

QUARTERLY STATEMENT

AS OF MARCH 31, 2008

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
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 11 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, John Joseph Besette, William Allen Bloom, Kathleen Lynch Bolduc, John Patrick Clifford, Jr., and William Patrick Hannon.

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 of the enclosed statement (except for formatting differences due to electronic filing). The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Signatures of Brian W. MacLean (President), Bruce A. Backberg (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

24th day of April, 2008

Notary Public signature and commission expiration date: My Commission Expires September 30, 2012



- 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.....	12,528,323,867	0	12,528,323,867	12,697,383,273
2. Stocks:				
2.1 Preferred stocks.....	39,728,722	0	39,728,722	41,437,120
2.2 Common stocks.....	3,411,360,129	13,351,849	3,398,008,280	3,331,882,597
3. Mortgage loans on real estate:				
3.1 First liens.....	3,210,000	0	3,210,000	2,535,000
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	96,948,445	0	96,948,445	97,907,961
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	654,382,830	0	654,382,830	652,724,201
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....30,141,644), cash equivalents (\$.....26,942,762) and short-term investments (\$.....565,172,654).....	622,257,061	0	622,257,061	419,462,764
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	575,995,107	3,935,470	572,059,637	610,757,941
8. Receivables for securities.....	12,517,644	0	12,517,644	531,372
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,944,723,804	17,287,319	17,927,436,484	17,854,622,228
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	151,258,178	0	151,258,178	166,098,151
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	298,305,923	36,375,832	261,930,091	290,131,464
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,253,736 earned but unbilled premiums).....	1,019,633,177	10,240,702	1,009,392,476	984,110,194
13.3 Accrued retrospective premiums.....	59,753,903	1,009,746	58,744,157	56,305,656
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	(108,406)	0	(108,406)	1,275,467
14.2 Funds held by or deposited with reinsured companies.....	88,783,527	0	88,783,527	87,679,189
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	40,503,727
16.2 Net deferred tax asset.....	591,105,397	348,090,860	243,014,537	275,933,724
17. Guaranty funds receivable or on deposit.....	7,451,103	0	7,451,103	9,251,378
18. Electronic data processing equipment and software.....	839,134	0	839,134	842,361
19. Furniture and equipment, including health care delivery assets (\$.....0).....	14,109,035	14,109,035	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.....	78,430,035	41,514,538	36,915,497	75,942,014
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	20,254,284,811	468,628,031	19,785,656,779	19,842,695,554
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	20,254,284,811	468,628,031	19,785,656,779	19,842,695,554

**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. Equities and deposits in pools and associations.....	35,480,087	0	35,480,087	32,531,368
2302. Ceded deposit asset.....	13,852,040	0	13,852,040	15,295,535
2303. State surcharges receivable.....	5,993,886	0	5,993,886	5,366,774
2398. Summary of remaining write-ins for Line 23 from overflow page.....	23,104,022	41,514,538	(18,410,516)	22,748,338
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	78,430,035	41,514,538	36,915,497	75,942,014

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....490,167,420).....	8,028,008,513	8,055,245,217
2. Reinsurance payable on paid losses and loss adjustment expenses.....	18,281,230	24,499,371
3. Loss adjustment expenses.....	1,792,383,884	1,806,063,470
4. Commissions payable, contingent commissions and other similar charges.....	81,093,564	158,352,686
5. Other expenses (excluding taxes, licenses and fees).....	57,415,067	137,015,034
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	116,484,364	114,741,652
7.1 Current federal and foreign income taxes (including \$....(13,199,523) on realized capital gains (losses)).....	57,345,595	0
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 \$....796,706,930 and including warranty reserves of \$.....0).....	2,081,392,998	2,099,873,010
10. Advance premium.....	198,000	532,163
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,303,935	7,601,066
12. Ceded reinsurance premiums payable (net of ceding commissions).....	159,875,171	142,027,032
13. Funds held by company under reinsurance treaties.....	34,008	34,008
14. Amounts withheld or retained by company for account of others.....	85,682,734	89,404,591
15. Remittances and items not allocated.....	79,727,262	76,627,569
16. Provision for reinsurance.....	40,397,742	40,397,742
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	(5,133,269)	5,308,266
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	22,997,025	239,862,837
20. Payable for securities.....	7,833,790	596,772
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.....	(21,172,446)	(36,594,199)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,611,149,167	12,961,588,288
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,611,149,167	12,961,588,288
27. Aggregate write-ins for special surplus funds.....	46,143,991	30,299,521
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.....	3,275,206,526	3,275,206,526
33. Unassigned funds (surplus).....	3,833,157,095	3,555,601,219
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).....	7,174,507,612	6,881,107,266
36. TOTALS.....	19,785,656,779	19,842,695,554

#### DETAILS OF WRITE-INS

2301. Investment real estate liability.....	27,829,074	28,224,861
2302. Retroactive reinsurance reserve assumed.....	7,204,828	6,193,318
2303. Escheat liability.....	6,995,875	445,400
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(63,202,222)	(71,457,778)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(21,172,446)	(36,594,199)
2701. Special surplus from retroactive reinsurance.....	45,143,991	29,299,521
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).....	46,143,991	30,299,521
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 \$.....471,164,529).....	482,636,076	541,933,684	2,108,374,154
1.2 Assumed..... (written \$.....1,111,309,126).....	1,132,203,495	1,149,667,445	4,554,550,974
1.3 Ceded..... (written \$.....429,141,109).....	443,280,535	525,368,548	1,986,267,447
1.4 Net..... (written \$.....1,153,332,547).....	1,171,559,036	1,166,232,582	4,676,657,681
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....619,910,528):			
2.1 Direct.....	219,499,731	283,484,580	1,014,827,021
2.2 Assumed.....	456,894,855	557,784,777	2,106,441,546
2.3 Ceded.....	158,974,083	322,614,027	949,651,480
2.4 Net.....	517,420,502	518,655,329	2,171,617,087
3. Loss adjustment expenses incurred.....	130,584,692	172,268,448	570,879,443
4. Other underwriting expenses incurred.....	359,465,788	352,933,609	1,423,355,487
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,007,470,981	1,043,857,386	4,165,852,017
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	164,088,055	122,375,196	510,805,664
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	226,384,355	194,860,211	845,862,624
10. Net realized capital gains (losses) less capital gains tax of \$.....2,092,773.....	49,683	2,017,973	28,408,911
11. Net investment gain (loss) (Lines 9 + 10).....	226,434,038	196,878,184	874,271,535
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,833,294) amount charged off \$.....924,850).....	(2,758,144)	(1,978,749)	(9,301,521)
13. Finance and service charges not included in premiums.....	5,860,407	5,999,596	22,218,071
14. Aggregate write-ins for miscellaneous income.....	11,805,126	(2,046,190)	(4,204,348)
15. Total other income (Lines 12 through 14).....	14,907,389	1,974,657	8,712,202
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	405,429,481	321,228,037	1,393,789,401
17. Dividends to policyholders.....	1,283,685	1,137,276	5,767,644
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).....	404,145,796	320,090,760	1,388,021,757
19. Federal and foreign income taxes incurred.....	81,551,757	66,808,047	240,176,771
20. Net income (Line 18 minus Line 19) (to Line 22).....	322,594,039	253,282,714	1,147,844,986
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,881,107,266	7,019,878,853	7,019,878,853
22. Net income (from Line 20).....	322,594,039	253,282,714	1,147,844,986
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 \$.....(23,739,156).....	20,927,597	166,363,062	321,066,190
25. Change in net unrealized foreign exchange capital gain (loss).....	13,566,008	(14,142,043)	50,340,139
26. Change in net deferred income tax.....	(40,799,147)	(17,908,770)	(67,624,534)
27. Change in nonadmitted assets.....	(22,888,151)	32,986,385	119,330,435
28. Change in provision for reinsurance.....	0	0	3,458,899
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	(263,274,270)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	(300,000,000)	(1,428,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	(21,913,433)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	293,400,346	120,581,348	(138,771,588)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,174,507,612	7,140,460,201	6,881,107,266
<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.....	16,264,258	9,044	6,913,072
1402. Change in COLI cash values.....	(55,458)	151,386	683,009
1403. Fines and penalties of regulatory authorities.....	(1,261,256)	(10,430)	(168,253)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(3,142,418)	(2,196,190)	(11,632,177)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	11,805,126	(2,046,190)	(4,204,348)
3701. Prior period adjustment.....	0	0	(21,913,433)
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	(21,913,433)

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	1,171,452,419	4,706,502,128
2. Net investment income.....	248,298,779	893,874,566
3. Miscellaneous income.....	14,907,389	8,712,202
4. Total (Lines 1 through 3).....	1,434,658,586	5,609,088,896
5. Benefit and loss related payments.....	550,595,813	2,298,074,463
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	651,157,820	2,033,779,317
8. Dividends paid to policyholders.....	580,816	3,835,682
9. Federal and foreign income taxes paid (recovered) net of \$.....9,343,807 tax on capital gains (losses).....	(14,204,792)	297,700,261
10. Total (Lines 5 through 9).....	1,188,129,657	4,633,389,722
11. Net cash from operations (Line 4 minus Line 10).....	246,528,929	975,699,174
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	264,308,576	3,708,247,272
12.2 Stocks.....	9,110,957	1,166,064,847
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	2,603,430
12.5 Other invested assets.....	22,712,313	485,041,906
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(3,213)	7,212,520
12.7 Miscellaneous proceeds.....	7,237,018	415,882
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	303,365,651	5,369,585,857
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	112,333,503	3,633,636,203
13.2 Stocks.....	19,913,438	1,001,618,648
13.3 Mortgage loans.....	675,000	2,535,000
13.4 Real estate.....	8,428,048	67,562,006
13.5 Other invested assets.....	43,487,743	190,515,865
13.6 Miscellaneous applications.....	11,986,272	8,151,436
13.7 Total investments acquired (Lines 13.1 to 13.6).....	196,824,003	4,904,019,158
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).....	106,541,647	465,566,699
<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	(263,274,270)
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.....	0	1,428,000,000
16.6 Other cash provided (applied).....	(150,276,280)	155,196,286
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(150,276,280)	(1,536,077,984)
<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).....	202,794,297	(94,812,111)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	419,462,764	514,274,875
19.2 End of period (Line 18 plus Line 19.1).....	622,257,061	419,462,764
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 .....	0	0

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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

### **Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

### **Note 3 - Business Combinations and Goodwill**

No significant change.

### **Note 4 - Discontinued Operations**

No significant change.

### **Note 5 - Investments**

No significant change.

### **Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

### **Note 7 - Investment Income**

No significant change.

### **Note 8 - Derivative Instruments**

No significant change.

### **Note 9 - Income Taxes**

No significant change.

### **Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

No significant change.

### **Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

### **Note 14 - Contingencies**

No significant change.

### **Note 15 - Leases**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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**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 - Other Items**

No significant change.

**Note 21 - Events Subsequent**

No significant change.

**Note 22 - Reinsurance**

No significant change.

**Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 24 - Change in Incurred Losses and Loss Adjustment Expenses**

No significant change.

**Note 25 - Intercompany Pooling Arrangements**

No significant change.

**Note 26 - Structured Settlements**

No significant change.

**Note 27 - Health Care Receivables**

No significant change.

**Note 28 - Participating Policies**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 29 - Premium Deficiency Reserves**

No significant change.

### **Note 30 - High Deductibles**

No significant change.

### **Note 31 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

### **Note 32 - Asbestos/Environmental Reserves**

No significant change.

### **Note 33 - Subscriber Savings Accounts**

No significant change.

### **Note 34 - 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: .....
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]  
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

\_\_\_\_\_

\_\_\_\_\_

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007.....
- 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

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

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

- 7.2 If yes, give full information:  
\_\_\_\_\_

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

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

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

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

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

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

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

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

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

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**FINANCIAL**

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

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

**INVESTMENT**

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

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

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....160,762,430

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....3,228,535,982	\$.....3,297,543,366
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....93,701,053	\$.....89,638,537
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,322,237,035	\$.....3,387,181,904
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$.....0	\$.....0

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

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

16. 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 Section 3, III. Conducting Examinations, G-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	4 New York Plaza, New York, NY 10004
The Bank of New York	One Wall Street, New York, NY 10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087
N/A	Neuberger Berman	605 Third Ave., 36th Fl., New York, NY 10158

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

17.2 If no, list exceptions:

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	.....0.0	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
<b>All Other Insurers</b>				
00000.....	AA-1780078.....	PARTNER REINSURANCE EUROPE LIMITED.....	IRELAND.....	NO.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		4,434,756	5,083,165	3,473,799	3,443,819	88,280,558	98,961,448
2. Alaska.....AK.....L.....		1,197,126	1,331,997	352,287	178,303	14,307,411	15,069,427
3. Arizona.....AZ.....L.....		5,189,535	6,829,997	1,810,298	2,129,609	69,558,778	67,118,822
4. Arkansas.....AR.....L.....		2,741,702	2,155,240	1,305,555	528,063	27,784,263	31,828,189
5. California.....CA.....L.....		31,792,126	41,221,294	19,737,891	37,317,955	450,643,559	464,040,617
6. Colorado.....CO.....L.....		9,854,193	10,449,753	3,569,146	3,098,362	84,767,021	85,530,042
7. Connecticut.....CT.....L.....		4,787,319	3,572,848	5,285,179	3,368,201	108,248,273	114,200,272
8. Delaware.....DE.....L.....		859,920	1,041,276	528,907	7,487,488	18,694,552	10,126,327
9. District of Columbia.....DC.....L.....		1,396,086	1,838,748	4,370,295	570,104	26,889,658	30,982,750
10. Florida.....FL.....L.....		18,199,077	20,752,679	8,141,003	16,671,173	168,924,228	200,619,825
11. Georgia.....GA.....L.....		6,727,546	8,167,212	4,088,175	9,507,801	91,672,278	107,380,284
12. Hawaii.....HI.....L.....		741,931	518,043	576,924	727,197	10,475,005	12,114,096
13. Idaho.....ID.....L.....		664,098	540,123	314,472	193,758	8,121,398	8,640,947
14. Illinois.....IL.....L.....		17,703,987	21,131,438	9,856,984	28,055,048	420,844,153	441,961,854
15. Indiana.....IN.....L.....		4,673,888	6,748,311	6,036,763	3,477,044	57,609,465	56,759,875
16. Iowa.....IA.....L.....		2,479,474	2,317,458	1,359,201	2,191,840	37,700,136	37,936,294
17. Kansas.....KS.....L.....		7,413,985	7,035,828	997,137	691,898	46,625,658	44,519,544
18. Kentucky.....KY.....L.....		1,917,554	2,240,575	1,792,203	3,035,627	36,776,695	41,043,052
19. Louisiana.....LA.....L.....		21,194,539	22,284,871	10,153,953	8,461,423	149,526,689	217,969,423
20. Maine.....ME.....L.....		1,282,816	1,473,844	253,449	203,294	9,378,492	13,600,055
21. Maryland.....MD.....L.....		6,350,449	7,447,698	1,897,784	4,091,354	75,676,252	79,411,969
22. Massachusetts.....MA.....L.....		11,084,086	10,639,080	4,123,103	22,032,388	134,145,560	111,108,975
23. Michigan.....MI.....L.....		5,846,302	6,122,827	6,012,709	1,405,373	92,049,339	85,356,079
24. Minnesota.....MN.....L.....		9,404,553	11,783,141	9,521,237	6,646,662	151,345,789	160,280,264
25. Mississippi.....MS.....L.....		4,454,329	4,920,830	3,755,210	8,983,514	55,475,550	83,305,574
26. Missouri.....MO.....L.....		5,109,862	4,440,469	1,574,530	2,772,351	84,285,230	85,978,216
27. Montana.....MT.....L.....		3,158,144	2,946,354	424,730	217,933	24,079,027	31,337,081
28. Nebraska.....NE.....L.....		1,455,086	1,501,589	1,421,525	386,201	27,382,969	28,062,169
29. Nevada.....NV.....L.....		2,339,313	2,234,627	2,982,544	724,408	46,979,370	42,932,507
30. New Hampshire.....NH.....L.....		1,123,830	1,186,528	179,806	718,349	24,144,573	26,965,710
31. New Jersey.....NJ.....L.....		18,030,755	21,544,586	6,177,310	5,988,938	180,008,823	173,093,924
32. New Mexico.....NM.....L.....		8,855,120	10,017,747	1,364,121	4,078,211	41,851,235	36,379,239
33. New York.....NY.....L.....		37,856,015	40,972,684	20,480,734	31,410,511	480,671,840	501,699,147
34. North Carolina.....NC.....L.....		5,622,240	6,519,168	10,040,832	4,620,411	73,099,662	69,918,791
35. North Dakota.....ND.....L.....		1,480,471	2,072,371	557,867	322,583	9,397,652	7,237,835
36. Ohio.....OH.....L.....		7,072,180	8,285,044	3,248,404	3,488,830	107,019,889	100,341,894
37. Oklahoma.....OK.....L.....		6,314,787	5,901,637	1,181,610	1,800,481	35,680,069	34,264,221
38. Oregon.....OR.....L.....		2,136,563	2,422,481	1,186,391	694,203	25,272,549	25,971,251
39. Pennsylvania.....PA.....L.....		22,142,435	23,291,882	4,593,930	12,499,548	188,708,670	182,398,903
40. Rhode Island.....RI.....L.....		1,445,375	4,633,420	(5,145)	136,923	60,738,594	30,263,446
41. South Carolina.....SC.....L.....		3,239,729	3,714,318	1,113,255	1,296,306	33,627,981	41,436,913
42. South Dakota.....SD.....L.....		1,752,078	1,752,345	109,915	46,439	17,874,822	14,036,184
43. Tennessee.....TN.....L.....		3,571,653	3,731,021	2,506,240	9,869,773	54,575,937	58,160,205
44. Texas.....TX.....L.....		37,449,564	38,991,509	26,533,251	26,378,459	382,007,377	431,011,471
45. Utah.....UT.....L.....		4,171,571	4,129,321	1,236,282	1,649,225	36,188,078	35,127,766
46. Vermont.....VT.....L.....		1,102,070	458,345	91,270	490,819	10,145,082	8,379,228
47. Virginia.....VA.....L.....		8,574,203	9,592,499	3,494,139	1,847,622	70,503,582	74,377,572
48. Washington.....WA.....L.....		9,320,151	10,052,515	6,888,082	8,163,229	111,273,672	98,738,576
49. West Virginia.....WV.....L.....		2,514,417	2,368,495	1,356,391	2,823,877	30,691,841	31,805,387
50. Wisconsin.....WI.....L.....		9,781,772	7,317,751	2,092,668	4,198,517	78,261,144	82,295,911
51. Wyoming.....WY.....L.....		5,612,436	6,560,260	920,702	1,554,866	22,450,413	17,581,639
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		778	665	0	0	10,660	17,023
54. Puerto Rico.....PR.....L.....		145,727	161,954	168,756	486,640	6,443,846	8,710,820
55. US Virgin Islands.....VI.....L.....		264,184	72,407	62,525	75,575	837,487	600,287
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		63,785,402	63,902,903	16,931,419	22,196,875	408,925,766	387,465,073
58. Aggregate Other Alien.....OT.....XXX.....		13,345,242	16,674,567	4,386,339	5,094,717	79,916,069	70,555,859
59. Totals.....(a).....54.....		471,164,529	515,099,737	232,614,088	330,530,121	5,188,574,664	5,357,010,257

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....		13,319,418	16,488,403	4,386,339	5,094,717	79,771,692	70,440,528
5802. Bahama Islands.....XXX.....		25,824	186,164	0	0	144,377	115,331
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.....		13,345,242	16,674,567	4,386,339	5,094,717	79,916,069	70,555,859

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

Q11

**NONE**

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	40,740,114	23,860,466	58.6	74.2
2. Allied lines.....	14,121,543	9,177,675	65.0	(2.0)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	301	(6,816)	(2,260.9)	(1.1)
5. Commercial multiple peril.....	4,839,204	(1,083,366)	(22.4)	(10.2)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	58,842,973	17,817,824	30.3	51.5
9. Inland marine.....	21,791,575	543,821	2.5	9.0
10. Financial guaranty.....	0	111	0.0	0.0
11.1. Medical malpractice-occurrence.....	2,456	96,785	3,940.7	(17,974.2)
11.2. Medical malpractice-claims made.....	(29,020)	11,406,710	(39,306.4)	2,647.9
12. Earthquake.....	1,765,570	905,412	51.3	(49.2)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	174,558	86,669	49.7	48.0
16. Workers' compensation.....	687,595	1,364,500	198.4	15.0
17.1. Other liability-occurrence.....	151,270,277	106,509,433	70.4	66.0
17.2. Other liability-claims made.....	80,179,591	53,596,963	66.8	51.4
18.1. Products liability-occurrence.....	30,914,216	1,309,829	4.2	(7.8)
18.2. Products liability-claims made.....	3,957,575	503,656	12.7	89.1
19.1, 19.2 Private passenger auto liability.....	8,334	(178,167)	(2,137.8)	16.4
19.3, 19.4 Commercial auto liability.....	44,326,178	17,127,373	38.6	67.5
21. Auto physical damage.....	12,590,096	8,733,655	69.4	36.7
22. Aircraft (all perils).....	303,895	26,104,172	8,589.9	0.0
23. Fidelity.....	8,616,610	5,941,717	69.0	54.4
24. Surety.....	3,607,404	(68,336,146)	(1,894.3)	(10.3)
26. Burglary and theft.....	1,091,724	1,815,756	166.3	47.8
27. Boiler and machinery.....	2,828,099	2,198,197	77.7	(9.0)
28. Credit.....	0	304	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	5,207	3,200	61.5	0.0
35. Totals.....	482,636,076	219,499,731	45.5	52.3
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal Workers' Compensation.....	5,207	3,200	61.5	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	5,207	3,200	61.5	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.....	40,400,934	40,400,934	44,805,083
2. Allied lines.....	13,997,457	13,997,457	12,138,824
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	(264)	(264)	(999,260)
5. Commercial multiple peril.....	4,303,608	4,303,608	5,028,883
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	55,516,217	55,516,217	55,341,437
9. Inland marine.....	19,281,360	19,281,360	21,703,281
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	(8,185)	(8,185)	(17,674)
11.2. Medical malpractice-claims made.....	(29,020)	(29,020)	460,875
12. Earthquake.....	1,509,787	1,509,787	1,740,440
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	211,158	211,158	171,477
16. Workers' compensation.....	578,152	578,152	4,984,433
17.1. Other liability-occurrence.....	155,318,590	155,318,590	174,793,552
17.2. Other liability-claims made.....	78,853,883	78,853,883	79,099,509
18.1. Products liability-occurrence.....	33,083,128	33,083,128	36,882,974
18.2. Products liability-claims made.....	3,674,118	3,674,118	3,832,651
19.1, 19.2 Private passenger auto liability.....	10,648	10,648	10,801
19.3, 19.4 Commercial auto liability.....	39,212,038	39,212,038	46,478,776
21. Auto physical damage.....	10,531,204	10,531,204	12,062,789
22. Aircraft (all perils).....	622,371	622,371	0
23. Fidelity.....	7,334,100	7,334,100	7,856,119
24. Surety.....	3,316,450	3,316,450	4,773,469
26. Burglary and theft.....	908,370	908,370	1,080,092
27. Boiler and machinery.....	2,538,423	2,538,423	2,871,207
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	471,164,529	471,164,529	515,099,737
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2008 Loss and LAE Payments on Claims Reported as of Prior Year-End	2008 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2008 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. 2005 + Prior.....	2,868,010	3,971,395	6,839,405	216,207	27,397	243,604	2,713,941	26,288	3,771,360	6,511,590	62,139	(146,350)	(84,212)
2. 2006.....	412,303	798,145	1,210,448	57,471	4,052	61,523	381,484	6,781	737,445	1,125,710	26,652	(49,867)	(23,214)
3. Subtotals 2006 + Prior.....	3,280,313	4,769,540	8,049,853	273,678	31,449	305,127	3,095,426	33,069	4,508,805	7,637,300	88,791	(196,217)	(107,426)
4. 2007.....	611,604	1,199,852	1,811,456	182,577	35,333	217,911	556,630	37,488	990,420	1,584,538	127,603	(136,610)	(9,008)
5. Subtotals 2007 + Prior.....	3,891,917	5,969,392	9,861,309	456,255	66,782	523,038	3,652,055	70,557	5,499,225	9,221,838	216,394	(332,827)	(116,433)
6. 2008.....	XXX	XXX	XXX	XXX	165,902	165,902	XXX	160,144	438,411	598,556	XXX	XXX	XXX
7. Totals.....	3,891,917	5,969,392	9,861,309	456,255	232,685	688,940	3,652,055	230,702	5,937,636	9,820,393	216,394	(332,827)	(116,433)
8. Prior Year-End's Surplus As Regards Policyholders	6,881,107												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....5.6 %	2. ....(5.6)%	3. ....(1.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.7)%

