
6. Colorado.....CO	0	0	0	1	67,415	0	0	(73,481)
7. Connecticut.....CT	0	0	0	1	(352,803)	600,000	1	(51,324)
8. Delaware.....DE	0	0	0	0	(61,132)	0	0	(82,050)
9. District of Columbia.....DC	0	0	0	0	(5,781)	0	0	(28,678)
10. Florida.....FL	(694)	(694)	3,659,315	7	1,744,825	1,610,611	7	(374,204)
11. Georgia.....GA	0	0	16,667	3	48,451	20,000	1	(55,985)
12. Hawaii.....HI	0	0	0	0	940	0	0	(1,053)
13. Idaho.....ID	0	0	0	0	19,802	0	0	(21,569)
14. Illinois.....IL	0	0	854,814	4	1,162,331	3,221,913	12	(138,194)
15. Indiana.....IN	0	0	0	0	25,904	50,000	1	(43,568)
16. Iowa.....IA	0	0	0	1	(31,467)	0	0	(49,567)
17. Kansas.....KS	0	0	0	1	(272,573)	0	0	(409,362)
18. Kentucky.....KY	0	0	0	2	(239,827)	0	0	(27,254)
19. Louisiana.....LA	0	0	0	4	(13,445)	680,000	6	(89,963)
20. Maine.....ME	0	0	0	2	27,122	0	0	(39,721)
21. Maryland.....MD	0	0	0	3	(35,823)	1,801,500	26	(34,818)
22. Massachusetts.....MA	0	0	0	1	30,022	0	0	(63,460)
23. Michigan.....MI	0	0	0	0	35,656	0	0	(55,194)
24. Minnesota.....MN	0	0	0	0	(180,237)	0	0	(152,897)
25. Mississippi.....MS	0	0	181,866	2	74,195	2,343,135	15	(89,128)
26. Missouri.....MO	0	0	0	1	31,793	0	0	(65,145)
27. Montana.....MT	0	0	0	(1)	17,630	46,000	7	(14,015)
28. Nebraska.....NE	0	0	15,000	1	(136,232)	0	0	(106,810)
29. Nevada.....NV	0	0	0	0	17,517	0	0	(10,688)
30. New Hampshire.....NH	0	0	0	0	6,307	0	0	(6,655)
31. New Jersey.....NJ	0	0	0	0	48,222	50,000	1	(45,130)
32. New Mexico.....NM	0	0	0	0	4,578	0	0	(5,448)
33. New York.....NY	0	0	0	5	(5,455)	503,000	5	(26,028)
34. North Carolina.....NC	0	0	0	2	99,495	0	0	(119,124)
35. North Dakota.....ND	0	0	0	1	4,802	0	0	(5,823)
36. Ohio.....OH	0	0	0	2	4,423	0	0	(96,083)
37. Oklahoma.....OK	0	0	2,375,000	1	(1,600,187)	0	0	(23,374)
38. Oregon.....OR	0	0	30,000	(1)	31,897	1,920,000	1	(7,496)
39. Pennsylvania.....PA	0	0	0	4	(271,500)	4,340,482	5	(91,969)
40. Rhode Island.....RI	0	0	0	0	8,531	0	0	(13,979)
41. South Carolina.....SC	0	0	0	0	13,863	0	0	(17,482)
42. South Dakota.....SD	(720)	(720)	2,000	1	24,089	20,000	1	(22,672)
43. Tennessee.....TN	0	0	93,000	1	14,492	25,000	2	(125,698)
44. Texas.....TX	0	0	0	3	(272,119)	62,556	1	(179,870)
45. Utah.....UT	0	0	0	(2)	6,847	400,000	3	(22,853)
46. Vermont.....VT	0	0	0	0	3,646	0	0	(2,847)
47. Virginia.....VA	0	0	0	0	357,564	690,000	3	(112,785)
48. Washington.....WA	0	0	0	2	22,922	0	0	(21,411)
49. West Virginia.....WV	0	0	0	0	57,899	0	0	(43,330)
50. Wisconsin.....WI	0	0	0	3	301,066	401,000	2	(30,959)
51. Wyoming.....WY	0	0	0	0	4,108	0	0	(4,591)
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	159,000	2	(26,868)	706,000	5	(14,686)
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	15,015	0	0	(1,798)
59. Totals.....	(72,864)	(72,864)	8,286,661	63	1,208,438	25,916,198	112	(3,297,822)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	15,015	0	0	(1,798)
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	15,015	0	0	(1,798)



**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	1	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	1	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	2	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

**NONE**