Q13



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

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical 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.....	5,871,816	.....0	5,871,816	8,281,534
2305. Due from unaffiliated companies.....	1,841,505	.....0	1,841,505	1,841,505
2306. COLI supplemental benefits trust.....	1,539,355	.....0	1,539,355	1,667,769
2307. Other assets.....	613,948	.....0	613,948	7,889,619
2308. Miscellaneous ledger balances.....	460,728	210,728	250,000	250,000
2309. Other assets nonadmitted.....	19,475,698	19,475,698	.....0	.....0
2310. Freddie Mac collateral held.....	6,482,714	6,482,714	.....0	.....0
2311. Assumed reinsurance receivable and payable.....	(421,382)	.....0	(421,382)	(504,196)
2312. Amounts receivable under high deductible policies.....	9,306,965	15,345,398	(6,038,432)	(3,007,314)
2313. Suspense, undistributed payments.....	(22,067,326)	.....0	(22,067,326)	6,329,421
2397. Summary of remaining write-ins for Line 23.....	23,104,022	41,514,538	(18,410,516)	22,748,338

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Amounts payable from escrow.....	1,887,550	1,327,279
2305. Interest deposit liability.....	1,255,828	5,786,053
2306. Special reserve fund.....	1,000,000	1,000,000
2307. Other liabilities.....	462,905	462,905
2308. Deposit asset payable.....	.....0	38,640
2309. Federal excise tax-reinsurance contracts.....	.....0	(773)
2310. Retroactive reinsurance reserve ceded.....	(67,808,505)	(80,071,882)
2397. Summary of remaining write-ins for Line 23.....	(63,202,222)	(71,457,778)

**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.....	(3,142,418)	(2,196,190)	(11,632,177)
1497. Summary of remaining write-ins for Line 14.....	(3,142,418)	(2,196,190)	(11,632,177)

# 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.....	750,632,161	717,296,512
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	30,360,040
2.2 Additional investment made after acquisitions.....	8,428,048	37,201,966
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	1,012,185
5. Deduct amounts received on disposals.....	0	2,603,430
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	7,728,935	32,635,112
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	751,331,274	750,632,161
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	751,331,274	750,632,161

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	2,535,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	1,835,000
2.2 Additional investment made after acquisitions.....	675,000	700,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,210,000	2,535,000
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	3,210,000	2,535,000

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	614,796,703	938,002,444
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	8,314,546	67,915,677
2.2 Additional investment made after acquisitions.....	35,173,197	122,600,188
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	231,564	1,644,075
5. Unrealized valuation increase (decrease).....	(61,332,153)	(19,808,750)
6. Total gain (loss) on disposals.....	294,345	(10,366,041)
7. Deduct amounts received on disposals.....	22,712,313	485,041,906
8. Deduct amortization of premium and depreciation.....	114,861	754,584
9. Total foreign exchange change in book/adjusted carrying value.....	1,344,078	605,600
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	575,995,107	614,796,703
12. Deduct total nonadmitted amounts.....	3,935,470	4,038,761
13. Statement value at end of current period (Line 11 minus Line 12).....	572,059,637	610,757,941

## 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.....	16,073,866,233	16,038,388,499
2. Cost of bonds and stocks acquired.....	132,246,940	4,635,254,851
3. Accrual of discount.....	2,462,475	10,454,569
4. Unrealized valuation increase (decrease).....	58,520,594	328,329,843
5. Total gain (loss) on disposals.....	5,706,955	20,808,044
6. Deduct consideration for bonds and stocks disposed of.....	273,419,532	4,874,312,119
7. Deduct amortization of premium.....	18,121,915	65,593,334
8. Total foreign exchange change in book/adjusted carrying value.....	1,732,890	(1,091,562)
9. Deduct current year's other than temporary impairment recognized.....	3,581,921	18,372,558
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,979,412,717	16,073,866,233
11. Deduct total nonadmitted amounts.....	13,351,849	3,163,243
12. Statement value at end of current period (Line 10 minus Line 11).....	15,966,060,868	16,070,702,990

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	12,000,703,700	5,097,241,427	5,032,111,963	(24,772,502)	12,041,060,662	0	0	12,000,703,700
2. Class 2 (a).....	813,525,523	7,794,584	27,013,644	11,001,650	805,308,113	0	0	813,525,523
3. Class 3 (a).....	146,915,460	0	859,569	(10,813,847)	135,242,044	0	0	146,915,460
4. Class 4 (a).....	112,823,988	0	600,753	(1,927,729)	110,295,507	0	0	112,823,988
5. Class 5 (a).....	23,915,837	0	909,465	2,863,000	25,869,372	0	0	23,915,837
6. Class 6 (a).....	812,631	0	134,442	1,985,397	2,663,586	0	0	812,631
7. Total Bonds.....	13,098,697,139	5,105,036,011	5,061,629,836	(21,664,031)	13,120,439,283	0	0	13,098,697,139
<b>PREFERRED STOCK</b>								
8. Class 1.....	34,930,160	0	0	(12,098)	34,918,062	0	0	34,930,160
9. Class 2.....	6,506,960	0	0	(1,696,300)	4,810,660	0	0	6,506,960
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	41,437,120	0	0	(1,708,398)	39,728,722	0	0	41,437,120
15. Total Bonds and Preferred Stock.....	13,140,134,259	5,105,036,011	5,061,629,836	(23,372,429)	13,160,168,005	0	0	13,140,134,259

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

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**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.....	565,172,654	XXX	564,371,873	824,149	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	391,369,588	473,125,101
2. Cost of short-term investments acquired.....	4,913,970,348	10,542,664,391
3. Accrual of discount.....	53,422	(4,159,440)
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	440,567	4,205,574
6. Deduct consideration received on disposals.....	4,740,713,688	10,622,450,689
7. Deduct amortization of premium.....	214	417,332
8. Total foreign exchange change in book/adjusted carrying value.....	52,631	(1,598,017)
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	565,172,654	391,369,588
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	565,172,654	391,369,588

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

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

**SCHEDULE E- VERIFICATION**

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,944,279	25,472,095
2. Cost of cash equivalents acquired.....	78,732,160	743,852,537
3. Accrual of discount.....	214,387	8,412,133
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(3,213)	(535)
6. Deduct consideration received on disposals.....	61,944,850	768,230,116
7. Deduct amortization of premium.....	0	(310,808)
8. Total foreign exchange change in book/ adjusted carrying value.....	0	127,357
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,942,763	9,944,279
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	26,942,763	9,944,279

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED and Additions Made During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
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	27,690
29 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	3,427,509
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center	Los Angeles	CA	12/31/1990	Various	0	0	0	3,038,696
14 warehouses/office showrooms and land located at:					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	60,396
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	8,506
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	107,626
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	20,216
15 warehouses and land located at:					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	173,063
Warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	06/15/1998	Various	0	0	0	467,746
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	4,403
6 warehouses/offices					0	0	0	0
Various addresses	Tampa/St. Petersburg	FL	03/22/2004	Various	0	0	0	304,457
Portland Industrial located at:					0	0	0	0
7210 NW Evergreen Parkway	Hillsboro	OR	09/10/2007	S/I Techpointe, LLC	0	0	0	43,385
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	76,267
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	88,106
1100 University Drive	Tempe	AZ	03/27/1995	Various	0	0	0	37,640
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	2,592
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	32,807

QE01



### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Two Centerpoint.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	92,747
3001 Butterfield Road.....	Oakbrook.....	IL.....	05/12/1999	Various.....	0	0	0	145,131
Meridian Bldg, 9780 S. Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	196,298
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	26,448
Commercial Retail Properties.....					0	0	0	0
building and land located at.....					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	46,319
0199999. Totals.....					0	0	0	8,428,048
0399999. Totals.....					0	0	0	8,428,048

QE01.1

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>Mortgages in Good Standing</b>								
<b>Commercial Mortgages - Insured or Guaranteed</b>								
CWSP1.....	Phoenix.....	AZ.....		01/08/2007.....	6.750.....	0.....	675,000.....	0.....
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	675,000.....	0.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	0.....	675,000.....	0.....
3399999. Total Mortgages.....				XXX.....	XXX.....	0.....	675,000.....	0.....

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004.....	3.....	0.....	1,266,462.....	0.....	1,677,130.....	0.6.....	
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007.....	3.....	0.....	2,041,521.....	0.....	19,598,674.....	0.3.....	
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004.....	3.....	0.....	31,727.....	0.....	2,152,546.....	0.4.....	
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007.....	3.....	0.....	357,500.....	0.....	7,738,415.....	8.5.....	
	Shasta Ventures, L.P.....	Menlo Park.....	CA.....	Shasta Ventures.....		01/25/2005.....	1.....	0.....	150,000.....	0.....	1,050,000.....	1.4.....	
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005.....	1.....	0.....	2,470,000.....	0.....	29,925,000.....	18.8.....	
	Bacchus Capital, L.P.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008.....	3.....	250,000.....	0.....	0.....	4,750,000.....	14.9.....	
	Thayer Hidden Creek Partners II, L.P.....	Washington.....	DC.....	Thayer Capital Partners.....		02/22/2008.....	3.....	4,289,059.....	0.....	0.....	10,039,816.....	18.9.....	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,539,059.....	6,317,210.....	0.....	76,931,581.....	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>													
	Symmetry Growth Capital II LLC.....	Eden Prairie.....	MN.....	Symmetry.....		02/03/2004.....	0.....	0.....	986.....	0.....	0.....	100.0.....	
	Vesbridge.....	Westborough.....	MA.....	Vesbridge.....		03/08/2006.....	0.....	0.....	3,834,350.....	0.....	0.....	99.0.....	
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0.....	3,835,336.....	0.....	0.....	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
QE03	747 Third LLC (NY).....	New York.....	NY.....	747 Third LLC.....		02/08/1995.....	0.....	0.....	7,200.....	0.....	0.....	50.0.....	
	777 Third LLC (NY).....	New York.....	NY.....	777 Third LLC.....		02/08/1995.....	0.....	0.....	1,409,200.....	0.....	0.....	50.0.....	
	CWSP-I LLC.....	Phoenix.....	AZ.....	Crown West.....		04/01/2004.....	0.....	0.....	75,088.....	0.....	0.....	50.0.....	
	Madison Ave LLC (NY).....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995.....	0.....	0.....	13,600.....	0.....	0.....	50.0.....	
	Promenade Partners LLC.....	Oakbrook.....	IL.....	Oakbrook.....		09/29/2005.....	0.....	0.....	500,000.....	0.....	0.....	50.0.....	
	Water Street LLC (NY).....	New York.....	NY.....	Water Street.....		02/08/1995.....	0.....	0.....	10,000.....	0.....	0.....	50.0.....	
	BPG Investment Partnership VIII (2.94% ownership).....	Philadelphia.....	PA.....	BPG Investment Partnership.....		08/18/2007.....	0.....	0.....	3,649,808.....	0.....	16,878,221.....	2.9.....	
	CT Large Loan 2006, Inc. (9.23% Ownership).....	New York.....	NY.....	CT Mezzanine Partners.....		07/25/2006.....	0.....	0.....	1,846,154.....	0.....	14,649,231.....	9.2.....	
	Lowe Hospitality Investment Partners, LLC (4.89% Ownership).....	Los Angeles.....	CA.....	Lowe Hospitality Investment Partners, LLC.....		04/22/2004.....	0.....	0.....	195,489.....	0.....	423,603.....	4.9.....	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY.....	Savanna.....		11/29/2007.....	0.....	0.....	(153,355).....	0.....	17,753,355.....	11.7.....	
	Secured Capital Japan Real Estate Partners Asia, LP (1.9789).....	Los Angeles.....	CA.....	Secured Capital Japan Real Estate Partners.....		03/30/2007.....	0.....	0.....	868,462.....	0.....	6,349,526.....	2.0.....	
	Thayer Hotel Investors Trust IV (4.9% Ownership).....	Annapolis.....	MD.....	Thayer Capital Partners.....		10/01/2004.....	0.....	0.....	587,238.....	0.....	8,939,273.....	4.9.....	
	Tishman Speyer Real Estate Venture VI, LP (5.92% Ownersh).....	New York.....	NY.....	Tishman Speyer.....		12/23/2004.....	0.....	0.....	278,900.....	0.....	2,914,494.....	5.9.....	
	Transwestern MultiFamily Partners, LLC (8.8222% ownership).....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007.....	0.....	0.....	1,500,000.....	0.....	12,300,000.....	8.8.....	
	Miller Global Fund VI LLC.....	Denver.....	CT.....	Miller Global.....		02/29/2008.....	0.....	0.....	3,771,427.....	0.....	21,228,573.....	7.8.....	
	RockBridge Hospitality Fund IV, L.P.....	Colombus, OH.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008.....	0.....	0.....	4,060.....	0.....	19,995,940.....	10.0.....	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								3,775,487.....	10,787,783.....	0.....	121,432,215.....	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Avenue Special Situations Fund V, L.P.....	New York.....	NY.....	Avenue Advisors.....		05/04/2007.....	0.....	0.....	2,000,000.....	0.....	11,620,171.....	0.8.....	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007.....	3.....	0.....	397,488.....	0.....	18,788,512.....	0.8.....	
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004.....	0.....	0.....	590,606.....	0.....	1,604,725.....	5.1.....	
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007.....	3.....	0.....	958,814.....	0.....	18,438,330.....	4.1.....	
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007.....	3.....	0.....	2,149,183.....	0.....	13,284,708.....	8.2.....	
	Lehman Brothers Merchant Banking Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007.....	3.....	0.....	104,416.....	0.....	19,370,333.....	0.8.....	
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA.....	Lighthouse Capital Partners.....		05/15/2007.....	1.....	0.....	750,000.....	0.....	11,250,000.....	7.3.....	
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007.....	3.....	0.....	2,021,820.....	0.....	7,730,496.....	10.0.....	
	SB Energy Partners I-A, L.P.....	Denver.....	CO.....	SB Energy Partners.....		09/10/2007.....	3.....	0.....	568,675.....	0.....	17,434,643.....	0.0.....	
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007.....	3.....	0.....	571,257.....	0.....	15,572,825.....	1.1.....	
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007.....	3.....	0.....	120,609.....	0.....	11,619,688.....	4.6.....	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		11/02/2007.....	0.....	0.....	4,000,000.....	0.....	13,800,000.....	0.8.....	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0.....	14,232,868.....	0.....	160,514,430.....	XXX.....
3999999.	Subtotal - Unaffiliated.....								8,314,546.....	31,337,861.....	0.....	358,878,226.....	XXX.....
4099999.	Subtotal - Affiliated.....								0.....	3,835,336.....	0.....	0.....	XXX.....
4199999.	Totals.....								8,314,546.....	35,173,197.....	0.....	358,878,226.....	XXX.....

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Residual Interest Security (RITES)	New York	NY	Sale	08/04/1998	02/28/2008	883,350	0	0	0	0	0	0	883,350	1,177,695	0	294,345	294,345	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						883,350	0	0	0	0	0	0	883,350	1,177,695	0	294,345	294,345	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Bear Stearns Fund of Hedge Funds	New York	NY	Distribution	04/01/2004	03/20/2008	500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	0
	CBM Partners, LP	New York	NY	Distribution	07/31/2002	01/21/2008	1,045,414	0	0	0	0	0	0	1,045,414	1,045,414	0	0	0	0
	Century Capital Partners III, L.P.	Boston	MA	Distribution	09/30/2002	01/23/2008	1,004,432	0	0	0	0	0	0	1,004,432	1,004,432	0	0	0	0
	ESL Partners, L.P.	Greenwich	CT	Distribution	08/31/2002	01/31/2008	6,350,040	0	0	0	0	0	0	6,350,040	6,350,040	0	0	0	0
	Thayer Hidden Creek Partners II, L.P.	Washington	DC	Distribution	02/22/2008	03/26/2008	328,875	0	0	0	0	0	0	328,875	328,875	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						9,228,761	0	0	0	0	0	0	9,228,761	9,228,761	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
	Windamere II LLC	San Diego	CA	Distribution	01/19/2000	03/05/2008	396,000	0	0	0	0	0	0	396,000	396,000	0	0	0	0
	Fog City Fund LLC	San Francisco	CA	Distribution	10/25/2000	03/05/2008	8,102,728	0	0	0	0	0	0	8,102,728	8,102,728	0	0	0	0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated						8,498,728	0	0	0	0	0	0	8,498,728	8,498,728	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	747 Third LLC (NY)	New York	NY	Distribution	02/08/1995	03/14/2008	189,564	0	0	0	0	0	0	189,564	189,564	0	0	0	0
	777 Third LLC (NY)	New York	NY	Distribution	02/08/1995	03/14/2008	1,431,968	0	0	0	0	0	0	1,431,968	1,431,968	0	0	0	0
	CWSP-II LLC	Phoenix	AZ	Distribution	11/03/2004	01/03/2008	18,254	0	0	0	0	0	0	18,254	18,254	0	0	0	0
	Madison Ave LLC (NY)	New York	NY	Distribution	02/08/1995	03/14/2008	201,161	0	0	0	0	0	0	201,161	201,161	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	03/31/2008	104,760	0	0	0	0	0	0	104,760	104,760	0	0	0	0
	NYLIM-GCR Fund I-2002, L.P. (9.38)	New York	NY	Distribution	04/14/2004	03/31/2008	105,274	0	0	0	0	0	0	105,274	105,274	0	0	0	0
	Savanna Real Estate Fund I, L.P.	New York	NY	Distribution	11/29/2007	03/31/2008	(109,655)	0	0	0	0	0	0	(109,655)	(109,655)	0	0	0	0
	Tishman Speyer Real Estate Venture	New York	NY	Distribution	05/03/2007	02/11/2008	1,782,272	0	0	0	0	0	0	1,782,272	1,782,272	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						3,723,598	0	0	0	0	0	0	3,723,598	3,723,598	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																			
	Fidelity Castle Pines LP	Denver	CO	Distribution	02/08/1995	03/10/2008	38,582	0	0	0	0	0	0	38,582	38,582	0	0	0	0
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						38,582	0	0	0	0	0	0	38,582	38,582	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Energy Spectrum Partners V LP	Dallas	TX	Distribution	09/30/2007	03/25/2008	(52,613)	0	0	0	0	0	0	(52,613)	(52,613)	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	01/14/2008	95,777	0	0	0	0	0	0	95,777	95,777	0	0	0	0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						43,164	0	0	0	0	0	0	43,164	43,164	0	0	0	0
<b>Any Other Class of Admitted Asset - Unaffiliated</b>																			
	Insurance Revolution Note	Princeton	NJ	Distribution	12/27/2005	03/31/2008	1,785	0	0	0	0	0	0	1,785	1,785	0	0	0	0
3799999	Total - Any Other Class of Admitted Asset - Unaffiliated						1,785	0	0	0	0	0	0	1,785	1,785	0	0	0	0
3999999	Subtotal - Unaffiliated						13,880,658	0	0	0	0	0	0	13,880,658	14,175,003	0	294,345	294,345	0
4099999	Subtotal - Affiliated						8,537,310	0	0	0	0	0	0	8,537,310	8,537,310	0	0	0	0
4199999	Totals						22,417,968	0	0	0	0	0	0	22,417,968	22,712,313	0	294,345	294,345	0

QE03.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - All Other Government</b>									
Q0819A CT 5	AUSTRALIAN GOVERNMP-3.0M 5.250 2010 08.....	D.....	02/27/2008.....	ANZ BANK.....		2,722,401	2,823,570.00	6,918	1FE.....
000000 00 0	BUNDESOBLIGATION (P-3.5M 3.250 2010 04.....	D.....	02/12/2008.....	J P MORGAN CHASE SECURITIES INC.....		5,124,535	5,106,255.00	141,468	1FE.....
000000 00 0	UK GILT TREASURY (P-4.0M 5.750 2009 12.....	D.....	03/04/2008.....	HSBC.....		8,168,658	7,937,440.00	113,477	1FE.....
G92444 AB 7	UK GILT TREASURY (P-3.0M 4.250 2011 03.....	D.....	03/04/2008.....	VARIOUS.....		10,964,522	10,913,980.00	0	1FE.....
G92450 TF 5	UK GILT TREASURY (P-5.0M 4.750 2010 06.....	D.....	03/04/2008.....	HSBC.....		10,070,528	9,921,800.00	117,178	1FE.....
13509P BG 7	CANADA HOUSING TRUST 3.600 2013 06.....	C.....	03/19/2008.....	VARIOUS.....		13,977,460	14,000,000.00	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					51,028,104	50,703,045.00	379,041	XXX.....
<b>Bonds - States, Territories and Possessions</b>									
13063A QN 7	CALIFORNIA GENERAL OBLIG 5.000 2018 02.....		03/28/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		30,352	30,000.00	238	1FE.....
01306Z CJ 8	ALBERTA (PROVINCE OF) 3.250 2011 03.....	C.....	03/25/2008.....	CIBC WORLD MARKETS.....		1,992,420	2,000,000.00	0	1FE.....
563469 FP 5	MANITOBA (PROVINCE OF) 4.250 2018 03.....	C.....	01/15/2008.....	CIBC WORLD MARKETS.....		2,987,430	3,000,000.00	0	1FE.....
683234 ZQ 4	ONTARIO (PROVINCE OF) 4.200 2018 03.....	C.....	03/05/2008.....	CIBC WORLD MARKETS.....		3,978,040	4,000,000.00	921	1FE.....
74814Z DU 4	QUEBEC (PROVINCE OF) 4.500 2018 12.....	C.....	03/25/2008.....	VARIOUS.....		5,036,010	5,000,000.00	48,329	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					14,024,252	14,030,000.00	49,487	XXX.....
<b>Bonds - Political Subdivisions of States</b>									
425506 J6 0	HENNEPIN CO GENERAL OBLI 4.125 2021 12.....		03/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		3,359,822	3,425,000.00	0	1FE.....
591852 LA 4	MINNEAPOLIS ST PAUL WAST 5.000 2028 03.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		7,743,600	7,500,000.00	0	1FE.....
792881 MX 9	ST PAUL GENERAL OBLIGATI 5.000 2024 05.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		404,078	375,000.00	208	1FE.....
792881 MY 7	ST PAUL GENERAL OBLIGATI 5.000 2024 11.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		409,465	380,000.00	211	1FE.....
792881 MZ 4	ST PAUL GENERAL OBLIGATI 5.000 2025 05.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		418,224	390,000.00	217	1FE.....
792881 NA 8	ST PAUL GENERAL OBLIGATI 5.000 2025 11.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		428,948	400,000.00	222	1FE.....
792881 NB 6	ST PAUL GENERAL OBLIGATI 5.000 2026 05.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		437,917	410,000.00	228	1FE.....
792881 NC 4	ST PAUL GENERAL OBLIGATI 5.000 2026 11.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		443,257	415,000.00	231	1FE.....
792881 ND 2	ST PAUL GENERAL OBLIGATI 5.000 2027 05.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		452,128	425,000.00	236	1FE.....
792881 NE 0	ST PAUL GENERAL OBLIGATI 5.000 2027 11.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		462,766	435,000.00	242	1FE.....
792881 NF 7	ST PAUL GENERAL OBLIGATI 5.000 2028 05.....		02/13/2008.....	PIPER JAFFRAY & HOPWOOD.....		471,891	445,000.00	247	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					15,032,097	14,600,000.00	2,042	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
57586C S5 5	MASSACHUSETTS H/E (BOSTO 5.500 2025 06.....		02/26/2008.....	LEHMAN BROTHERS.....		11,469,570	10,500,000.00	0	1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					11,469,570	10,500,000.00	0	XXX.....
<b>Bonds - Public Utilities</b>									
49228R AE 3	KERN RIVER FUNDING (144A 4.893 2018 04.....		01/29/2008.....	J P MORGAN CHASE SECURITIES INC.....		1,586,099	1,558,666.67	212	1FE.....
74531E AG 7	PUGET SOUND ENERGY INC 7.690 2011 02.....		02/27/2008.....	FTN FINANCIAL.....		118,723	110,000.00	2,538	2FE.....
77531Q AD 0	ROGERS WIRELESS 6.375 2014 03.....	I.....	03/20/2008.....	MORGAN STANLEY DEAN WITTER.....		741,240	750,000.00	3,320	2FE.....
3899999.	Total - Bonds - Public Utilities.....					2,446,062	2,418,666.67	6,070	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
03073E AD 7	AMERISOURCEBERGEN CORP 5.625 2012 09.....		02/22/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		599,452	590,000.00	14,934	2FE.....
29247S AA 8	EN BOAT LLC 4.630 2028 07.....		02/27/2008.....	FTN FINANCIAL.....		469,286	483,800.00	2,800	1.....
292845 AF 1	ENGELHARD CORP 4.250 2013 05.....		02/22/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		605,418	600,000.00	7,225	1FE.....
481165 AF 5	JOY GLOBAL INC 6.000 2016 11.....		02/19/2008.....	BANC OF AMERICA SECURITIES LLC.....		996,940	1,000,000.00	16,167	2FE.....
492386 AU 1	KERR MCGEE CORP 6.950 2024 07.....		02/22/2008.....	WACHOVIA SECURITIES INC.....		679,302	650,000.00	7,027	2FE.....
501044 CJ 8	KROGER CO 5.000 2013 04.....		03/19/2008.....	BARCLAYS CAPITAL INC.....		998,030	1,000,000.00	0	2FE.....
58405U AD 4	MEDCO HEALTH SOLUTIONS 7.125 2018 03.....		03/13/2008.....	J P MORGAN CHASE SECURITIES INC.....		989,560	1,000,000.00	0	2FE.....
708160 BE 5	PENNEY (JC) CO INC 7.125 2023 11.....		01/29/2008.....	J P MORGAN CHASE SECURITIES INC.....		1,766,470	1,700,000.00	25,571	2FE.....
871829 AH 0	SYSCO CORP (144A) 4.600 2014 03.....		02/11/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		30,249	30,000.00	571	1FE.....
872287 AC 1	TCI COMMUNICATIONS INC 8.750 2015 08.....		02/21/2008.....	BANC OF AMERICA SECURITIES LLC.....		904,868	799,000.00	4,855	2FE.....
891145 DY 7	TORONTO DOMINION BANK 4.854 2013 02.....	C.....	02/08/2008.....	TD SECURITIES.....		4,000,000	4,000,000.00	0	1FE.....
25156P AB 9	DEUTSCHE TELEKOM 8.000 2010 06.....	F.....	02/04/2008.....	BANC OF AMERICA SECURITIES LLC.....		181,344	167,000.00	1,930	1FE.....
46628M AE 6	JPMAC 2006-CW1 A4 2.748 2036 05.....		03/13/2008.....	J P MORGAN CHASE SECURITIES INC.....		6,112,500	7,500,000.00	15,056	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					18,333,418	19,519,800.00	96,136	XXX.....
6099997.	Total - Bonds - Part 3.....					112,333,503	111,771,511.67	532,776	XXX.....
6099999.	Total - Bonds.....					112,333,503	111,771,511.67	532,776	XXX.....

QE04

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Common Stocks - Public Utilities</b>									
743263 10 5	PROGRESS ENERGY INC.....		01/23/2008	MERRILL LYNCH.....	6,000,000	268,668	XXX	.0	L.....
98389B 10 0	XCEL ENERGY INC.....		01/23/2008	MERRILL LYNCH.....	12,000,000	249,148	XXX	.0	L.....
6699999	Total - Common Stocks - Public Utilities.....					517,816	XXX	.0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
00206R 10 2	AT&T INC.....		03/26/2008	MERRILL LYNCH.....	13,500,000	511,546	XXX	.0	L.....
004239 10 9	ACADIA REALTY TRUST.....		01/18/2008	BEAR STEARNS.....	1,000,000	22,157	XXX	.0	L.....
01861G 10 0	ALLIANCE HOLDINGS GP LP.....		03/25/2008	NEUBERGER BERMAN.....	3,000,000	64,952	XXX	.0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		02/06/2008	MERRILL LYNCH.....	1,200,000	110,804	XXX	.0	L.....
05564E 10 6	BRE PROPERTIES.....		02/15/2008	VARIOUS.....	4,800,000	187,389	XXX	.0	L.....
096627 10 4	BOARDWALK PIPELINE PARTNERS LP.....		03/03/2008	VARIOUS.....	24,000,000	663,532	XXX	.0	L.....
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		03/07/2008	VARIOUS.....	8,100,000	186,521	XXX	.0	L.....
150185 10 6	CEDAR FAIR LP.....		01/10/2008	NEUBERGER BERMAN.....	6,000,000	124,665	XXX	.0	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		01/03/2008	LEHMAN BROTHERS INC.....	2,800,000	107,661	XXX	.0	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		01/16/2008	STIFEL NICOLAUS & CO. INC.....	2,400,000	52,066	XXX	.0	L.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....		03/25/2008	NEUBERGER BERMAN.....	18,000,000	406,745	XXX	.0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		03/19/2008	BEAR STEARNS.....	11,000,000	501,243	XXX	.0	L.....
29273V 10 0	ENERGY TRANSFER EQUITY LP.....		03/28/2008	NEUBERGER BERMAN.....	14,000,000	428,591	XXX	.0	L.....
293716 10 6	ENTERPRISE GP HOLDINGS LP.....		03/28/2008	NEUBERGER BERMAN.....	12,000,000	350,701	XXX	.0	L.....
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP.....		01/23/2008	BEAR STEARNS.....	33,000,000	977,661	XXX	.0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		02/12/2008	VARIOUS.....	16,700,000	603,876	XXX	.0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		01/14/2008	VARIOUS.....	2,600,000	244,157	XXX	.0	L.....
30225N 10 5	EXTERRAN PARTNERS LP.....		03/31/2008	NEUBERGER BERMAN.....	4,000,000	122,397	XXX	.0	U.....
30225T 10 2	EXTRA SPACE STORAGE INC.....		03/10/2008	VARIOUS.....	8,800,000	130,551	XXX	.0	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		01/16/2008	VARIOUS.....	3,000,000	209,396	XXX	.0	L.....
31430F 10 1	FELCOR LODGING TRUST INC.....		02/27/2008	JEFFERIES & COMPANY INC.....	6,900,000	88,745	XXX	.0	L.....
370021 10 7	GENERAL GROWTH PROPERTIES INC.....		03/24/2008	DIRECT.....	5,100,000	183,600	XXX	.0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		03/24/2008	VARIOUS.....	14,200,000	624,181	XXX	.0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		03/25/2008	GOLDMAN SACHS INC.....	2,600,000	44,684	XXX	.0	L.....
456615 10 3	INERGY LP.....		01/18/2008	NEUBERGER BERMAN.....	1,000,000	28,820	XXX	.0	L.....
49446R 10 9	KIMCO REALTY CORP.....		02/11/2008	MORGAN STANLEY.....	3,500,000	117,880	XXX	.0	L.....
49455U 10 0	KINDER MORGAN MANAGMENT LLC.....		03/19/2008	MERRILL LYNCH.....	19,500,000	1,004,100	XXX	.0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		03/10/2008	VARIOUS.....	18,800,000	567,681	XXX	.0	L.....
554382 10 1	MACERICH CO.....		03/10/2008	MORGAN STANLEY SOFT DOLLAR.....	1,200,000	72,608	XXX	.0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS.....		03/19/2008	BEAR STEARNS.....	25,000,000	987,004	XXX	.0	L.....
570759 10 0	MARKWEST ENERGY PARTNERS LP.....		03/31/2008	VARIOUS.....	20,500,000	630,583	XXX	.0	L.....
68268N 10 3	ONEOK PARTNERS LP.....		03/25/2008	VARIOUS.....	23,000,000	1,288,213	XXX	.0	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		01/23/2008	MERRILL LYNCH.....	10,000,000	478,095	XXX	.0	L.....
743410 10 2	PROLOGIS TRUST.....		01/29/2008	MKM PARTNERS, LLC.....	1,700,000	104,625	XXX	.0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		03/19/2008	VARIOUS.....	11,500,000	893,346	XXX	.0	L.....
75885Y 10 7	REGENCY ENERGY PARTNERS LP.....		03/13/2008	NEUBERGER BERMAN.....	6,000,000	167,193	XXX	.0	L.....
80589M 10 2	SCANA CORP.....		01/23/2008	BEAR STEARNS.....	13,000,000	492,350	XXX	.0	L.....
81662W 10 8	SEMGROUP ENERGY PARTNERS LP.....		03/27/2008	NEUBERGER BERMAN.....	50,000,000	1,225,994	XXX	.0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		01/09/2008	SUSQUEHANNA.....	600,000	45,578	XXX	.0	L.....
86764L 10 8	SUNOCO LOGISTICS PARTNERS LP.....		03/26/2008	VARIOUS.....	28,100,000	1,326,763	XXX	.0	L.....
872384 10 2	TEPPCO PARTNERS LP.....		03/19/2008	VARIOUS.....	29,000,000	1,018,434	XXX	.0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		02/06/2008	VARIOUS.....	3,900,000	141,610	XXX	.0	L.....
87611X 10 5	TARGA RESOURCES PARTNERS LP.....		03/31/2008	NEUBERGER BERMAN.....	7,000,000	162,340	XXX	.0	L.....
902653 10 4	UDR INC.....		02/29/2008	VARIOUS.....	27,800,000	630,852	XXX	.0	L.....
92276F 10 0	VENTAS INC.....		01/18/2008	UBS PAINE WEBBER.....	1,300,000	52,005	XXX	.0	L.....
92343V 10 4	VERIZON COMMUNICATIONS INC.....		03/26/2008	BEAR STEARNS.....	28,000,000	1,011,727	XXX	.0	L.....
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					19,395,622	XXX	.0	XXX.....
7299997	Total - Common Stocks - Part 3.....					19,913,438	XXX	.0	XXX.....

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### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
7299999.	Total - Common Stocks.....					19,913,438	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks.....					19,913,438	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					132,246,941	XXX	532,776	XXX

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

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
911759 CL 0	HOUSING URBAN DEVELOPM 7.080.....		02/01/2008	REDEEMED.....		80,000	80,000	90,494	80,000	0	0	0	0	0	80,000	0	0	0	2,832	08/01/2016	1.....
742651 CS 9	PRIVATE EXPORT FUNDING 5.750.....		01/15/2008	MATURED.....		6,000,000	6,000,000	6,448,980	6,003,349	0	(3,349)	0	(3,349)	0	6,000,000	0	0	0	172,500	01/15/2008	1.....
912828 EU 0	U S TREASURY NOTES 4.375.....		01/31/2008	MATURED.....		17,350,000	17,350,000	17,253,762	17,344,380	0	5,620	0	5,620	0	17,350,000	0	0	0	379,531	01/31/2008	1.....
36202A AH 0	GNMA II PASS #00000008 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,697	1,697	1,747	1,730	0	(33)	0	(33)	0	1,697	0	0	0	20	07/20/2022	1.....
36202A DF 1	GNMA II PASS #00000102 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		212	212	219	217	0	(4)	0	(4)	0	212	0	0	0	3	08/20/2022	1.....
36202A D8 7	GNMA II PASS #00000127 12.500.....		03/20/2008	PAID ON PRINCIPAL.....		331	331	354	359	0	(27)	0	(27)	0	331	0	0	0	7	05/20/2014	1.....
36202A FM 4	GNMA II PASS #00000172 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		19	19	20	20	0	(0)	0	(0)	0	19	0	0	0	0	09/20/2022	1.....
36202A FU 6	GNMA II PASS #00000179 13.000.....		03/20/2008	PAID ON PRINCIPAL.....		47	47	50	50	0	(3)	0	(3)	0	47	0	0	0	1	08/20/2014	1.....
36202A MB 0	GNMA II PASS #00000354 13.000.....		03/20/2008	PAID ON PRINCIPAL.....		139	139	147	146	0	(7)	0	(7)	0	139	0	0	0	3	06/20/2015	1.....
36202A MS 3	GNMA II PASS #00000369 13.000.....		03/20/2008	PAID ON PRINCIPAL.....		61	61	64	63	0	(3)	0	(3)	0	61	0	0	0	1	07/20/2015	1.....
36202A N3 7	GNMA II PASS #00000410 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,370	1,370	1,405	1,393	0	(23)	0	(23)	0	1,370	0	0	0	10	10/20/2022	1.....
36202A WU 7	GNMA II PASS #00000659 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		3,529	3,529	3,419	3,478	0	51	0	51	0	3,529	0	0	0	71	11/20/2016	1.....
36202B EE 1	GNMA II PASS #00001033 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	1	04/20/2023	1.....
36202B HZ 1	GNMA II PASS #00001148 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		94	94	96	95	0	(1)	0	(1)	0	94	0	0	0	1	05/20/2023	1.....
36202B SS 5	GNMA II PASS #00001429 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		133	133	134	135	0	(2)	0	(2)	0	133	0	0	0	2	10/20/2023	1.....
36202B 7C 3	GNMA II PASS #00001791 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		128	128	130	130	0	(2)	0	(2)	0	128	0	0	0	2	03/20/2022	1.....
36202C CF 8	GNMA II PASS #00001870 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		290	290	301	305	0	(15)	0	(15)	0	290	0	0	0	6	09/20/2024	1.....
36202C CV 3	GNMA II PASS #00001884 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,063	1,063	1,089	1,086	0	(22)	0	(22)	0	1,063	0	0	0	15	10/20/2024	1.....
36202C DL 4	GNMA II PASS #00001922 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		276	276	283	281	0	(6)	0	(6)	0	276	0	0	0	4	12/20/2024	1.....
36202C EL 3	GNMA II PASS #00001939 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		9	9	10	10	0	(0)	0	(0)	0	9	0	0	0	0	01/20/2025	1.....
36202C E5 8	GNMA II PASS #00001956 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	0	02/20/2025	1.....
36202C GM 9	GNMA II PASS #00002004 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		100	100	101	101	0	(1)	0	(1)	0	100	0	0	0	1	05/20/2025	1.....
36202C GN 7	GNMA II PASS #00002005 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,462	1,462	1,491	1,496	0	(34)	0	(34)	0	1,462	0	0	0	20	05/20/2025	1.....
36202C GP 2	GNMA II PASS #00002006 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		55	55	56	56	0	(2)	0	(2)	0	55	0	0	0	1	05/20/2025	1.....
36202C G3 1	GNMA II PASS #00002018 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		599	599	603	606	0	(7)	0	(7)	0	599	0	0	0	8	06/20/2025	1.....
36202C G4 9	GNMA II PASS #00002019 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		3,758	3,758	3,846	3,832	0	(74)	0	(74)	0	3,758	0	0	0	31	06/20/2025	1.....
36202C HK 2	GNMA II PASS #00002034 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		3,220	3,220	3,287	3,275	0	(55)	0	(55)	0	3,220	0	0	0	40	07/20/2025	1.....
36202C HM 8	GNMA II PASS #00002036 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,459	1,459	1,484	1,479	0	(20)	0	(20)	0	1,459	0	0	0	17	07/20/2025	1.....
36202C HP 1	GNMA II PASS #00002038 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	07/20/2025	1.....
36202C JC 8	GNMA II PASS #00002059 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		1,149	1,149	1,173	1,168	0	(19)	0	(19)	0	1,149	0	0	0	10	08/20/2025	1.....
36202C JE 4	GNMA II PASS #00002061 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1.....
36202C JZ 7	GNMA II PASS #00002080 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		761	761	776	772	0	(11)	0	(11)	0	761	0	0	0	7	09/20/2025	1.....
36202C J3 8	GNMA II PASS #00002082 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		6,097	6,097	6,222	6,191	0	(94)	0	(94)	0	6,097	0	0	0	67	09/20/2025	1.....
36202C KL 6	GNMA II PASS #00002099 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		2,759	2,759	2,810	2,798	0	(38)	0	(38)	0	2,759	0	0	0	31	10/20/2025	1.....
36202C KP 7	GNMA II PASS #00002102 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		5,065	5,065	5,180	5,154	0	(89)	0	(89)	0	5,065	0	0	0	65	09/20/2025	1.....
36202C K7 7	GNMA II PASS #00002118 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		12,300	12,300	12,507	12,451	0	(151)	0	(151)	0	12,300	0	0	0	183	11/20/2025	1.....
36202C LC 5	GNMA II PASS #00002123 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		3,828	3,828	3,973	3,983	0	(155)	0	(155)	0	3,828	0	0	0	54	11/20/2025	1.....
36202C LX 9	GNMA II PASS #00002142 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		1,594	1,594	1,654	1,652	0	(58)	0	(58)	0	1,594	0	0	0	24	12/20/2025	1.....
36202C MF 7	GNMA II PASS #00002158 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		876	876	910	907	0	(31)	0	(31)	0	876	0	0	0	7	01/20/2026	1.....
36202C ND 1	GNMA II PASS #00002188 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	0	03/20/2026	1.....
36202C NX 7	GNMA II PASS #00002206 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		11	11	12	12	0	(0)	0	(0)	0	11	0	0	0	0	04/20/2026	1.....
36202C PD 9	GNMA II PASS #00002220 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	05/20/2026	1.....
36202C PS 6	GNMA II PASS #00002233 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		7,810	7,810	7,688	7,702	0	108	0	108	0	7,810	0	0	0	129	06/20/2026	1.....
36202C QY 2	GNMA II PASS #00002271 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		913	913	935	941	0	(29)	0	(29)	0	913	0	0	0	13	08/20/2026	1.....
36202C RF 2	GNMA II PASS #00002286 8.500.....		03/20/2008	PAID ON PRINCIPAL.....		10,848	10,848	11,033	11,089	0	(241)	0	(241)	0	10,848	0	0	0	205	09/20/2026	1.....
36202D GS 4	GNMA II PASS #00002909 8.000.....		03/20/2008	PAID ON PRINCIPAL.....		437	437	433	431	0	6	0	6	0	437	0	0	0	5	04/20/2030	1.....
36202D G6 2	GNMA II PASS #00002921 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		13,017	13,017	13,070	13,216	0	(199)	0	(199)	0	13,017	0	0	0	225	05/20/2030	1.....
36202D HK 0	GNMA II PASS #00002934 7.500.....		03/20/2008	PAID ON PRINCIPAL.....		3,193	3,193	3,138	3,114	0	79	0	79	0	3,193	0	0	0	53	06/20/2030	1.....
36202D SP 7	GNMA II PASS #00003226 5.500.....		03/20/2008	PAID ON PRINCIPAL.....		30,444	30,444	29,169	28,775	0	1,669	0	1,669	0	30,444	0	0	0	266	04/20/2032	1.....

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
36202D TD 3	GNMA II PASS #00003248 5.500		03/20/2008	PAID ON PRINCIPAL		33,553	33,553	32,007	31,795	0	1,759	0	1,759	0	33,553	0	0	0	363	06/20/2032	1
36202D UU 3	GNMA II PASS #00003295 5.500		03/20/2008	PAID ON PRINCIPAL		29,968	29,968	29,912	29,924	0	44	0	44	0	29,968	0	0	0	280	10/20/2032	1
36202D U7 4	GNMA II PASS #00003306 5.500		03/20/2008	PAID ON PRINCIPAL		271,241	271,241	270,732	270,843	0	398	0	398	0	271,241	0	0	0	2,675	11/20/2032	1
36202D VM 0	GNMA II PASS #00003320 5.500		03/20/2008	PAID ON PRINCIPAL		378,836	378,836	381,263	382,606	0	(3,771)	0	(3,771)	0	378,836	0	0	0	3,493	12/20/2032	1
36202D YY 1	GNMA II PASS #00003427 4.500		03/20/2008	PAID ON PRINCIPAL		548,917	548,917	513,127	514,034	0	34,883	0	34,883	0	548,917	0	0	0	4,140	08/20/2033	1
36202E F2 0	GNMA II PASS #00003785 5.000		03/20/2008	PAID ON PRINCIPAL		1,704,738	1,704,738	1,661,054	1,665,302	0	39,436	0	39,436	0	1,704,738	0	0	0	14,952	11/20/2035	1
36202E KK 4	GNMA II PASS #00003898 5.500		03/20/2008	PAID ON PRINCIPAL		226,580	226,580	221,048	221,573	0	5,007	0	5,007	0	226,580	0	0	0	2,190	09/20/2036	1
36202E K8 1	GNMA II PASS #00003919 5.500		03/20/2008	PAID ON PRINCIPAL		601,068	601,068	591,395	592,197	0	8,871	0	8,871	0	601,068	0	0	0	6,067	11/20/2036	1
36202D 4N 8	GNMA II PASS #00023529 5.000		03/20/2008	PAID ON PRINCIPAL		741,320	741,320	708,539	706,512	0	34,807	0	34,807	0	741,320	0	0	0	6,588	03/20/2034	1
36202D 5P 2	GNMA II PASS #00023554 4.500		03/20/2008	PAID ON PRINCIPAL		155,101	155,101	143,614	144,467	0	10,635	0	10,635	0	155,101	0	0	0	1,300	05/20/2034	1
36204V SC 4	GNMA II PASS #00381315 8.000		03/20/2008	PAID ON PRINCIPAL		387	387	395	394	0	(7)	0	(7)	0	387	0	0	0	5	05/20/2025	1
36205M Z3 5	GNMA II PASS #00395062 8.000		03/20/2008	PAID ON PRINCIPAL		138	138	141	139	0	(2)	0	(2)	0	138	0	0	0	2	09/20/2024	1
36206G WC 0	GNMA II PASS #00411143 7.500		03/20/2008	PAID ON PRINCIPAL		142	142	140	140	0	2	0	2	0	142	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #00412432 8.000		03/20/2008	PAID ON PRINCIPAL		354	354	363	360	0	(6)	0	(6)	0	354	0	0	0	5	06/20/2025	1
36206P FC 9	GNMA II PASS #00416963 8.000		03/20/2008	PAID ON PRINCIPAL		84	84	86	86	0	(1)	0	(1)	0	84	0	0	0	1	08/20/2020	1
36202D 2B 6	GNMA II PASS #3470 4.500		03/20/2008	PAID ON PRINCIPAL		65,661	65,661	60,798	60,466	0	5,195	0	5,195	0	65,661	0	0	0	627	11/20/2033	1
36241K BF 4	GNMA PASS THRU CERT POOL 8.000		03/15/2008	PAID ON PRINCIPAL		162,435	162,435	177,228	175,661	0	(13,226)	0	(13,226)	0	162,435	0	0	0	2,149	12/15/2029	1
36224B C3 1	GNMA PASS TH #00323290 8.500		03/15/2008	PAID ON PRINCIPAL		109	109	113	113	0	(4)	0	(4)	0	109	0	0	0	2	05/15/2022	1
36203X AJ 5	GNMA PASS TH #00361909 8.500		03/15/2008	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	06/15/2024	1
36204C 6G 1	GNMA PASS TH #00366371 6.000		03/15/2008	PAID ON PRINCIPAL		1,507	1,507	1,510	1,504	0	3	0	3	0	1,507	0	0	0	11	11/15/2008	1
36204R FG 8	GNMA PASS TH #00377367 8.500		03/15/2008	PAID ON PRINCIPAL		39	39	41	41	0	(2)	0	(2)	0	39	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #00378593 8.500		03/15/2008	PAID ON PRINCIPAL		1,326	1,326	1,371	1,372	0	(45)	0	(45)	0	1,326	0	0	0	19	07/15/2025	1
36205R 6S 1	GNMA PASS TH #00398781 8.500		03/15/2008	PAID ON PRINCIPAL		8	8	9	9	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #00398970 8.500		03/15/2008	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #00400438 8.500		03/15/2008	PAID ON PRINCIPAL		352	352	364	362	0	(10)	0	(10)	0	352	0	0	0	5	05/15/2026	1
36205X FM 1	GNMA PASS TH #00403472 8.500		03/15/2008	PAID ON PRINCIPAL		55	55	56	57	0	(2)	0	(2)	0	55	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #00405560 8.500		03/15/2008	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	01/15/2026	1
36206A R3 9	GNMA PASS TH #00405606 8.500		03/15/2008	PAID ON PRINCIPAL		36	36	38	38	0	(1)	0	(1)	0	36	0	0	0	1	04/15/2026	1
36206J K8 6	GNMA PASS TH #00412619 8.500		03/15/2008	PAID ON PRINCIPAL		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	06/15/2026	1
36206J LR 3	GNMA PASS TH #00412636 8.500		03/15/2008	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #00412655 8.500		03/15/2008	PAID ON PRINCIPAL		103	103	106	106	0	(4)	0	(4)	0	103	0	0	0	1	08/15/2026	1
36206K AV 3	GNMA PASS TH #00413220 8.500		03/15/2008	PAID ON PRINCIPAL		14,729	14,729	15,286	14,846	0	(117)	0	(117)	0	14,729	0	0	0	232	04/15/2010	1
36206M MG 9	GNMA PASS TH #00415359 8.500		03/15/2008	PAID ON PRINCIPAL		168	168	174	173	0	(5)	0	(5)	0	168	0	0	0	2	11/15/2026	1
36206N LS 2	GNMA PASS TH #00416237 8.500		03/15/2008	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #00417428 8.500		03/15/2008	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #00421612 8.500		03/15/2008	PAID ON PRINCIPAL		453	453	466	465	0	(12)	0	(12)	0	453	0	0	0	6	06/15/2026	1
36206U Q4 4	GNMA PASS TH #00421775 8.500		03/15/2008	PAID ON PRINCIPAL		274	274	284	285	0	(11)	0	(11)	0	274	0	0	0	5	09/15/2026	1
36206W TY 1	GNMA PASS TH #00423667 8.500		03/15/2008	PAID ON PRINCIPAL		91	91	94	94	0	(3)	0	(3)	0	91	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #00423841 8.500		03/15/2008	PAID ON PRINCIPAL		74	74	77	77	0	(3)	0	(3)	0	74	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #00423909 8.500		03/15/2008	PAID ON PRINCIPAL		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #00423962 8.500		03/15/2008	PAID ON PRINCIPAL		44	44	45	45	0	(2)	0	(2)	0	44	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #00424972 4.000		03/15/2008	PAID ON PRINCIPAL		559,788	559,788	546,318	549,096	0	10,692	0	10,692	0	559,788	0	0	0	4,222	10/15/2018	1
36207A 2S 0	GNMA PASS TH #00426585 8.500		03/15/2008	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #00427015 8.500		03/15/2008	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #00427048 8.500		03/15/2008	PAID ON PRINCIPAL		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #00427080 8.500		03/15/2008	PAID ON PRINCIPAL		77	77	80	80	0	(2)	0	(2)	0	77	0	0	0	1	09/15/2026	1
36207B Q6 6	GNMA PASS TH #00427163 8.500		03/15/2008	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207B QE 5	GNMA PASS TH #00427569 8.500		03/15/2008	PAID ON PRINCIPAL		620	620	639	639	0	(18)	0	(18)	0	620	0	0	0	9	08/15/2026	1
36207C ZX 9	GNMA PASS TH #00428358 8.500		03/15/2008	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	06/15/2026	1

QE05 1

**SCHEDULE D - PART 4**

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

QE052

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 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.							
36207C Z4 3	GNMA PASS TH #00428363 8.500	...	03/15/2008	PAID ON PRINCIPAL	293	293	303	302	0	(10)	0	(10)	0	293	0	0	0	4	08/15/2026	1	
36207D LM 6	GNMA PASS TH #00428832 8.500	...	03/15/2008	PAID ON PRINCIPAL	536	536	555	551	0	(14)	0	(14)	0	536	0	0	0	8	05/15/2026	1	
36207E 3V 4	GNMA PASS TH #00430212 7.000	...	03/15/2008	PAID ON PRINCIPAL	85,408	85,408	89,179	93,122	0	(7,714)	0	(7,714)	0	85,408	0	0	0	1,228	09/15/2027	1	
36207F CW 9	GNMA PASS TH #00430385 8.500	...	03/15/2008	PAID ON PRINCIPAL	34	34	36	36	0	(1)	0	(1)	0	34	0	0	0	0	08/15/2026	1	
36207F 3U 3	GNMA PASS TH #00431111 8.500	...	03/15/2008	PAID ON PRINCIPAL	14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	08/15/2026	1	
36207G EH 8	GNMA PASS TH #00431336 8.500	...	03/15/2008	PAID ON PRINCIPAL	21	21	22	22	0	(0)	0	(0)	0	21	0	0	0	0	09/15/2026	1	
36207G Y2 9	GNMA PASS TH #00431929 7.750	...	03/15/2008	PAID ON PRINCIPAL	264	264	268	274	0	(10)	0	(10)	0	264	0	0	0	3	06/15/2026	1	
36207G ZG 7	GNMA PASS TH #00431943 8.500	...	03/15/2008	PAID ON PRINCIPAL	60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	1	07/15/2026	1	
36207G 5G 0	GNMA PASS TH #00432047 8.500	...	03/15/2008	PAID ON PRINCIPAL	52	52	53	54	0	(2)	0	(2)	0	52	0	0	0	1	09/15/2026	1	
36207H WD 5	GNMA PASS TH #00432744 8.500	...	03/15/2008	PAID ON PRINCIPAL	35	35	36	37	0	(1)	0	(1)	0	35	0	0	0	0	07/15/2026	1	
36207H WV 5	GNMA PASS TH #00432760 8.500	...	03/15/2008	PAID ON PRINCIPAL	36	36	37	37	0	(0)	0	(0)	0	36	0	0	0	1	07/15/2026	1	
36207H YL 5	GNMA PASS TH #00432815 8.500	...	03/15/2008	PAID ON PRINCIPAL	382	382	395	395	0	(13)	0	(13)	0	382	0	0	0	5	11/15/2026	1	
36207H 5Q 6	GNMA PASS TH #00432955 8.500	...	03/15/2008	PAID ON PRINCIPAL	62	62	63	65	0	(3)	0	(3)	0	62	0	0	0	1	09/15/2026	1	
36207J EJ 8	GNMA PASS TH #00433137 8.500	...	03/15/2008	PAID ON PRINCIPAL	6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1	
36207L QY 7	GNMA PASS TH #00435271 8.500	...	03/15/2008	PAID ON PRINCIPAL	84	84	86	87	0	(3)	0	(3)	0	84	0	0	0	1	05/15/2026	1	
36207L SD 1	GNMA PASS TH #00435316 8.500	...	03/15/2008	PAID ON PRINCIPAL	8,815	8,815	9,052	9,024	0	(209)	0	(209)	0	8,815	0	0	0	64	08/15/2026	1	
36207L 5G 4	GNMA PASS TH #00435319 8.500	...	03/15/2008	PAID ON PRINCIPAL	39,675	39,675	41,008	40,623	0	(948)	0	(948)	0	39,675	0	0	0	562	08/15/2026	1	
36207L 5L 8	GNMA PASS TH #00435651 8.500	...	03/15/2008	PAID ON PRINCIPAL	29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	08/15/2026	1	
36207N BU 7	GNMA PASS TH #00436651 8.500	...	03/15/2008	PAID ON PRINCIPAL	36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	08/15/2026	1	
36207N CB 8	GNMA PASS TH #00436666 8.500	...	03/15/2008	PAID ON PRINCIPAL	571	571	586	574	0	(3)	0	(3)	0	571	0	0	0	8	08/15/2026	1	
36207N D6 8	GNMA PASS TH #00436725 8.500	...	03/15/2008	PAID ON PRINCIPAL	81	81	83	84	0	(3)	0	(3)	0	81	0	0	0	1	11/15/2026	1	
36207N WM 2	GNMA PASS TH #00437252 8.500	...	03/15/2008	PAID ON PRINCIPAL	112	112	116	115	0	(3)	0	(3)	0	112	0	0	0	2	11/15/2026	1	
36207N X6 6	GNMA PASS TH #00437301 8.500	...	03/15/2008	PAID ON PRINCIPAL	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1	
36207P AL 3	GNMA PASS TH #00437511 8.500	...	03/15/2008	PAID ON PRINCIPAL	55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	1	08/15/2026	1	
36207P AV 1	GNMA PASS TH #00437520 8.500	...	03/15/2008	PAID ON PRINCIPAL	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1	
36207P BE 8	GNMA PASS TH #00437537 8.500	...	03/15/2008	PAID ON PRINCIPAL	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	08/15/2026	1	
36207P BJ 7	GNMA PASS TH #00437541 8.500	...	03/15/2008	PAID ON PRINCIPAL	9	9	10	10	0	(0)	0	(0)	0	9	0	0	0	0	08/15/2026	1	
36207P BL 2	GNMA PASS TH #00437543 8.500	...	03/15/2008	PAID ON PRINCIPAL	20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1	
36207P YS 2	GNMA PASS TH #00438221 8.500	...	03/15/2008	PAID ON PRINCIPAL	20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	0	07/15/2026	1	
36207P ZD 4	GNMA PASS TH #00438240 8.500	...	03/15/2008	PAID ON PRINCIPAL	3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2026	1	
36207Q T2 3	GNMA PASS TH #00438969 8.500	...	03/15/2008	PAID ON PRINCIPAL	24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	09/15/2026	1	
36207Q Y7 6	GNMA PASS TH #00439134 8.500	...	03/15/2008	PAID ON PRINCIPAL	108	108	112	112	0	(3)	0	(3)	0	108	0	0	0	2	11/15/2026	1	
36207Q Y9 2	GNMA PASS TH #00439136 8.500	...	03/15/2008	PAID ON PRINCIPAL	392	392	404	409	0	(17)	0	(17)	0	392	0	0	0	6	11/15/2026	1	
36207R MM 4	GNMA PASS TH #00439664 8.500	...	03/15/2008	PAID ON PRINCIPAL	380	380	392	393	0	(13)	0	(13)	0	380	0	0	0	8	10/15/2026	1	
36207S JB 0	GNMA PASS TH #00440458 8.500	...	03/15/2008	PAID ON PRINCIPAL	38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	11/15/2026	1	
36207T EH 0	GNMA PASS TH #00441236 8.500	...	03/15/2008	PAID ON PRINCIPAL	203	203	210	213	0	(10)	0	(10)	0	203	0	0	0	3	09/15/2026	1	
36207T W5 6	GNMA PASS TH #00441768 8.500	...	03/15/2008	PAID ON PRINCIPAL	61	61	63	63	0	(3)	0	(3)	0	61	0	0	0	1	11/15/2026	1	
36207U ED 6	GNMA PASS TH #00442132 8.500	...	03/15/2008	PAID ON PRINCIPAL	63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	1	11/15/2026	1	
36207U EJ 3	GNMA PASS TH #00442137 8.500	...	03/15/2008	PAID ON PRINCIPAL	224	224	231	232	0	(8)	0	(8)	0	224	0	0	0	3	11/15/2026	1	
36208F JZ 4	GNMA PASS TH #00449480 7.500	...	03/15/2008	PAID ON PRINCIPAL	6,771	6,771	6,944	6,940	0	(169)	0	(169)	0	6,771	0	0	0	83	10/15/2027	1	
36209G RV 1	GNMA PASS TH #00471300 6.000	...	03/15/2008	PAID ON PRINCIPAL	85,776	85,776	83,792	83,640	0	2,135	0	2,135	0	85,776	0	0	0	615	01/15/2032	1	
36209Y TP 0	GNMA PASS TH #00485764 6.000	...	03/15/2008	PAID ON PRINCIPAL	99,537	99,537	99,226	99,209	0	328	0	328	0	99,537	0	0	0	761	09/15/2031	1	
36210N RP 6	GNMA PASS TH #00497394 6.000	...	03/15/2008	PAID ON PRINCIPAL	33,988	33,988	33,282	32,968	0	1,020	0	1,020	0	33,988	0	0	0	231	01/15/2029	1	
36212N AM 9	GNMA PASS TH #00538312 6.000	...	03/15/2008	PAID ON PRINCIPAL	112,582	112,582	111,179	110,689	0	1,893	0	1,893	0	112,582	0	0	0	1,366	02/15/2032	1	
36213A CE 2	GNMA PASS TH #00548269 6.000	...	03/15/2008	PAID ON PRINCIPAL	12,928	12,928	12,799	12,775	0	153	0	153	0	12,928	0	0	0	129	02/15/2032	1	
36213C U4 0	GNMA PASS TH #00550603 5.000	...	03/15/2008	PAID ON PRINCIPAL	247,184	247,184	244,326	244,270	0	2,915	0	2,915	0	247,184	0	0	0	1,984	08/15/2035	1	
36213C YY 0	GNMA PASS TH #00550727 5.000	...	03/15/2008	PAID ON PRINCIPAL	588,934	588,934	579,612	580,307	0	8,627	0	8,627	0	588,934	0	0	0	5,041	11/15/2035	1	
36213D Z4 3	GNMA PASS TH #00551663 6.000	...	03/15/2008	PAID ON PRINCIPAL	79,265	79,265	79,017	79,002	0	262	0	262	0	79,265	0	0	0	1,143	09/15/2031	1	
36213E B9 6	GNMA PASS TH #00551864 6.000	...	03/15/2008	PAID ON PRINCIPAL	162,041	162,041	159,104	158,309	0	3,732	0	3,732	0	162,041	0	0	0	1,766	11/15/2031	1	

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
36213E PU 4	GNMA PASS TH #00552235 6.000		03/15/2008	PAID ON PRINCIPAL		5,131	5,131	5,010	4,968	0	164	0	164	0	5,131	0	0	0	50	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		03/15/2008	PAID ON PRINCIPAL		26,072	26,072	25,542	25,351	0	721	0	721	0	26,072	0	0	0	260	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		03/15/2008	PAID ON PRINCIPAL		3,228	3,228	3,131	3,069	0	159	0	159	0	3,228	0	0	0	32	02/15/2032	1
36213E UL 8	GNMA PASS TH #00552387 6.500		03/15/2008	PAID ON PRINCIPAL		6,887	6,887	7,280	7,420	0	(533)	0	(533)	0	6,887	0	0	0	74	04/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500		03/15/2008	PAID ON PRINCIPAL		61,654	61,654	65,170	66,738	0	(5,084)	0	(5,084)	0	61,654	0	0	0	963	04/15/2032	1
36213F HD 8	GNMA PASS TH #00552928 5.000		03/15/2008	PAID ON PRINCIPAL		19,458	19,458	19,793	19,711	0	(252)	0	(252)	0	19,458	0	0	0	163	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000		03/15/2008	PAID ON PRINCIPAL		151,182	151,182	153,331	152,914	0	(1,733)	0	(1,733)	0	151,182	0	0	0	1,370	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000		03/15/2008	PAID ON PRINCIPAL		266,849	266,849	280,275	281,171	0	(14,322)	0	(14,322)	0	266,849	0	0	0	2,979	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500		03/15/2008	PAID ON PRINCIPAL		363,360	363,360	360,578	360,639	0	2,721	0	2,721	0	363,360	0	0	0	4,335	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000		03/15/2008	PAID ON PRINCIPAL		2,877	2,877	2,825	2,803	0	74	0	74	0	2,877	0	0	0	36	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000		03/15/2008	PAID ON PRINCIPAL		283,724	283,724	280,904	279,873	0	3,850	0	3,850	0	283,724	0	0	0	3,384	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000		03/15/2008	PAID ON PRINCIPAL		86,769	86,769	87,826	87,469	0	(700)	0	(700)	0	86,769	0	0	0	720	09/15/2017	1
36213U YC 8	GNMA PASS TH #00565107 6.000		03/15/2008	PAID ON PRINCIPAL		134,265	134,265	136,867	136,852	0	(2,587)	0	(2,587)	0	134,265	0	0	0	1,485	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000		03/15/2008	PAID ON PRINCIPAL		10,673	10,673	10,823	10,886	0	(212)	0	(212)	0	10,673	0	0	0	107	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000		03/15/2008	PAID ON PRINCIPAL		20,060	20,060	20,345	20,327	0	(267)	0	(267)	0	20,060	0	0	0	169	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #00569235 6.000		03/15/2008	PAID ON PRINCIPAL		128,801	128,801	131,297	133,503	0	(4,702)	0	(4,702)	0	128,801	0	0	0	1,363	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000		03/15/2008	PAID ON PRINCIPAL		158,763	158,763	158,589	158,689	0	74	0	74	0	158,763	0	0	0	1,639	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000		03/15/2008	PAID ON PRINCIPAL		150,661	150,661	146,518	145,311	0	5,350	0	5,350	0	150,661	0	0	0	1,542	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000		03/15/2008	PAID ON PRINCIPAL		40,637	40,637	40,786	40,869	0	(233)	0	(233)	0	40,637	0	0	0	256	11/15/2031	1
36200S AG 5	GNMA PASS TH #00570707 6.000		03/15/2008	PAID ON PRINCIPAL		11,086	11,086	10,923	10,904	0	182	0	182	0	11,086	0	0	0	111	12/15/2031	1
36200S A2 6	GNMA PASS TH #00570725 6.000		03/15/2008	PAID ON PRINCIPAL		3,776	3,776	3,735	3,718	0	58	0	58	0	3,776	0	0	0	38	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000		03/15/2008	PAID ON PRINCIPAL		237,263	237,263	234,686	234,539	0	2,724	0	2,724	0	237,263	0	0	0	3,062	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000		03/15/2008	PAID ON PRINCIPAL		9,587	9,587	9,410	9,387	0	200	0	200	0	9,587	0	0	0	95	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000		03/15/2008	PAID ON PRINCIPAL		2,903	2,903	2,834	2,812	0	90	0	90	0	2,903	0	0	0	29	02/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000		03/15/2008	PAID ON PRINCIPAL		5,199	5,199	5,130	5,104	0	94	0	94	0	5,199	0	0	0	52	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000		03/15/2008	PAID ON PRINCIPAL		119,802	119,802	118,249	117,907	0	1,895	0	1,895	0	119,802	0	0	0	1,203	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000		03/15/2008	PAID ON PRINCIPAL		83,947	83,947	82,780	82,489	0	1,458	0	1,458	0	83,947	0	0	0	859	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000		03/15/2008	PAID ON PRINCIPAL		97,100	97,100	96,614	96,474	0	626	0	626	0	97,100	0	0	0	545	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000		03/15/2008	PAID ON PRINCIPAL		9,802	9,802	9,506	9,320	0	482	0	482	0	9,802	0	0	0	125	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000		03/15/2008	PAID ON PRINCIPAL		8,357	8,357	8,234	8,198	0	158	0	158	0	8,357	0	0	0	84	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000		03/15/2008	PAID ON PRINCIPAL		7,522	7,522	7,423	7,384	0	138	0	138	0	7,522	0	0	0	74	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000		03/15/2008	PAID ON PRINCIPAL		159,920	159,920	157,788	157,298	0	2,622	0	2,622	0	159,920	0	0	0	1,222	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000		03/15/2008	PAID ON PRINCIPAL		227,789	227,789	226,917	226,817	0	972	0	972	0	227,789	0	0	0	2,277	02/15/2032	1
36201A SW 9	GNMA PASS TH #00577533 6.000		03/15/2008	PAID ON PRINCIPAL		68,003	68,003	67,105	66,580	0	1,423	0	1,423	0	68,003	0	0	0	365	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000		03/15/2008	PAID ON PRINCIPAL		84,836	84,836	86,480	87,971	0	(3,135)	0	(3,135)	0	84,836	0	0	0	1,222	10/15/2032	1
36201A 3T 1	GNMA PASS TH #00577810 6.000		03/15/2008	PAID ON PRINCIPAL		12,377	12,377	12,149	12,087	0	290	0	290	0	12,377	0	0	0	122	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000		03/15/2008	PAID ON PRINCIPAL		443,802	443,802	450,020	454,483	0	(10,680)	0	(10,680)	0	443,802	0	0	0	6,587	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000		03/15/2008	PAID ON PRINCIPAL		106,275	106,275	108,334	109,975	0	(3,699)	0	(3,699)	0	106,275	0	0	0	1,063	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000		03/15/2008	PAID ON PRINCIPAL		19,287	19,287	19,004	18,914	0	373	0	373	0	19,287	0	0	0	248	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000		03/15/2008	PAID ON PRINCIPAL		143,789	143,789	141,677	140,921	0	2,868	0	2,868	0	143,789	0	0	0	1,089	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000		03/15/2008	PAID ON PRINCIPAL		217,481	217,481	214,446	213,693	0	3,788	0	3,788	0	217,481	0	0	0	2,012	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000		03/15/2008	PAID ON PRINCIPAL		43,458	43,458	42,235	41,639	0	1,819	0	1,819	0	43,458	0	0	0	434	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000		03/15/2008	PAID ON PRINCIPAL		10,167	10,167	9,860	9,746	0	421	0	421	0	10,167	0	0	0	101	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000		03/15/2008	PAID ON PRINCIPAL		76,980	76,980	78,304	78,086	0	(1,106)	0	(1,106)	0	76,980	0	0	0	351	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500		03/15/2008	PAID ON PRINCIPAL		114,882	114,882	112,584	113,190	0	1,691	0	1,691	0	114,882	0	0	0	1,173	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000		03/15/2008	PAID ON PRINCIPAL		14,747	14,747	14,528	14,494	0	253	0	253	0	14,747	0	0	0	150	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000		03/15/2008	PAID ON PRINCIPAL		182,991	182,991	184,049	183,890	0	(899)	0	(899)	0	182,991	0	0	0	1,093	10/15/2017	1
36201F XP 7	GNMA PASS TH #00582186 6.000		03/15/2008	PAID ON PRINCIPAL		115,716	115,716	114,460	114,202	0	1,515	0	1,515	0	115,716	0	0	0	1,155	01/15/2032	1
36201F 5T 0	GNMA PASS TH #00582358 6.000		03/15/2008	PAID ON PRINCIPAL		20,053	20,053	20,334	20,586	0	(533)	0	(533)	0	20,053	0	0	0	199	10/15/2032	1

QE053

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Designa- tion or Market Indicator
36201F 5U 7	GNMA PASS TH #00582359 6.000	...	03/15/2008	PAID ON PRINCIPAL		622,280	622,280	630,997	634,722	0	(12,442)	0	(12,442)	0	622,280	0	0	0	6,441	10/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000	...	03/15/2008	PAID ON PRINCIPAL		202,606	202,606	201,577	201,341	0	1,265	0	1,265	0	202,606	0	0	0	2,309	02/15/2032	1
36201H 2U 6	GNMA PASS TH #00584087 6.000	...	03/15/2008	PAID ON PRINCIPAL		65,338	65,338	66,604	67,671	0	(2,333)	0	(2,333)	0	65,338	0	0	0	653	10/15/2032	1
36201H 2W 2	GNMA PASS TH #00584089 6.000	...	03/15/2008	PAID ON PRINCIPAL		11,702	11,702	11,929	12,000	0	(298)	0	(298)	0	11,702	0	0	0	117	10/15/2032	1
36201L 2X 1	GNMA PASS TH #00586790 4.500	...	03/15/2008	PAID ON PRINCIPAL		2,438	2,438	2,452	2,461	0	(23)	0	(23)	0	2,438	0	0	0	18	07/15/2033	1
36201M FN 7	GNMA PASS TH #00587073 6.000	...	03/15/2008	PAID ON PRINCIPAL		42,567	42,567	42,273	42,204	0	363	0	363	0	42,567	0	0	0	367	05/15/2032	1
36201M PT 3	GNMA PASS TH #00587334 5.000	...	03/15/2008	PAID ON PRINCIPAL		285,938	285,938	289,110	288,464	0	(2,526)	0	(2,526)	0	285,938	0	0	0	2,614	10/15/2017	1
36201M PW 6	GNMA PASS TH #00587337 5.000	...	03/15/2008	PAID ON PRINCIPAL		5,509	5,509	5,570	5,561	0	(51)	0	(51)	0	5,509	0	0	0	46	10/15/2017	1
36201M 6K 3	GNMA PASS TH #00587774 5.000	...	03/15/2008	PAID ON PRINCIPAL		131,104	131,104	132,968	132,438	0	(1,334)	0	(1,334)	0	131,104	0	0	0	954	12/15/2017	1
36201N LN 8	GNMA PASS TH #00588133 5.000	...	03/15/2008	PAID ON PRINCIPAL		23,560	23,560	23,965	23,922	0	(362)	0	(362)	0	23,560	0	0	0	194	12/15/2017	1
36201N M4 9	GNMA PASS TH #00588179 6.000	...	03/15/2008	PAID ON PRINCIPAL		52,881	52,881	55,021	55,645	0	(2,764)	0	(2,764)	0	52,881	0	0	0	335	01/15/2033	1
36201P 5N 1	GNMA PASS TH #00589553 5.000	...	03/15/2008	PAID ON PRINCIPAL		301,621	301,621	306,994	305,879	0	(4,258)	0	(4,258)	0	301,621	0	0	0	2,191	12/15/2017	1
36201S XE 4	GNMA PASS TH #00592077 5.000	...	03/15/2008	PAID ON PRINCIPAL		59,506	59,506	59,460	59,469	0	37	0	37	0	59,506	0	0	0	572	08/15/2033	1
36201V AE 2	GNMA PASS TH #00594105 4.500	...	03/15/2008	PAID ON PRINCIPAL		154,762	154,762	146,549	147,076	0	7,686	0	7,686	0	154,762	0	0	0	1,422	09/15/2033	1
36201V AF 9	GNMA PASS TH #00594106 4.500	...	03/15/2008	PAID ON PRINCIPAL		60,921	60,921	57,742	57,748	0	3,173	0	3,173	0	60,921	0	0	0	521	09/15/2033	1
36201V A6 9	GNMA PASS TH #00594129 4.000	...	03/15/2008	PAID ON PRINCIPAL		116,699	116,699	113,891	114,588	0	2,111	0	2,111	0	116,699	0	0	0	873	10/15/2018	1
36201V B4 3	GNMA PASS TH #00594159 4.000	...	03/15/2008	PAID ON PRINCIPAL		53,138	53,138	51,859	52,134	0	1,004	0	1,004	0	53,138	0	0	0	356	10/15/2018	1
36201V VN 9	GNMA PASS TH #00594721 4.500	...	03/15/2008	PAID ON PRINCIPAL		63,098	63,098	63,591	63,567	0	(469)	0	(469)	0	63,098	0	0	0	469	07/15/2033	1
36200A BA 6	GNMA PASS TH #00595033 6.000	...	03/15/2008	PAID ON PRINCIPAL		7,986	7,986	8,141	8,288	0	(302)	0	(302)	0	7,986	0	0	0	78	10/15/2032	1
36200A HD 4	GNMA PASS TH #00595228 5.000	...	03/15/2008	PAID ON PRINCIPAL		16,990	16,990	17,282	17,251	0	(260)	0	(260)	0	16,990	0	0	0	143	12/15/2017	1
36200A HG 7	GNMA PASS TH #00595231 5.000	...	03/15/2008	PAID ON PRINCIPAL		551,986	551,986	561,473	560,332	0	(8,346)	0	(8,346)	0	551,986	0	0	0	4,957	12/15/2017	1
36200A RE 1	GNMA PASS TH #00595485 5.000	...	03/15/2008	PAID ON PRINCIPAL		111,668	111,668	113,587	113,340	0	(1,672)	0	(1,672)	0	111,668	0	0	0	1,313	12/15/2017	1
36200D 3B 7	GNMA PASS TH #00598494 5.000	...	03/15/2008	PAID ON PRINCIPAL		129,855	129,855	131,701	131,375	0	(1,520)	0	(1,520)	0	129,855	0	0	0	1,339	12/15/2017	1
36200E BQ 3	GNMA PASS TH #00598647 5.500	...	03/15/2008	PAID ON PRINCIPAL		458,620	458,620	468,972	473,320	0	(14,700)	0	(14,700)	0	458,620	0	0	0	3,344	04/15/2033	1
36200E B6 7	GNMA PASS TH #00598661 5.000	...	03/15/2008	PAID ON PRINCIPAL		119,082	119,082	121,135	121,031	0	(1,949)	0	(1,949)	0	119,082	0	0	0	692	05/15/2033	1
36200E CQ 2	GNMA PASS TH #00598679 5.500	...	03/15/2008	PAID ON PRINCIPAL		48,436	48,436	49,613	49,869	0	(1,433)	0	(1,433)	0	48,436	0	0	0	401	05/15/2033	1
36200E DL 2	GNMA PASS TH #00598707 5.000	...	03/15/2008	PAID ON PRINCIPAL		64,933	64,933	64,986	64,991	0	(58)	0	(58)	0	64,933	0	0	0	598	07/15/2033	1
36200E D5 7	GNMA PASS TH #00598724 4.500	...	03/15/2008	PAID ON PRINCIPAL		185,147	185,147	186,564	186,463	0	(1,317)	0	(1,317)	0	185,147	0	0	0	1,388	07/15/2033	1
36200M QW 6	GNMA PASS TH #00604469 4.500	...	03/15/2008	PAID ON PRINCIPAL		88,294	88,294	81,479	81,417	0	6,877	0	6,877	0	88,294	0	0	0	656	07/15/2033	1
36200M RT 2	GNMA PASS TH #00604498 4.500	...	03/15/2008	PAID ON PRINCIPAL		178,650	178,650	179,404	179,432	0	(782)	0	(782)	0	178,650	0	0	0	1,041	07/15/2033	1
36200M SE 4	GNMA PASS TH #00604517 4.500	...	03/15/2008	PAID ON PRINCIPAL		12,248	12,248	12,003	12,049	0	199	0	199	0	12,248	0	0	0	92	08/15/2018	1
36200M SP 9	GNMA PASS TH #00604526 4.000	...	03/15/2008	PAID ON PRINCIPAL		352,095	352,095	343,403	345,034	0	7,061	0	7,061	0	352,095	0	0	0	2,111	08/15/2018	1
36200M TR 4	GNMA PASS TH #00604560 4.500	...	03/15/2008	PAID ON PRINCIPAL		1,284,495	1,284,495	1,285,539	1,285,011	0	(516)	0	(516)	0	1,284,495	0	0	0	10,279	08/15/2018	1
36200M T7 8	GNMA PASS TH #00604574 4.500	...	03/15/2008	PAID ON PRINCIPAL		142,274	142,274	141,474	141,470	0	804	0	804	0	142,274	0	0	0	1,285	08/15/2033	1
36200M VA 2	GNMA PASS TH #00604620 4.500	...	03/15/2008	PAID ON PRINCIPAL		238,011	238,011	225,097	224,864	0	13,148	0	13,148	0	238,011	0	0	0	1,791	09/15/2033	1
36200M W8 7	GNMA PASS TH #00604641 4.500	...	03/15/2008	PAID ON PRINCIPAL		73,899	73,899	69,585	69,426	0	4,473	0	4,473	0	73,899	0	0	0	610	09/15/2033	1
36200M 3K 7	GNMA PASS TH #00604802 4.500	...	03/15/2008	PAID ON PRINCIPAL		32,864	32,864	31,123	31,143	0	1,720	0	1,720	0	32,864	0	0	0	246	11/15/2033	1
36200N RJ 2	GNMA PASS TH #00605389 5.000	...	03/15/2008	PAID ON PRINCIPAL		255,356	255,356	252,284	252,056	0	3,300	0	3,300	0	255,356	0	0	0	1,986	04/15/2034	1
36202S X8 6	GNMA PASS TH #00608303 4.500	...	03/15/2008	PAID ON PRINCIPAL		190,412	190,412	191,304	191,045	0	(633)	0	(633)	0	190,412	0	0	0	1,425	10/15/2018	1
36202U 5J 8	GNMA PASS TH #00610249 4.500	...	03/15/2008	PAID ON PRINCIPAL		94,097	94,097	92,921	93,200	0	897	0	897	0	94,097	0	0	0	707	07/15/2018	1
36202V VT 5	GNMA PASS TH #00610926 4.500	...	03/15/2008	PAID ON PRINCIPAL		2,252	2,252	2,265	2,265	0	(13)	0	(13)	0	2,252	0	0	0	17	07/15/2033	1
36290N 6C 1	GNMA PASS TH #00613867 4.500	...	03/15/2008	PAID ON PRINCIPAL		108,056	108,056	108,562	108,509	0	(454)	0	(454)	0	108,056	0	0	0	653	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #00614395 4.500	...	03/15/2008	PAID ON PRINCIPAL		243,340	243,340	241,971	242,194	0	1,146	0	1,146	0	243,340	0	0	0	1,485	07/15/2018	1
36290R QZ 9	GNMA PASS TH #00615272 4.500	...	03/15/2008	PAID ON PRINCIPAL		127,699	127,699	128,656	128,579	0	(881)	0	(881)	0	127,699	0	0	0	891	07/15/2033	1
36290R Q2 2	GNMA PASS TH #00615273 4.500	...	03/15/2008	PAID ON PRINCIPAL		371,388	371,388	374,173	374,239	0	(2,851)	0	(2,851)	0	371,388	0	0	0	2,449	07/15/2033	1
36290R TT 0	GNMA PASS TH #00615362 4.500	...	03/15/2008	PAID ON PRINCIPAL		95,153	95,153	93,964	94,194	0	959	0	959	0	95,153	0	0	0	551	07/15/2018	1
36290R T4 5	GNMA PASS TH #00615371 4.500	...	03/15/2008	PAID ON PRINCIPAL		75,011	75,011	75,445	75,427	0	(416)	0	(416)	0	75,011	0	0	0	702	07/15/2033	1
36290R YE 7	GNMA PASS TH #00615509 4.500	...	03/15/2008	PAID ON PRINCIPAL		314,201	314,201	290,390	290,021	0	24,180	0	24,180	0	314,201	0	0	0	2,442	08/15/2033	1
36290R YM 9	GNMA PASS TH #00615516 4.500	...	03/15/2008	PAID ON PRINCIPAL		72,050	72,050	68,222	68,308	0	3,742	0	3,742	0	72,050	0	0	0	544	09/15/2033	1

QE054

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
36290R ZJ 5	GNMA PASS TH #00615545 4.500		03/15/2008	PAID ON PRINCIPAL		175,585	175,585	164,196	163,043	0	12,542	0	12,542	0	175,585	0	0	0	1,572	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #00615639 4.500		03/15/2008	PAID ON PRINCIPAL		86,971	86,971	82,221	82,185	0	4,785	0	4,785	0	86,971	0	0	0	722	09/15/2033	1
36290R 5E 9	GNMA PASS TH #00615645 4.500		03/15/2008	PAID ON PRINCIPAL		125,054	125,054	115,661	116,328	0	8,726	0	8,726	0	125,054	0	0	0	937	09/15/2033	1
36290S BW 0	GNMA PASS TH #00615753 4.500		03/15/2008	PAID ON PRINCIPAL		194,440	194,440	190,552	191,305	0	3,135	0	3,135	0	194,440	0	0	0	1,310	08/15/2018	1
36290X JW 1	GNMA PASS TH #00620477 4.500		03/15/2008	PAID ON PRINCIPAL		6,466	6,466	6,138	6,135	0	331	0	331	0	6,466	0	0	0	49	08/15/2033	1
36290X PJ 3	GNMA PASS TH #00620625 4.500		03/15/2008	PAID ON PRINCIPAL		24,694	24,694	23,443	23,477	0	1,216	0	1,216	0	24,694	0	0	0	183	09/15/2033	1
36290X QX 1	GNMA PASS TH #00620670 4.500		03/15/2008	PAID ON PRINCIPAL		10,890	10,890	10,312	10,285	0	605	0	605	0	10,890	0	0	0	83	09/15/2033	1
36290A 4B 3	GNMA PASS TH #00621018 4.500		03/15/2008	PAID ON PRINCIPAL		163,128	163,128	164,351	164,052	0	(924)	0	(924)	0	163,128	0	0	0	1,461	10/15/2018	1
36291A D6 3	GNMA PASS TH #00622125 4.500		03/15/2008	PAID ON PRINCIPAL		139,378	139,378	140,380	140,138	0	(760)	0	(760)	0	139,378	0	0	0	1,046	10/15/2018	1
36291Q BW 3	GNMA PASS TH #00634653 5.000		03/15/2008	PAID ON PRINCIPAL		755,977	755,977	768,329	767,764	0	(11,788)	0	(11,788)	0	755,977	0	0	0	4,639	12/15/2034	1
36291R RF 1	GNMA PASS TH #00635986 5.000		03/15/2008	PAID ON PRINCIPAL		112,564	112,564	114,403	114,249	0	(1,684)	0	(1,684)	0	112,564	0	0	0	935	12/15/2034	1
36291R 2G 6	GNMA PASS TH #00636275 5.000		03/15/2008	PAID ON PRINCIPAL		69,713	69,713	68,874	68,943	0	770	0	770	0	69,713	0	0	0	692	03/15/2035	1
36291S VW 7	GNMA PASS TH #00637029 5.000		03/15/2008	PAID ON PRINCIPAL		318,212	318,212	323,411	323,554	0	(5,342)	0	(5,342)	0	318,212	0	0	0	3,773	12/15/2034	1
36292F S2 4	GNMA PASS TH #00647737 5.000		03/15/2008	PAID ON PRINCIPAL		59,290	59,290	58,605	58,676	0	615	0	615	0	59,290	0	0	0	493	08/15/2035	1
36292H S6 1	GNMA PASS TH #00649541 5.000		03/15/2008	PAID ON PRINCIPAL		224,294	224,294	221,700	221,910	0	2,383	0	2,383	0	224,294	0	0	0	1,057	11/15/2035	1
36225A TG 5	GNMA PASS TH #00780551 7.500		03/15/2008	PAID ON PRINCIPAL		8,146	8,146	8,349	8,424	0	(278)	0	(278)	0	8,146	0	0	0	102	04/15/2027	1
36225A YM 6	GNMA PASS TH #00780716 7.500		03/15/2008	PAID ON PRINCIPAL		5,939	5,939	6,086	6,167	0	(229)	0	(229)	0	5,939	0	0	0	76	02/15/2028	1
36225B 2L 1	GNMA PASS TH #00781679 4.000		03/15/2008	PAID ON PRINCIPAL		188,057	188,057	183,532	184,130	0	3,927	0	3,927	0	188,057	0	0	0	1,168	12/15/2018	1
36241K BG 2	GNMA PASS TH #00781839 8.000		03/15/2008	PAID ON PRINCIPAL		272,199	272,199	294,648	290,173	0	(17,974)	0	(17,974)	0	272,199	0	0	0	3,303	06/15/2025	1
36241K BL 1	GNMA PASS TH #00781843 6.500		03/15/2008	PAID ON PRINCIPAL		171,355	171,355	180,732	180,888	0	(9,533)	0	(9,533)	0	171,355	0	0	0	1,795	11/15/2028	1
36241K BM 9	GNMA PASS TH #00781844 6.500		03/15/2008	PAID ON PRINCIPAL		1,046,214	1,046,214	1,101,549	1,112,315	0	(66,101)	0	(66,101)	0	1,046,214	0	0	0	13,201	03/15/2032	1
36241K CT 3	GNMA PASS TH #00781882 7.500		03/15/2008	PAID ON PRINCIPAL		177,317	177,317	189,947	189,150	0	(11,833)	0	(11,833)	0	177,317	0	0	0	2,271	03/15/2035	1
36241K CU 0	GNMA PASS TH #00781883 7.500		03/15/2008	PAID ON PRINCIPAL		169,512	169,512	181,558	180,752	0	(11,240)	0	(11,240)	0	169,512	0	0	0	2,683	03/15/2035	1
36241K CV 8	GNMA PASS TH #00781884 7.500		03/15/2008	PAID ON PRINCIPAL		237,992	237,992	254,968	254,416	0	(16,424)	0	(16,424)	0	237,992	0	0	0	3,009	03/15/2035	1
36241K DH 8	GNMA PASS TH #00781904 5.000		03/15/2008	PAID ON PRINCIPAL		731,308	731,308	719,733	719,850	0	11,459	0	11,459	0	731,308	0	0	0	6,956	04/15/2035	1
36205R 4U 8	GNMA PASS TH #39873506 8.500		03/15/2008	PAID ON PRINCIPAL		15	15	16	16	0	(0)	0	(0)	0	15	0	0	0	0	06/15/2026	1
36202K GZ 3	G2 (ARM) 5.125		03/20/2008	PAID ON PRINCIPAL		15,395	15,395	15,429	15,424	0	(29)	0	(29)	0	15,395	0	0	0	145	10/20/2026	1
36225C PC 4	G2 (ARM) 6.375		03/20/2008	PAID ON PRINCIPAL		14,697	14,697	14,732	14,725	0	(28)	0	(28)	0	14,697	0	0	0	144	06/20/2030	1
831641 DK 8	SBIC PS 2002-10B 1 5.199		02/08/2008	PAID ON PRINCIPAL		274,372	274,372	274,372	274,372	0	0	0	0	0	274,372	0	0	0	0	08/01/2012	1
0399999	Total - Bonds - U.S. Government					49,280,573	49,280,573	49,566,814	49,227,404	0	53,169	0	53,169	0	49,280,573	0	0	0	789,401	XXX	XXX
<b>Bonds - All Other Government</b>																					
D20658 TY 2	BUNDESOBLIGATION (EUR) 4.250	D	02/15/2008	MATURED		696,592	696,592	590,617	693,908	0	(841)	0	(841)	(116,041)	577,026	119,566	0	119,566	29,605	02/15/2008	1FE
000000 00 0	HONG KONG GOVERNMENT ( 2.470	D	03/07/2008	HSBC		354,607	353,265	346,473	350,379	0	920	0	920	(977)	350,322	1,608	2,678	4,286	2,056	06/16/2008	1FE
Q6732J AV 4	NEW SOUTH WALES TREASU 8.000	D	03/01/2008	MATURED		2,199,483	2,199,483	1,870,556	2,069,689	0	(8,452)	0	(8,452)	(312,404)	1,748,832	450,650	0	450,650	87,979	03/01/2008	1FE
E89228 A7 0	SPAIN KINGDOM (144A) 4.125	F	03/28/2008	ROYAL BANK OF SCOTLAND		1,039,060	1,000,000	998,880	999,199	0	85	0	85	0	999,284	0	39,776	39,776	0	07/20/2010	1FE
G92450 NR 5	UK GILT TREASURY (GBP) 5.000	D	03/07/2008	VARIOUS		27,764,437	27,764,544	26,044,035	27,357,582	0	(9,660)	0	(9,660)	(1,450,880)	25,897,043	1,868,144	(750)	1,867,394	689,331	03/07/2008	1FE
13509P AE 3	CANADA HOUSING TRUST 4.400	C	03/15/2008	MATURED		12,000,000	12,000,000	12,168,400	12,008,735	0	(8,735)	0	(8,735)	0	12,000,000	0	0	0	264,000	03/15/2008	1FE
1099999	Total - Bonds - All Other Government					44,054,179	44,013,884	42,018,961	43,479,491	0	(26,682)	0	(26,682)	(1,880,302)	41,572,507	2,439,968	41,704	2,481,672	1,072,972	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
130629 KF 4	CALIFORNIA GO S98 P-FL 2.050		03/28/2008	VARIOUS		9,665,831	9,570,000	9,570,000	9,570,000	0	95,400	0	95,400	0	9,665,400	0	431	431	83,059	08/01/2030	1FE
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C	03/17/2008	REDEEMED		427,472	427,472	413,545	418,371	0	209	0	209	0	418,581	0	8,891	8,891	12,675	09/16/2016	1FE
110709 FH 0	BRITISH COLUMBIA (PROV 4.300	L	03/31/2008	SCOTIA CAPITAL		2,107,960	2,000,000	2,019,800	2,013,200	0	(600)	0	(600)	0	2,012,600	0	95,360	95,360	0	05/30/2013	1FE
683234 YU 6	ONTARIO (PROVINCE OF) 4.950	L	03/27/2008	CIBC WORLD MARKETS		1,066,200	1,000,000	996,490	996,750	0	50	0	50	0	996,800	0	69,400	69,400	0	11/28/2016	1FE
1799999	Total - Bonds - States, Territories & Possessions					13,267,463	12,997,472	12,999,835	12,998,321	0	95,059	0	95,059	0	13,093,381	0	174,082	174,082	95,733	XXX	XXX
<b>Bonds - Political Subdivisions of States</b>																					
232760 JC 3	CYPRESS-FAIRBANKS ISD 5.000		02/15/2008	REDEEMED		900,000	900,000	880,011	894,366	0	5,634	0	5,634	0	900,000	0	0	0	22,500	02/15/2018	1FE
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		03/01/2008	REDEEMED		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,522	03/01/2014	1
850000 QD 5	SPRING ISD GO REF S98 5.200		02/15/2008	REDEEMED		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	15,600	02/15/2017	1FE
886033 AQ 2	THUNDER BAY (CITY OF) 4.625	C	03/14/2008	MATURED		1,888,000	1,888,000	1,881,770	1,887,434	0	566	0	566	0	1,888,000	0	0	0	43,660	03/14/2008	1FE

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value	11-15					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.							
2499999	Total - Bonds - Political Subdivisions				3,503,000	3,503,000	3,476,781	3,496,800	0	6,200	0	6,200	0	3,503,000	0	0	0	85,282	XXX	XXX	
<b>Bonds - Special Revenue and Special Assessment</b>																					
054079	BD 9 AVON MID SCH BLDG CORP 6.700	01/01/2008	REDEEMED		661,550	655,000	642,555	656,172	0	0	0	0	0	656,172	0	5,378	5,378	21,943	01/01/2009	1FE	
054079	BE 7 AVON MID SCH BLDG CORP 6.700	01/01/2008	REDEEMED		116,150	115,000	112,793	115,990	0	0	0	0	0	115,990	0	160	160	3,853	01/01/2010	1FE	
116475	NZ 3 BROWNSVILLE UTIL SYS R 7.375	01/01/2008	REDEEMED		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	4,609	01/01/2010	1	
154727	BW 0 CENTRAL OKLAHOMA TRANS 9.000	03/28/2008	REDEEMED		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	8,910	07/01/2010	1	
218129	CA 0 CORAOPOLIS MUN SAN AUT 6.375	02/01/2008	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,594	08/01/2010	1	
233620	EW 9 DADE CO WTR & SWR SYS 5.250	01/01/2008	REDEEMED		10,100,000	10,000,000	9,715,100	9,744,200	0	0	0	0	0	9,744,200	0	355,800	355,800	40,833	10/01/2026	1FE	
31349G	SZ 8 FH (ARM) 6.012	03/15/2008	PAID ON PRINCIPAL		492	492	496	496	0	(4)	0	(4)	0	492	0	0	0	0	01/01/2029	1	
31349G	SZ 8 FH (ARM) 6.560	02/15/2008	PAID ON PRINCIPAL		489	489	493	493	0	(4)	0	(4)	0	489	0	0	0	6	01/01/2029	1	
31349G	SZ 8 FH (ARM) 7.036	01/15/2008	PAID ON PRINCIPAL		486	486	490	490	0	(3)	0	(3)	0	486	0	0	0	3	01/01/2029	1	
31349S	KR 3 FH (3/1 ARM) 5.465	01/15/2008	PAID ON PRINCIPAL		483,890	483,890	483,285	483,280	0	610	0	610	0	483,890	0	0	0	2,172	02/01/2034	1	
31349S	KR 3 FH (3/1 ARM) 5.704	03/17/2008	PAID ON PRINCIPAL		4,032	4,032	4,027	4,027	0	5	0	5	0	4,032	0	0	0	55	02/01/2034	1	
31349S	KR 3 FH (3/1 ARM) 5.753	02/15/2008	PAID ON PRINCIPAL		400,083	400,083	399,583	399,579	0	504	0	504	0	400,083	0	0	0	3,601	02/01/2034	1	
31295L	BB 7 FH (3/1 CONVERTIBLE) 7.005	02/15/2008	PAID ON PRINCIPAL		140,349	140,349	141,240	141,146	0	(797)	0	(797)	0	140,349	0	0	0	1,637	08/01/2030	1	
31295N	AQ 1 FH (5/1 ARM) 6.182	03/15/2008	PAID ON PRINCIPAL		200	200	201	200	0	(1)	0	(1)	0	200	0	0	0	4	02/01/2032	1	
31295N	AQ 1 FH (5/1 ARM) 6.183	02/15/2008	PAID ON PRINCIPAL		161	161	162	162	0	(0)	0	(0)	0	161	0	0	0	2	02/01/2032	1	
31295N	AQ 1 FH (5/1 ARM) 6.925	01/15/2008	PAID ON PRINCIPAL		196	196	196	196	0	(1)	0	(1)	0	196	0	0	0	1	02/01/2032	1	
31385S	B4 9 FN (ARM) 7.248	03/25/2008	PAID ON PRINCIPAL		1,887	1,887	1,917	1,915	0	(27)	0	(27)	0	1,887	0	0	0	36	08/01/2029	1	
31385S	B4 9 FN (ARM) 7.485	02/25/2008	PAID ON PRINCIPAL		2,108	2,108	2,141	2,138	0	(31)	0	(31)	0	2,108	0	0	0	27	08/01/2029	1	
31385S	B4 9 FN (ARM) 7.574	01/25/2008	PAID ON PRINCIPAL		2,094	2,094	2,127	2,124	0	(30)	0	(30)	0	2,094	0	0	0	13	08/01/2029	1	
31379X	VF 9 FN (10/1 ARM) 6.297	03/25/2008	PAID ON PRINCIPAL		44,663	44,663	45,348	45,285	0	(622)	0	(622)	0	44,663	0	0	0	706	12/01/2027	1	
31379X	VF 9 FN (10/1 ARM) 6.326	01/25/2008	PAID ON PRINCIPAL		2,752	2,752	2,794	2,790	0	(38)	0	(38)	0	2,752	0	0	0	15	12/01/2027	1	
31379X	VF 9 FN (10/1 ARM) 6.327	02/25/2008	PAID ON PRINCIPAL		2,757	2,757	2,800	2,796	0	(38)	0	(38)	0	2,757	0	0	0	29	12/01/2027	1	
31405T	ZC 9 FN (10/1 ARM) 5.081	03/25/2008	PAID ON PRINCIPAL		4,352	4,352	4,371	4,370	0	(19)	0	(19)	0	4,352	0	0	0	39	04/01/2035	1	
31402D	GG 9 FN (3/1 ARM) 6.455	02/25/2008	PAID ON PRINCIPAL		164,817	164,817	165,538	165,511	0	(694)	0	(694)	0	164,817	0	0	0	900	08/01/2034	1	
31402D	GG 9 FN (3/1 ARM) 6.456	03/25/2008	PAID ON PRINCIPAL		79,801	79,801	80,150	80,137	0	(336)	0	(336)	0	79,801	0	0	0	1,285	08/01/2034	1	
31404M	BN 7 FN (3/1 ARM) 5.140	03/25/2008	PAID ON PRINCIPAL		72,492	72,492	72,537	72,540	0	(49)	0	(49)	0	72,492	0	0	0	1,009	03/01/2034	1	
31404M	BN 7 FN (3/1 ARM) 5.172	02/25/2008	PAID ON PRINCIPAL		434,336	434,336	434,608	434,627	0	(291)	0	(291)	0	434,336	0	0	0	4,172	03/01/2034	1	
31404M	BN 7 FN (3/1 ARM) 5.757	01/25/2008	PAID ON PRINCIPAL		570,278	570,278	570,634	570,660	0	(382)	0	(382)	0	570,278	0	0	0	2,742	03/01/2034	1	
31405N	4F 9 FN (3/1 ARM) 6.151	01/25/2008	PAID ON PRINCIPAL		4,369	4,369	4,334	4,334	0	35	0	35	0	4,369	0	0	0	22	10/01/2034	1	
31405N	4F 9 FN (3/1 ARM) 6.157	03/25/2008	PAID ON PRINCIPAL		149,532	149,532	148,311	148,324	0	1,208	0	1,208	0	149,532	0	0	0	2,299	10/01/2034	1	
31405N	4F 9 FN (3/1 ARM) 6.170	02/25/2008	PAID ON PRINCIPAL		105,407	105,407	104,546	104,555	0	852	0	852	0	105,407	0	0	0	1,080	10/01/2034	1	
31385H	6B 3 FN (5/1 ARM) 6.264	03/25/2008	PAID ON PRINCIPAL		59,183	59,183	59,534	59,515	0	(332)	0	(332)	0	59,183	0	0	0	327	01/01/2032	1	
31389D	W4 5 FN (5/1 ARM) 6.178	03/25/2008	PAID ON PRINCIPAL		6,375	6,375	6,406	6,403	0	(28)	0	(28)	0	6,375	0	0	0	55	12/01/2031	1	
349514	3B 3 FORT WORTH WATER & SEW 5.000	02/15/2008	REDEEMED		600,000	600,000	574,104	598,944	0	1,056	0	1,056	0	600,000	0	0	0	15,000	02/15/2018	1FE	
603827	AA 4 MINNEAPOLIS ST PAUL AR 5.000	01/01/2008	REDEEMED		5,050,000	5,000,000	4,899,300	5,050,000	0	0	0	0	0	5,050,000	0	0	0	125,000	01/01/2019	1FE	
605890	M3 3 MISSOURI ASSN OF RURAL 5.250	03/01/2008	REDEEMED		5,285,000	5,285,000	5,252,497	5,264,019	0	634	0	634	0	5,264,653	0	20,347	20,347	138,731	03/01/2018	1FE	
627270	DC 2 MUSCATINE ELEC REV S79 6.700	01/01/2008	REDEEMED		305,000	305,000	331,340	315,234	0	0	0	0	0	315,234	0	(10,234)	(10,234)	10,218	01/01/2013	1	
639683	6X 4 NEBRASKA PUB PWR DIST 2.350	01/01/2008	REDEEMED		9,081,272	9,050,000	9,050,000	9,050,000	0	90,500	0	90,500	0	9,140,500	0	(59,228)	(59,228)	158,040	01/01/2017	1FE	
733581	JK 9 NEW YORK & NEW JERSEY 5.375	01/16/2008	REDEEMED		10,050,000	10,000,000	9,681,400	9,704,400	0	500	0	500	0	9,704,900	0	345,100	345,100	270,243	01/15/2032	1FE	
649837	M3 2 NEW YORK DORM(NY & PRE 4.400	02/01/2008	REDEEMED		25,000	25,000	25,000	25,000	0	250	0	250	0	25,250	0	(250)	(250)	550	08/01/2013	1FE	
649892	WC 6 NEW YORK POWER AUTH GE 6.500	01/01/2008	MATURED		400,000	400,000	386,056	400,000	0	0	0	0	0	400,000	0	0	0	13,000	01/01/2008	1	
650009	JU 8 NEW YORK THRUWAY S98E 3.400	01/01/2008	REDEEMED		9,830,000	9,830,000	9,830,000	9,830,000	0	98,300	0	98,300	0	9,928,300	0	(98,300)	(98,300)	198,391	01/01/2017	1FE	
699129	BV 3 PARAGOULD HOSP REV S96 6.100	01/01/2008	REDEEMED		176,750	175,000	175,706	175,042	0	0	0	0	0	175,042	0	1,708	1,708	2,669	10/01/2008	2FE	
699129	BW 1 PARAGOULD HOSP REV S96 6.200	01/01/2008	REDEEMED		404,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	4,000	4,000	6,200	10/01/2009	2FE	
766811	AB 9 RINGGOLD SCH DIST AUTH 6.700	01/15/2008	MATURED		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	33,165	01/15/2008	1	
796253	NR 9 SAN ANTONIO ELEC & GAS 6.000	02/01/2008	MATURED		1,095,000	1,095,000	1,127,960	1,095,000	0	0	0	0	0	1,095,000	0	0	0	32,850	02/01/2008	1FE	
79061B	CA 1 ST JOSEPH CO HOSP S99 5.450	02/15/2008	REDEEMED		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	6,268	02/15/2012	2FE	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
792895 9A 4	ST PAUL EXHIBIT HALL P 6.000		01/31/2008	REDEEMED		10,000	10,000	10,000	0	10,000	0	0	10,000	0	10,000	0	0	0	600	02/01/2017	6*
793190 BU 2	ST PETERS WW & SEW REV 7.500		01/01/2008	MATURED		200,000	200,000	202,350	200,000	0	0	0	0	0	200,000	0	0	0	7,500	01/01/2008	1
871064 BC 4	SWITZERLAND CO SCH BLD 6.750		01/01/2008	MATURED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,700	01/01/2008	1
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		03/05/2008	REDEEMED		60,614	60,614	61,296	60,832	0	(4)	0	(4)	0	60,827	0	(213)	(213)	611	12/01/2013	1
885724 AK 0	THREE RIVERS SOLID WAS 5.300		01/01/2008	REDEEMED		667,900	665,000	614,424	671,650	0	0	0	0	0	671,650	0	(3,750)	(3,750)	17,623	01/01/2027	1FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		02/15/2008	REDEEMED		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,440	11/15/2017	1
013634 AW 0	ALBUQUERQUE RESIDENTIA 7.125		03/01/2008	REDEEMED		20,000	20,000	20,215	20,038	0	(1)	0	(1)	0	20,037	0	(37)	(37)	713	03/01/2010	1
121894 AA 7	BURLINGTON HSG AUTH RE 6.000		02/01/2008	REDEEMED		45,000	45,000	44,100	44,858	0	10	0	10	0	44,868	0	132	132	1,350	08/01/2009	1FE
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2008	PAID ON PRINCIPAL		4,346	4,346	4,278	4,284	0	.62	0	.62	0	4,346	0	0	0	56	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		03/15/2008	PAID ON PRINCIPAL		5,643	5,643	5,571	5,556	0	.87	0	.87	0	5,643	0	0	0	76	10/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		03/15/2008	PAID ON PRINCIPAL		22,787	22,787	22,873	22,929	0	(142)	0	(142)	0	22,787	0	0	0	146	12/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2008	PAID ON PRINCIPAL		3,448	3,448	3,394	3,398	0	.49	0	.49	0	3,448	0	0	0	39	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2008	PAID ON PRINCIPAL		18,620	18,620	17,386	17,600	0	1,020	0	1,020	0	18,620	0	0	0	216	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		03/15/2008	PAID ON PRINCIPAL		1,267	1,267	1,183	1,202	0	.65	0	.65	0	1,267	0	0	0	14	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		03/15/2008	PAID ON PRINCIPAL		49,839	49,839	48,110	49,172	0	668	0	668	0	49,839	0	0	0	528	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000		03/15/2008	PAID ON PRINCIPAL		27,791	27,791	27,374	27,594	0	197	0	197	0	27,791	0	0	0	259	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		03/15/2008	PAID ON PRINCIPAL		22,831	22,831	22,039	22,528	0	303	0	303	0	22,831	0	0	0	246	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2008	PAID ON PRINCIPAL		261,937	261,937	263,287	263,371	0	(1,434)	0	(1,434)	0	261,937	0	0	0	2,184	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		03/15/2008	PAID ON PRINCIPAL		97,849	97,849	97,910	97,968	0	(119)	0	(119)	0	97,849	0	0	0	764	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU 6.000		03/15/2008	PAID ON PRINCIPAL		32,532	32,532	30,702	31,912	0	620	0	620	0	32,532	0	0	0	314	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU 7.500		03/15/2008	PAID ON PRINCIPAL		29,772	29,772	29,855	29,750	0	.21	0	.21	0	29,772	0	0	0	356	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2008	PAID ON PRINCIPAL		207,714	207,714	215,779	220,700	0	(12,985)	0	(12,985)	0	207,714	0	0	0	2,367	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2008	PAID ON PRINCIPAL		699	699	692	692	0	.6	0	.6	0	699	0	0	0	8	08/15/2018	1
31371M 3W 5	FNMA PASS TH 5.500		03/25/2008	PAID ON PRINCIPAL		35,566	35,566	34,732	34,711	0	855	0	855	0	35,566	0	0	0	394	12/25/2036	1
31410P VC 4	FNMA PASS TH 6.000		03/25/2008	PAID ON PRINCIPAL		30,773	30,773	30,807	30,826	0	(53)	0	(53)	0	30,773	0	0	0	348	08/25/2036	1
31411Y VZ 3	FNMA PASS TH 5.500		03/25/2008	PAID ON PRINCIPAL		22,928	22,928	22,434	22,446	0	482	0	482	0	22,928	0	0	0	265	06/25/2037	1
31360G 4K 6	FNMA PASS TH #00006226 11.000		03/25/2008	PAID ON PRINCIPAL		3,092	3,092	3,266	3,120	0	(28)	0	(28)	0	3,092	0	0	0	60	12/25/2015	1
31360H UK 5	FNMA PASS TH #00006886 11.000		03/25/2008	PAID ON PRINCIPAL		17,926	17,926	18,620	17,986	0	(60)	0	(60)	0	17,926	0	0	0	362	08/25/2015	1
31360J BB 2	FNMA PASS TH #00007234 11.000		03/25/2008	PAID ON PRINCIPAL		10,252	10,252	10,649	10,297	0	(46)	0	(46)	0	10,252	0	0	0	189	08/25/2011	1
31360M 4P 2	FNMA PASS TH #00010730 13.500		03/25/2008	PAID ON PRINCIPAL		148	148	155	157	0	(8)	0	(8)	0	148	0	0	0	3	12/25/2014	1
31368S RF 8	FNMA PASS TH #00198586 10.500		03/25/2008	PAID ON PRINCIPAL		1,185	1,185	1,281	1,238	0	(53)	0	(53)	0	1,185	0	0	0	21	05/25/2012	1
31371F AL 6	FNMA PASS TH #00250311 7.500		03/25/2008	PAID ON PRINCIPAL		7,460	7,460	7,526	7,459	0	.1	0	.1	0	7,460	0	0	0	87	08/25/2010	1
31371F B4 3	FNMA PASS TH #00250359 7.000		03/25/2008	PAID ON PRINCIPAL		6,488	6,488	6,224	6,249	0	238	0	238	0	6,488	0	0	0	74	10/25/2025	1
31371F EG 3	FNMA PASS TH #00250435 7.000		03/25/2008	PAID ON PRINCIPAL		7,928	7,928	7,804	7,861	0	.67	0	.67	0	7,928	0	0	0	90	01/25/2011	1
31371F E9 9	FNMA PASS TH #00250460 7.000		03/25/2008	PAID ON PRINCIPAL		10,262	10,262	9,845	9,893	0	369	0	369	0	10,262	0	0	0	157	01/25/2026	1
31371M DT 1	FNMA PASS TH #00255814 5.500		03/25/2008	PAID ON PRINCIPAL		48,499	48,499	48,487	48,482	0	.16	0	.16	0	48,499	0	0	0	455	08/25/2035	1
31373D EF 8	FNMA PASS TH #00290034 7.500		03/25/2008	PAID ON PRINCIPAL		3,637	3,637	3,578	3,592	0	.44	0	.44	0	3,637	0	0	0	39	08/25/2024	1
31373U BT 3	FNMA PASS TH #00303450 7.000		03/25/2008	PAID ON PRINCIPAL		4,335	4,335	4,159	4,173	0	162	0	162	0	4,335	0	0	0	55	08/25/2025	1
31373U QP 5	FNMA PASS TH #00303862 7.500		03/25/2008	PAID ON PRINCIPAL		38,673	38,673	38,758	38,573	0	100	0	100	0	38,673	0	0	0	443	02/25/2011	1
31375F MB 1	FNMA PASS TH #00333454 7.000		03/25/2008	PAID ON PRINCIPAL		28,407	28,407	27,253	27,390	0	1,016	0	1,016	0	28,407	0	0	0	440	02/25/2026	1
31382M ZX 5	FNMA PASS TH #00486858 7.000		03/25/2008	PAID ON PRINCIPAL		6,466	6,466	6,543	6,541	0	(75)	0	(75)	0	6,466	0	0	0	68	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #00509391 7.000		03/25/2008	PAID ON PRINCIPAL		266	266	262	261	0	.6	0	.6	0	266	0	0	0	3	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132 7.000		03/25/2008	PAID ON PRINCIPAL		4,528	4,528	4,455	4,440	0	.88	0	.88	0	4,528	0	0	0	32	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442 7.000		03/25/2008	PAID ON PRINCIPAL		415	415	421	429	0	(14)	0	(14)	0	415	0	0	0	5	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495 5.500		03/25/2008	PAID ON PRINCIPAL		79,639	79,639	81,188	81,562	0	(1,923)	0	(1,923)	0	79,639	0	0	0	887	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587 5.500		03/25/2008	PAID ON PRINCIPAL		107,011	107,011	107,446	107,637	0	(626)	0	(626)	0	107,011	0	0	0	952	12/25/2032	1
31402R F9 5	FNMA PASS TH #00735592 5.000		03/25/2008	PAID ON PRINCIPAL		989,195	989,195	945,454	948,037	0	41,158	0	41,158	0	989,195	0	0	0	8,119	05/25/2034	1
31403D SP 5	FNMA PASS TH #00745826 6.000		03/25/2008	PAID ON PRINCIPAL		272,614	272,614	271,581	271,591	0	1,023	0	1,023	0	272,614	0	0	0	3,226	07/25/2036	1
31405N TV 7	FNMA PASS TH #00794464 6.000		03/25/2008	PAID ON PRINCIPAL		854,323	854,323	876,349	886,192	0	(31,869)	0	(31,869)	0	854,323	0	0	0	9,446	09/25/2034	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
31406Y TU 4	FNMA PASS TH #00824163 5.500		03/25/2008	PAID ON PRINCIPAL		70,605	70,605	71,322	71,361	0	(756)	0	(756)	0	70,605	0	0	0	621	04/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357 6.000		03/25/2008	PAID ON PRINCIPAL		166,919	166,919	168,973	168,811	0	(1,891)	0	(1,891)	0	166,919	0	0	0	1,579	02/25/2036	1
31408J D4 0	FNMA PASS TH #00852523 5.500		03/25/2008	PAID ON PRINCIPAL		71,343	71,343	70,931	70,951	0	392	0	392	0	71,343	0	0	0	783	01/25/2036	1
31409T QM 3	FNMA PASS TH #00878060 5.500		03/25/2008	PAID ON PRINCIPAL		73,842	73,842	72,616	72,741	0	1,101	0	1,101	0	73,842	0	0	0	494	03/25/2036	1
31410U QG 5	FNMA PASS TH #00898199 6.000		03/25/2008	PAID ON PRINCIPAL		175,700	175,700	176,579	176,492	0	(792)	0	(792)	0	175,700	0	0	0	2,063	11/25/2036	1
31411A RJ 6	FNMA PASS TH #00902389 5.500		03/25/2008	PAID ON PRINCIPAL		141,394	141,394	139,561	139,655	0	1,740	0	1,740	0	141,394	0	0	0	1,609	11/25/2036	1
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/01/2008	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	153	01/01/2024	1FE	
544393 AP 6	LOS ANGELES CMNTY REDE 6.400		01/01/2008	REDEEMED		5,000	5,000	5,113	5,000	0	0	0	0	5,000	0	0	0	160	07/01/2023	1FE	
546265 K6 5	LOUISIANA HSG FIN AGCY 6.000		02/01/2008	REDEEMED		25,000	25,000	24,858	24,925	0	(0)	0	(0)	24,924	0	76	76	250	06/01/2015	1FE	
546265 T2 5	LOUISIANA HSG FIN AGCY 6.000		03/01/2008	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	75	12/01/2019	1FE	
597774 AZ 1	MIDLAND CO HSG FIN REV 8.450		03/01/2008	REDEEMED		3,909	3,909	4,208	3,935	0	(3)	0	(3)	3,933	0	(23)	(23)	55	12/01/2011	1FE	
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		01/01/2008	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	750	01/01/2016	1FE	
60415M B6 0	MINNESOTA HSG FIN AGCY 5.500		01/01/2008	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	30,000	0	0	0	825	01/01/2017	1FE	
63967C RM 6	NEBRASKA FIN AUTH SFM 5.700		03/01/2008	REDEEMED		55,000	55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	1,568	03/01/2017	1FE	
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		01/01/2008	REDEEMED		30,000	30,000	31,380	31,099	0	0	0	0	31,099	0	(1,099)	(1,099)	1,013	07/01/2025	1FE	
679470 AQ 7	OLATHE LABETTE CNTY MT --		02/01/2008	REDEEMED		1,640	5,000	483	1,629	0	10	0	10	1,639	0	1	1	0	02/01/2023	1FE	
684505 FG 0	ORANGE CO HSG FIN AUTH 5.420		03/01/2008	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	10,000	0	0	0	392	09/01/2027	1FE	
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2008	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	160	08/01/2011	1FE	
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350		01/01/2008	REDEEMED		5,000	5,000	5,000	5,000	0	50	0	50	5,050	0	(50)	(50)	159	07/01/2015	1FE	
91755G 5R 7	UTAH HSG FIN AGCY S96 6.000		01/01/2008	REDEEMED		20,000	20,000	20,000	20,000	0	200	0	200	20,200	0	(200)	(200)	600	07/01/2014	1FE	
313375 LL 5	FHR 1727 I CMO 6.500		03/15/2008	PAID ON PRINCIPAL		381,957	381,957	381,062	380,993	0	964	0	964	381,957	0	0	0	4,208	05/15/2024	1	
31337B JR 2	FHR 1998 PE CMO 7.500		03/17/2008	PAID ON PRINCIPAL		27,411	27,411	28,439	27,525	0	(114)	0	(114)	27,411	0	0	0	364	10/17/2027	1	
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2008	PAID ON PRINCIPAL		42,355	42,355	43,732	43,631	0	(1,276)	0	(1,276)	42,355	0	0	0	527	12/25/2041	1	
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2008	PAID ON PRINCIPAL		20,315	20,315	21,147	21,036	0	(721)	0	(721)	20,315	0	0	0	218	09/19/2025	1	
31358F JA 2	FNR 1991-11 H CMO 7.000		03/25/2008	PAID ON PRINCIPAL		729	729	702	718	0	12	0	12	729	0	0	0	9	02/25/2021	1	
31359K PP 6	FNR 1996-32 PH CMO 7.000		03/25/2008	PAID ON PRINCIPAL		15,099	15,099	15,669	15,047	0	51	0	51	15,099	0	0	0	178	01/25/2026	1	
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2008	PAID ON PRINCIPAL		61,977	61,977	62,558	62,658	0	(681)	0	(681)	61,977	0	0	0	663	10/25/2031	1	
31392E FF 2	FNR 2002-55 AB CMO 5.500		03/25/2008	PAID ON PRINCIPAL		196,740	196,740	198,446	196,681	0	59	0	59	196,740	0	0	0	1,886	04/25/2029	1	
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		350,461	350,461	337,828	342,495	0	7,966	0	7,966	350,461	0	0	0	4,227	02/25/2042	1	
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2008	PAID ON PRINCIPAL		337,622	337,622	335,576	335,802	0	1,820	0	1,820	337,622	0	0	0	4,062	06/25/2032	1	
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2008	PAID ON PRINCIPAL		144,114	144,114	143,911	143,741	0	373	0	373	144,114	0	0	0	1,668	02/25/2042	1	
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2008	PAID ON PRINCIPAL		34,694	34,694	36,721	37,328	0	(2,635)	0	(2,635)	34,694	0	0	0	393	04/25/2033	1	
38373R V9 7	GNR 2001-56 PQ CMO 6.000		03/20/2008	PAID ON PRINCIPAL		436,679	436,679	431,476	434,763	0	1,916	0	1,916	436,679	0	0	0	4,487	08/20/2030	1	
38373T SA 4	GNR 2001-62 PG CMO 6.000		03/20/2008	PAID ON PRINCIPAL		517,032	517,032	499,825	511,050	0	5,982	0	5,982	517,032	0	0	0	5,371	01/20/2031	1	
383739 ZD 4	GNR 2001-7 OL CMO 6.500		03/16/2008	PAID ON PRINCIPAL		147,192	147,192	148,986	147,452	0	(260)	0	(260)	147,192	0	0	0	1,763	09/16/2030	1	
38374L VC 2	GNR 2005-44 VA (CMO) 5.500		03/20/2008	PAID ON PRINCIPAL		116,134	116,134	117,100	116,851	0	(717)	0	(717)	116,134	0	0	0	1,066	05/20/2033	1	
911760 ME 3	VENDE 1999-1 2D CMO 6.500		02/15/2008	PAID ON PRINCIPAL		112,165	112,165	110,500	111,994	0	172	0	172	112,165	0	0	0	866	12/15/2026	1	
911760 RN 8	VENDE 2002-1 2H CMO 6.500		03/15/2008	PAID ON PRINCIPAL		216,724	216,724	221,227	216,412	0	312	0	312	216,724	0	0	0	2,193	11/15/2027	1	
31392D YG 1	FNGT 2002-T11 IO .522		03/25/2008	PAID ON PRINCIPAL		122,909	122,909	95,540	107,741	0	15,169	0	15,169	122,909	0	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .915		01/25/2008	PAID ON PRINCIPAL		78,415	78,415	60,954	68,738	0	9,678	0	9,678	78,415	0	0	0	0	0	04/25/2012	1
313920 XY 1	FNW 2001-W2 AF5 7.021		03/25/2008	PAID ON PRINCIPAL		6,832	6,832	6,832	6,857	0	(24)	0	(24)	6,832	0	0	0	71	11/25/2031	1FE	
31337L 4S 4	FSPC T-017 A5 7.160		03/25/2008	PAID ON PRINCIPAL		51,114	51,114	51,107	51,061	0	53	0	53	51,114	0	0	0	625	07/25/2029	1FE	
38373M FV 7	GNR 2002-56 B (PROJECT 5.134		03/16/2008	PAID ON PRINCIPAL		1,165,001	1,165,001	1,163,544	1,162,788	0	2,213	0	2,213	1,165,001	0	0	0	8,604	07/16/2024	1	
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		03/17/2008	PAID ON PRINCIPAL		1,938,100	1,938,100	1,938,100	1,938,100	0	0	0	0	1,938,100	0	0	0	26,208	03/16/2026	1	
38373V ML 1	GNR 2002-61 BC (PROJEC 4.962		03/16/2008	PAID ON PRINCIPAL		3,100,960	3,100,960	3,100,960	3,100,960	0	0	0	0	3,100,960	0	0	0	42,944	03/16/2026	1	
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763		03/17/2008	PAID ON PRINCIPAL		898,847	898,847	904,605	902,135	0	(3,288)	0	(3,288)	898,847	0	0	0	7,630	01/16/2025	1	
31999999	Total - Bonds - Special Revenue & Assessment					73,446,834	73,202,572	72,336,745	72,650,424	10,000	227,093	0	237,093	72,887,517	0	559,317	559,317	1,314,176	XXX	XXX	
<b>Bonds - Public Utilities</b>																					
079860 AJ 1	BELLSOUTH CORP 4.750		03/25/2008	FTN FINANCIAL		1,003,660	1,000,000	997,560	998,356	0	70	0	70	998,425	0	5,235	5,235	17,549	11/15/2012	1FE	
125152 AC 2	CE GENERATION LLC 7.416		01/25/2008	PAID ON PRINCIPAL		15,000	15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	0	0	12/15/2018	3FE

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
202795 HF 0	COMMONWEALTH EDISON 3.700		02/01/2008	MATURED		401,000	401,000	389,692	400,338	0	662	0	662	0	401,000	0	0	0	7,419	02/01/2008	2FE
207597 DR 3	CONNECTICUT LIGHT AND 4.800		03/28/2008	WACHOVIA SECURITIES INC		1,002,730	1,000,000	998,040	998,513	0	91	0	91	0	998,604	0	4,126	4,126	24,000	09/15/2014	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/31/2008	PAID ON PRINCIPAL		170,567	170,567	168,548	168,761	0	1,805	0	1,805	0	170,567	0	0	0	1,110	04/30/2018	1FE
637432 CY 9	NATIONAL RURAL UTILITI 3.875		02/15/2008	MATURED		109,000	109,000	108,711	108,800	0	200	0	200	0	109,000	0	0	0	2,112	02/15/2008	1FE
655419 AD 1	NORAM ENERGY 6.500		02/01/2008	MATURED		500,000	500,000	510,685	500,255	0	(255)	0	(255)	0	500,000	0	0	0	16,250	02/01/2008	2FE
693304 AB 3	PECO ENERGY CO 5.950		03/31/2008	MERRILL LYNCH CAPITAL MA		26,857	25,000	25,148	25,065	0	(3)	0	(3)	0	25,062	0	1,795	1,795	0	11/01/2011	1FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2008	PAID ON PRINCIPAL		93,100	93,100	93,100	93,100	0	0	0	0	0	93,100	0	0	0	2,812	01/31/2018	1FE
25156P AH 6	DEUTSCHE TELEKOM 5.750	F	03/28/2008	LEHMAN BROTHERS		986,800	1,000,000	946,990	952,975	0	1,187	0	1,187	0	954,161	0	32,639	32,639	28,750	03/23/2016	1FE
987202 AD 0	YORKSHIRE POWER FINANC 6.496	F	02/25/2008	MATURED		3,000,000	3,000,000	2,976,915	2,998,531	0	1,469	0	1,469	0	3,000,000	0	0	0	70,373	02/25/2008	2FE
3899999	Total - Bonds - Public Utilities					7,308,713	7,313,667	7,230,389	7,259,692	0	5,227	0	5,227	0	7,264,919	0	43,794	43,794	170,374	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
002824 AS 9	ABBOTT LABS 5.600		03/25/2008	BANC OF AMERICA SECURIT		1,057,600	1,000,000	999,840	999,836	0	5	0	5	0	999,840	0	57,760	57,760	20,689	05/15/2011	1FE
00817Y AE 8	AETNA INC 6.000		03/27/2008	UBS AG		1,003,170	1,000,000	994,050	994,735	0	47	0	47	0	994,782	0	8,388	8,388	0	06/15/2016	1FE
06423E PM 1	BANK ONE NA ILLINOIS 3.700		01/15/2008	MATURED		28,000	28,000	27,720	27,982	0	18	0	18	0	28,000	0	0	0	518	01/15/2008	1FE
071813 AL 3	BAXTER INTERNATIONAL 7.250		02/15/2008	MATURED		500,000	500,000	523,755	500,703	0	(703)	0	(703)	0	500,000	0	0	0	18,125	02/15/2008	1FE
072732 AE 0	BAYER CORP (144A) 6.200		02/15/2008	MATURED		5,000,000	5,000,000	4,989,879	4,998,902	0	1,098	0	1,098	0	5,000,000	0	0	0	155,000	02/15/2008	2FE
12189P AM 4	BURLINGTON NORTHERN SA 5.140		01/17/2008	PAID ON PRINCIPAL		78,402	78,402	79,191	79,038	0	(637)	0	(637)	0	78,402	0	0	0	2,015	01/15/2021	1FE
12200B AA 6	BURLINGTON NORTHERN SA 4.575		01/15/2008	PAID ON PRINCIPAL		214,297	214,297	214,297	214,297	0	0	0	0	0	214,297	0	0	0	4,902	01/15/2021	1FE
12189T AH 7	BURLINGTON NORTHERN SA 6.600		01/01/2008	PAID ON PRINCIPAL		69,030	69,030	69,030	69,030	0	0	0	0	0	69,030	0	0	0	0	01/02/2009	1FE
14912L ZL 4	CATERPILLAR FINANCIAL 3.800		02/08/2008	MATURED		500,000	500,000	488,835	499,169	0	831	0	831	0	500,000	0	0	0	9,500	02/08/2008	1FE
718507 BQ 8	CONOCOPHILLIPS 8.750		03/26/2008	WACHOVIA SECURITIES INC		2,223,320	2,000,000	2,548,660	2,228,964	0	(22,971)	0	(22,971)	0	2,205,993	0	17,327	17,327	61,250	05/25/2010	1FE
126650 AW 0	CVS CORP (144A) 5.298		03/10/2008	PAID ON PRINCIPAL		26,998	26,998	25,934	25,987	0	1,012	0	1,012	0	26,998	0	0	0	199	01/11/2027	2FE
233835 AU 1	DAIMLERCHRYSLER N.A. 4.750		01/15/2008	MATURED		500,000	500,000	495,270	499,799	0	201	0	201	0	500,000	0	0	0	11,875	01/15/2008	1FE
29247S AA 8	EN BOAT LLC 4.630		01/23/2008	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	926	07/18/2028	1
DMYGNN 01 9	ENHANCED ALABAMA SER 2 --		02/28/2008	MATURED		215,059	215,059	215,059	215,059	0	0	0	0	0	215,059	0	0	0	50,545	02/28/2008	1FE
DMYGNN 01 9	ENHANCED ALABAMA SER 2 --		03/01/2008	MATURED		17,844	17,844	17,844	17,844	0	0	0	0	0	17,844	0	0	0	430	03/01/2008	1FE
26882P AC 6	ERAC USA FINANCE COMPA 6.800		02/15/2008	MATURED		1,000,000	1,000,000	999,130	999,776	0	224	0	224	0	1,000,000	0	0	0	34,000	02/15/2008	2FE
60706U AA 2	EXXON MOBIL PASS THRU 7.290		01/02/2008	MATURED		121,271	121,271	121,271	121,271	0	0	0	0	0	121,271	0	0	0	4,420	01/02/2008	1FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/25/2008	PAID ON PRINCIPAL		84,819	84,819	84,819	84,819	0	0	0	0	0	84,819	0	0	0	889	09/20/2020	1FE
369550 AL 2	GENERAL DYNAMICS CORP 4.500		03/25/2008	BANC OF AMERICA SECURIT		1,025,560	1,000,000	996,550	998,535	0	125	0	125	0	998,659	0	26,901	26,901	27,875	08/15/2010	1FE
36962G U6 9	GENERAL ELECTRIC CAPIT 5.000		02/06/2008	CITIGROUP GLOBAL MARKET		2,029,140	2,000,000	1,986,960	1,989,024	0	53	0	53	0	1,989,078	0	40,062	40,062	59,167	01/08/2016	1FE
38141G CS 1	GOLDMAN SACHS GROUP 4.125		01/15/2008	MATURED		500,000	500,000	492,650	499,759	0	241	0	241	0	500,000	0	0	0	10,313	01/15/2008	1FE
438516 AK 2	HONEYWELL INTERNATIONA 7.500		03/31/2008	BANC OF AMERICA SECURIT		38,793	36,000	41,029	37,673	0	(183)	0	(183)	0	37,490	0	1,303	1,303	1,350	03/01/2010	1FE
440452 AD 2	HORMEL FOODS CORP 6.625		03/25/2008	MERRILL LYNCH CAPITAL MA		429,788	400,000	436,820	423,054	0	(1,527)	0	(1,527)	0	421,528	0	8,260	8,260	8,613	06/01/2011	1FE
40429C CQ 3	HSBC FINANCE CORP 4.750		02/26/2008	CANTOR FITZGERALD		505,610	500,000	498,380	499,173	0	61	0	61	0	499,233	0	6,377	6,377	8,840	04/15/2010	1FE
46625H AV 2	JP MORGAN CHASE 4.000		02/01/2008	MATURED		500,000	500,000	491,370	499,435	0	565	0	565	0	500,000	0	0	0	10,000	02/01/2008	1FE
50075N AM 6	KRAFT FOODS INC 4.125		02/25/2008	BEAR STEARNS & CO		1,000,500	1,000,000	995,130	998,023	0	149	0	149	0	998,172	0	2,328	2,328	12,146	11/12/2009	2FE
592907 AB 5	KROGER CO 7.450		03/01/2008	MATURED		168,000	168,000	180,419	168,503	0	(503)	0	(503)	0	168,000	0	0	0	6,258	03/01/2008	2FE
DMYGNN 08 4	LOUISIANA TAX CREDIT N --		03/01/2008	MATURED		28,316	28,316	28,316	28,316	0	0	0	0	0	28,316	0	0	0	28,987	03/01/2008	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2008	REDEEMED		43,000	43,000	43,000	43,000	0	0	0	0	0	43,000	0	0	0	1,147	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/29/2008	REDEEMED		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,081	07/29/2029	1FE
69073T AB 9	OWENS-BROCKWAY 8.875		02/15/2008	REDEEMED		440,000	440,000	454,300	441,014	0	(1,014)	0	(1,014)	0	440,000	0	0	0	19,525	02/15/2009	3FE
700690 AJ 9	PARK PLACE ENTERTAINME 8.875		01/28/2008	TENDERED		258,088	250,000	265,625	254,507	0	(466)	0	(466)	0	254,041	0	4,046	4,046	8,197	09/15/2008	3FE
706451 AA 9	PEMEX MASTER TRUST 8.500		02/15/2008	MATURED		1,620,000	1,620,000	1,771,470	1,627,013	0	(7,013)	0	(7,013)	0	1,620,000	0	0	0	68,850	02/15/2008	2FE
706451 BA 8	PEMEX MASTER TRUST 9.375		03/18/2008	TENDERED		1,000	1,000	1,085	1,015	0	(4)	0	(4)	0	1,012	0	(12)	(12)	52	12/02/2008	2FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		01/15/2008	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1
718154 CF 2	PHILIP MORRIS 7.750		02/28/2008	TENDERED		381,402	300,000	362,958	361,200	0	(335)	0	(335)	0	360,865	0	20,537	20,537	14,854	01/15/2027	2FE
74005P AF 8	PRAXAIR INC 3.950		03/26/2008	FTN FINANCIAL		984,030	1,000,000	996,560	997,945	0	68	0	68	0	998,013	0	(13,983)	(13,983)	13,167	06/01/2013	1FE
742718 BZ 1	PROCTER & GAMBLE CO 4.850		03/25/2008	WACHOVIA SECURITIES INC		165,683	160,000	155,008	154,877	0	118	0	118	0	154,995	0	10,688	10,688	2,220	12/15/2015	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
861589 AZ 2	STONE CONTAINER 8.375		03/20/2008	GOLDMAN SACHS & CO		181,500	200,000	203,750	196,716	0	97	0	97	0	196,814	0	(15,314)	(15,314)	12,330	07/01/2012	4FE
872241 AB 0	TCA CABLE TV (COX) (20 6.530		02/01/2008	REDEEMED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	48,975	02/01/2028	2FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/01/2008	PAID ON PRINCIPAL		221,127	221,127	221,127	221,127	0	0	0	0	0	221,127	0	0	0	0	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/01/2008	PAID ON PRINCIPAL		94,385	94,385	94,385	94,385	0	0	0	0	0	94,385	0	0	0	0	01/02/2022	1
907818 BX 5	UNION PACIFIC CO 6.625		02/01/2008	MATURED		500,000	500,000	513,335	500,404	0	(404)	0	(404)	0	500,000	0	0	0	16,563	02/01/2008	2FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/01/2008	PAID ON PRINCIPAL		10,661	10,661	10,661	10,661	0	0	0	0	0	10,661	0	0	0	0	01/02/2024	1FE
90331H KS 1	US BANK NA 4.125		03/17/2008	MATURED		2,000,000	2,000,000	1,994,440	1,999,367	0	633	0	633	0	2,000,000	0	0	0	41,823	03/17/2008	1FE
929903 AJ 1	WACHOVIA CORP 5.250		03/31/2008	FTN FINANCIAL		124,921	126,000	129,930	124,636	0	40	0	40	0	124,676	0	246	246	3,308	08/01/2014	1FE
931142 BE 2	WAL-MART STORES 6.875		03/25/2008	BANC OF AMERICA SECURIT		165,285	157,000	172,934	161,147	0	(605)	0	(605)	0	160,542	0	4,743	4,743	6,836	08/10/2009	1FE
94106L AR 0	WASTE MANAGEMENT INC 5.000		03/27/2008	MERRILL LYNCH CAPITAL MA		975,860	1,000,000	963,050	974,492	0	922	0	922	0	975,415	0	445	445	25,000	03/15/2014	2FE
949748 AF 4	WELLS FARGO 6.450		03/26/2008	R W PRESPRICH		4,267,180	4,000,000	4,497,310	4,254,180	0	(19,156)	0	(19,156)	0	4,235,023	0	32,157	32,157	170,746	02/01/2011	1FE
983024 AB 6	WYETH 4.375		03/01/2008	MATURED		500,000	500,000	492,500	499,165	0	835	0	835	0	500,000	0	0	0	10,938	03/01/2008	1FE
98385X AG 1	XTO ENERGY INC 5.300		03/28/2008	CITIGROUP GLOBAL MARKET		1,159,142	1,160,000	1,156,323	1,157,163	0	(24)	0	(24)	0	1,157,139	0	2,002	2,002	0	06/30/2015	2FE
06369Z AB 0	BANK OF MONTREAL 5.750	C	02/04/2008	REDEEMED		5,000,000	5,000,000	4,705,500	4,854,533	0	2,654	0	2,654	0	4,857,187	0	142,813	142,813	143,750	02/04/2013	1FE
78009Z AC 3	ROYAL BANK OF CANADA 6.100	C	01/22/2008	REDEEMED		1,000,000	1,000,000	1,060,736	1,001,207	0	(1,207)	0	(1,207)	0	1,000,000	0	0	0	30,500	01/22/2013	1FE
Q2593# AD 9	COATES HIRE LIMITED 5.840	F	01/18/2008	REDEEMED		4,441,111	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	441,111	441,111	124,586	07/06/2013	2
Q2593# AE 7	COATES HIRE LIMITED 5.980	F	01/18/2008	REDEEMED		3,418,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	418,500	418,500	95,680	07/06/2016	2
Q2593# AF 4	COATES HIRE LIMITED 6.080	F	01/18/2008	REDEEMED		2,308,512	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	308,512	308,512	64,829	07/16/2018	2
21987B AH 1	CODELCO (144A) 5.500	F	03/31/2008	SANTANDER INVESTMENTS		2,107,800	2,000,000	2,044,000	2,030,786	0	(1,047)	0	(1,047)	0	2,029,738	0	78,062	78,062	0	10/15/2013	1FE
45820E AG 7	INTELSAT LTD 5.250	F	03/06/2008	REDEEMED		509,518	500,000	467,500	491,090	0	1,875	0	1,875	0	492,965	0	16,553	16,553	9,115	11/01/2008	5FE
500769 BE 3	KFW 4.250	F	03/26/2008	RBC DOMINION GLOBAL MAR		1,038,590	1,000,000	996,800	998,390	0	118	0	118	0	998,508	0	40,082	40,082	12,396	06/15/2010	1FE
870297 BH 0	SWEDISH EXPORT CREDIT 3.500	F	01/15/2008	MATURED		2,000,000	2,000,000	1,998,580	1,999,938	0	62	0	62	0	2,000,000	0	0	0	35,000	01/15/2008	1FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		558,984	558,984	565,119	563,504	0	(4,521)	0	(4,521)	0	558,984	0	0	0	5,871	01/25/2034	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		346,806	346,806	336,835	338,186	0	8,620	0	8,620	0	346,806	0	0	0	2,847	07/25/2018	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		89,996	89,996	91,205	90,514	0	(519)	0	(519)	0	89,996	0	0	0	807	11/25/2033	1FE
073882 AY 8	BSARM 2006-4 4A3 5.973		03/25/2008	PAID ON PRINCIPAL		929,880	929,880	928,717	929,381	0	499	0	499	0	929,880	0	0	0	10,951	10/25/2046	1FE
073882 AY 8	BSARM 2006-4 4A3 5.979		01/25/2008	PAID ON PRINCIPAL		292,945	292,945	292,579	292,788	0	157	0	157	0	292,945	0	0	0	1,459	10/25/2046	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		292,628	292,628	289,971	290,238	0	2,390	0	2,390	0	292,628	0	0	0	2,273	10/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		307,981	307,981	313,515	311,775	0	(3,794)	0	(3,794)	0	307,981	0	0	0	2,347	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		327,388	327,388	324,932	325,262	0	2,126	0	2,126	0	327,388	0	0	0	2,419	12/25/2018	1FE
172973 YR 4	CMSI 2003-6 2A1 CMO 5.000		03/11/2008	PAID ON PRINCIPAL		210,903	210,903	206,421	207,040	0	3,863	0	3,863	0	210,903	0	0	0	1,529	05/25/2018	1FE
172973 QK 8	CMSI 2004-5 1A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		325,019	325,019	328,713	327,396	0	(2,377)	0	(2,377)	0	325,019	0	0	0	3,266	08/25/2034	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.850		03/28/2008	PAID ON PRINCIPAL		37,499	37,499	37,311	37,311	0	188	0	188	0	37,499	0	0	0	404	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.861		01/30/2008	PAID ON PRINCIPAL		19,857	19,857	19,758	19,757	0	99	0	99	0	19,857	0	0	0	80	12/28/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		794,359	794,359	794,930	794,554	0	(195)	0	(195)	0	794,359	0	0	0	7,489	02/25/2020	1FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		281,683	281,683	283,267	283,186	0	(1,503)	0	(1,503)	0	281,683	0	0	0	2,083	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		161,665	161,665	164,494	164,175	0	(2,510)	0	(2,510)	0	161,665	0	0	0	1,848	04/25/2034	1FE
12545E AD 8	CWHL 2007-J2 2A3 6.000		03/25/2008	PAID ON PRINCIPAL		637,143	637,143	640,926	640,651	0	(3,508)	0	(3,508)	0	637,143	0	0	0	6,371	07/25/2037	1FE
32051G JA 8	FHASI 2005-AR6 2A1A 5.552		01/25/2008	PAID ON PRINCIPAL		325,427	325,427	319,732	320,156	0	5,271	0	5,271	0	325,427	0	0	0	1,506	01/25/2036	1FE
32051G JA 8	FHASI 2005-AR6 2A1A 5.554		03/25/2008	PAID ON PRINCIPAL		650,700	650,700	639,312	640,160	0	10,539	0	10,539	0	650,700	0	0	0	8,308	01/25/2036	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		1,002,423	1,002,423	1,002,110	1,001,677	0	746	0	746	0	1,002,423	0	0	0	9,512	05/25/2020	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		508,497	508,497	504,405	504,476	0	4,021	0	4,021	0	508,497	0	0	0	4,597	01/25/2019	1FE
36228F AE 6	GSMPs 1998-2 A CMO 7.750		03/19/2008	PAID ON PRINCIPAL		33,619	33,619	33,254	33,277	0	342	0	342	0	33,619	0	0	0	463	05/19/2027	1FE
36228F CL 8	GSMPs 1999-3 A (144A) 8.000		03/19/2008	PAID ON PRINCIPAL		11,671	11,671	11,954	11,936	0	(265)	0	(265)	0	11,671	0	0	0	0	08/19/2029	1FE
36228F EC 6	GSMPs 2001-2 A CMO 7.500		03/19/2008	PAID ON PRINCIPAL		26,730	26,730	27,733	28,069	0	(1,339)	0	(1,339)	0	26,730	0	0	0	317	06/15/2032	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.137		03/25/2008	PAID ON PRINCIPAL		50,691	50,691	51,380	51,730	0	(1,039)	0	(1,039)	0	50,691	0	0	0	456	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.137		01/25/2008	PAID ON PRINCIPAL		78,127	78,127	79,189	79,728	0	(1,601)	0	(1,601)	0	78,127	0	0	0	33		

**SCHEDULE D - PART 4**

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

QE05.11

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 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.							
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		93,531	93,531	94,452	93,269	0	262	0	262	0	93,531	0	0	0	1,074	12/25/2017	1FE
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		166,732	166,732	169,129	168,149	0	(1,417)	0	(1,417)	0	166,732	0	0	0	1,645	10/25/2033	1FE
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		332,380	332,380	335,704	334,207	0	(1,827)	0	(1,827)	0	332,380	0	0	0	3,152	12/25/2033	1FE
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		283,513	283,513	285,196	284,215	0	(702)	0	(702)	0	283,513	0	0	0	2,108	12/25/2033	1FE
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		334,839	334,839	333,008	333,224	0	1,615	0	1,615	0	334,839	0	0	0	3,043	09/25/2033	1FE
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2008	PAID ON PRINCIPAL		521,964	521,964	522,011	521,553	0	411	0	411	0	521,964	0	0	0	3,920	02/25/2019	1FE
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		117,973	117,973	117,918	117,799	0	174	0	174	0	117,973	0	0	0	1,024	07/25/2034	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		95,411	95,411	97,647	99,359	0	(3,949)	0	(3,949)	0	95,411	0	0	0	1,114	02/25/2034	1FE
45660N NN 1	RAST 2003-A2 A7 CMO 5.750		02/25/2008	PAID ON PRINCIPAL		196,405	196,405	198,261	196,011	0	393	0	393	0	196,405	0	0	0	1,699	05/25/2033	1FE
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2008	PAID ON PRINCIPAL		362,597	362,597	358,688	359,349	0	3,248	0	3,248	0	362,597	0	0	0	2,839	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		763,674	763,674	767,074	765,663	0	(1,989)	0	(1,989)	0	763,674	0	0	0	6,933	02/25/2020	1FE
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		494,816	494,816	500,459	499,267	0	(4,452)	0	(4,452)	0	494,816	0	0	0	4,651	05/25/2035	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		101,672	101,672	102,999	103,578	0	(1,906)	0	(1,906)	0	101,672	0	0	0	897	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		03/25/2008	PAID ON PRINCIPAL		110,688	110,688	112,313	113,901	0	(3,213)	0	(3,213)	0	110,688	0	0	0	938	12/25/2017	1FE
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2008	PAID ON PRINCIPAL		83,939	83,939	82,942	83,135	0	804	0	804	0	83,939	0	0	0	609	10/25/2018	1FE
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		472,971	472,971	468,505	469,004	0	3,966	0	3,966	0	472,971	0	0	0	4,077	12/25/2018	1FE
94980W AN 2	WFMBS 2003-15 1A2 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		669,451	669,451	665,659	666,065	0	3,386	0	3,386	0	669,451	0	0	0	5,052	11/25/2018	1FE
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		305,925	305,925	308,889	307,887	0	(1,962)	0	(1,962)	0	305,925	0	0	0	2,895	06/25/2018	1FE
949814 BC 0	WFMBS 2004-1 A27 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		143,617	143,617	146,209	145,194	0	(1,576)	0	(1,576)	0	143,617	0	0	0	1,538	02/25/2034	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		506,231	506,231	494,636	495,772	0	10,459	0	10,459	0	506,231	0	0	0	4,393	09/25/2020	1FE
94984F AL 3	WFMBS 2006-11 A11 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		918,896	918,896	918,465	917,563	0	1,333	0	1,333	0	918,896	0	0	0	11,587	09/25/2036	1FE
05522P AC 6	BACS-0101 CMO 8.000	D	03/18/2008	PAID ON PRINCIPAL		44,442	44,442	28,623	32,967	0	11,460	0	11,460	993	45,419	(977)	0	(977)	499	05/31/2010	6FE
22540V NE 8	CSFB 2001-CK6 GT2 8.204		03/20/2008	PAID ON PRINCIPAL		20,763	20,763	24,967	22,966	0	(2,204)	0	(2,204)	0	20,763	0	0	0	390	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		01/15/2008	PAID ON PRINCIPAL		8,048	8,048	9,677	8,902	0	(854)	0	(854)	0	8,048	0	0	0	59	08/15/2036	1FE
23383V DC 1	DCAT 2005-B A3 4.040		03/08/2008	PAID ON PRINCIPAL		101,088	101,088	101,083	101,082	0	6	0	6	0	101,088	0	0	0	680	09/08/2009	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		02/10/2008	PAID ON PRINCIPAL		3,245	3,245	3,243	3,239	0	6	0	6	0	3,245	0	0	0	31	12/10/2024	1FE
564440 AB 1	MANS 2001-1 A2 6.571	C	03/15/2008	PAID ON PRINCIPAL		116,184	116,184	116,184	116,184	0	0	0	0	0	116,184	0	0	0	1,277	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	03/12/2008	PAID ON PRINCIPAL		30,349	30,349	30,348	30,341	0	9	0	9	0	30,349	0	0	0	226	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	03/12/2008	PAID ON PRINCIPAL		12,488	12,488	12,488	12,480	0	8	0	8	0	12,488	0	0	0	97	09/12/2019	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2008	PAID ON PRINCIPAL		273,464	273,464	273,449	273,453	0	11	0	11	0	273,464	0	0	0	3,207	05/01/2033	4FE
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2008	PAID ON PRINCIPAL		150,527	150,527	150,857	147,923	2,909	(305)	0	2,605	0	150,527	0	0	0	1,435	03/01/2033	3FE
393505 BC 5	GT 1993-2 B 8.000		03/17/2008	VARIOUS		193,136	195,299	181,589	110,105	0	84,217	0	84,217	0	194,322	0	(1,186)	(1,186)	2,931	07/15/2018	5FE
393505 Y2 2	GT 1999-3 M1 6.960		03/15/2008	WRITE OFF		30	177,049	58,720	17,355	0	(622)	0	(622)	0	16,732	0	(16,702)	(16,702)	1,724	02/01/2031	5FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2008	PAID ON PRINCIPAL		205,446	205,446	205,352	140,580	0	64,866	0	64,866	0	205,446	0	0	0	2,765	03/01/2030	5FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2008	WRITE OFF		30	16,551	1,031	0	0	0	0	0	0	0	0	30	30	217	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2008	PAID ON PRINCIPAL		130,475	130,475	119,340	118,837	2,117	9,521	0	11,638	0	130,475	0	0	0	1,239	11/15/2032	4FE
4599999	Total - Bonds - Industrial & Miscellaneous					73,447,814	71,631,914	72,485,023	71,651,806	5,027	148,931	0	153,957	993	71,806,756	(977)	-1,642,035	-1,641,058	-1,696,053	XXX	XXX
6099997	Total - Bonds - Part 4					264,308,576	261,943,081	260,114,548	260,763,938	15,027	508,997	0	524,024	(1,879,310)	259,408,652	2,438,991	2,460,933	4,899,924	5,223,990	XXX	XXX
6099999	Total - Bonds					264,308,576	261,943,081	260,114,548	260,763,938	15,027	508,997	0	524,024	(1,879,310)	259,408,652	2,438,991	2,460,933	4,899,924	5,223,990	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
199604 19 0	PARADIGM PFD SER J		02/15/2008	DIRECT		49,429,000	237,406	1.00	0	0	0	0	0	0	0	0	237,406	237,406	0	XXX	P6*A
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					237,406	XXX	0	0	0	0	0	0	0	237,406	0	237,406	237,406	0	XXX	XXX
6599997	Total - Preferred Stocks - Part 4					237,406	XXX	0	0	0	0	0	0	0	237,406	0	237,406	237,406	0	XXX	XXX
6599999	Total - Preferred Stocks					237,406	XXX	0	0	0	0	0	0	0	237,406	0	237,406	237,406	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
004239 10 9	ACADIA REALTY TRUST		02/27/2008	VARIOUS		7,900,000	186,640	XXX	202,319	0	0	0	0	202,319	0	(15,679)	(15,679)	3,417	XXX	L	
01881G 10 6	ALLIANCE BERNSTEIN HOLDING LP		03/20/2008	NEUBERGER BERMAN		4,800,000	293,856	XXX	361,200	0	0	0	0	361,200	0	(67,344)	(67,344)	5,088	XXX	L	
053484 10 1	AVALONBAY COMMUNITIES INC.		01/30/2008	VARIOUS		3,870,000	357,555	XXX	265,010	(99,312)	0	(99,312)	0	265,010	0	92,545	92,545	3,375	XXX	L	
09063H 10 7	BIOMED REALTY TRUST INC.		01/15/2008	PRIOR YEAR INCOME		0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	372	XXX	L

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
101121 10 1	BOSTON PROPERTIES INC.....		02/25/2008	VARIOUS.....	1,500,000	132,693	XXX	68,586	137,715	(69,129)	0	0	(69,129)	0	68,586	0	64,107	64,107	13,986	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST.....		01/04/2008	JEFFERIES & COMPANY INC.....	7,000,000	318,966	XXX	396,549	337,050	0	0	0	0	337,050	0	(18,084)	(18,084)	4,830	XXX	L	
150185 10 6	CEDAR FAIR LP.....		03/13/2008	NEUBERGER BERMAN.....	2,000,000	44,830	XXX	42,260	42,260	0	0	0	0	42,260	0	2,570	2,570	950	XXX	L	
22002T 10 8	CORPORATE OFFICE PROPERTIES TRU.....		03/25/2008	GREEN STREET ADVISORS.....	3,800,000	132,355	XXX	119,700	119,700	0	0	0	0	119,700	0	12,655	12,655	1,292	XXX	L	
26613Q 10 6	DUPONT FABROS TECHNOLOGY.....		03/12/2008	VARIOUS.....	471,000	8,322	XXX	9,232	9,232	0	0	0	0	9,232	0	(909)	(909)	101	XXX	L	
278715 20 6	EBIX.COM INC.....		02/20/2008	BEAR STEARNS.....	1,599,000	107,383	XXX	8,871	117,031	(108,160)	0	0	(108,160)	0	8,871	0	98,513	98,513	0	XXX	U
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP.....		03/28/2008	NEUBERGER BERMAN.....	12,000,000	348,933	XXX	375,120	382,560	(7,440)	0	0	(7,440)	0	375,120	0	(26,187)	(26,187)	6,000	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRU.....		02/28/2008	VARIOUS.....	3,800,000	148,146	XXX	138,586	138,586	0	0	0	0	138,586	0	9,560	9,560	1,834	XXX	L	
313747 20 6	FEDERAL REALTY INV TRUST.....		02/20/2008	UBS PAINE WEBBER.....	2,700,000	197,512	XXX	174,255	221,805	(47,550)	0	0	(47,550)	0	174,255	0	23,257	23,257	1,647	XXX	L
31430F 10 1	FELCOR LODGING TRUST INC.....		03/11/2008	JEFFERIES & COMPANY INC.....	6,000,000	79,889	XXX	93,540	93,540	0	0	0	0	93,540	0	(13,651)	(13,651)	2,100	XXX	L	
370021 10 7	GENERAL GROWTH PROPERTIES INC.....		01/11/2008	VARIOUS.....	4,900,000	165,254	XXX	201,782	201,782	0	0	0	0	201,782	0	(36,528)	(36,528)	0	XXX	L	
40414L 10 9	HCP INC.....		02/12/2008	VARIOUS.....	5,500,000	159,516	XXX	171,705	191,290	(19,585)	0	0	(19,585)	0	171,705	0	(12,190)	(12,190)	2,457	XXX	L
42217K 10 6	HEALTH CARE REIT INC.....		02/29/2008	ML DIRECT ACCESS SOFT DC.....	3,100,000	128,657	XXX	138,324	40,221	(70)	0	0	(70)	0	138,324	0	(9,667)	(9,667)	2,046	XXX	L
437306 10 3	HOME PROPERTIES INC.....		02/06/2008	UBS PAINE WEBBER.....	1,500,000	68,960	XXX	67,275	67,275	0	0	0	0	67,275	0	1,685	1,685	0	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC.....		01/15/2008	PRIOR YEAR INCOME.....	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	560	XXX	L
49427F 10 8	KILROY REALTY CORP.....		01/16/2008	UBS PAINE WEBBER.....	2,700,000	132,890	XXX	148,392	148,392	0	0	0	0	148,392	0	(15,502)	(15,502)	1,499	XXX	L	
49446R 10 9	KIMCO REALTY CORP.....		02/20/2008	GREEN STREET ADVISORS.....	2,400,000	80,576	XXX	87,360	87,360	0	0	0	0	87,360	0	(6,784)	(6,784)	960	XXX	L	
49455U 10 0	KINDER MORGAN MANAGMENT LLC.....		03/27/2008	VARIOUS.....	9,953,520	503,896	XXX	489,695	517,972	(28,277)	0	0	(28,277)	0	489,695	0	14,201	14,201	0	XXX	L
517942 10 8	LASALLE HOTEL PROPERTIES.....		01/28/2008	VARIOUS.....	6,310,000	179,348	XXX	201,289	201,289	0	0	0	0	201,289	0	(21,941)	(21,941)	1,073	XXX	L	
554382 10 1	MACERICH CO.....		02/01/2008	VARIOUS.....	3,200,000	208,076	XXX	104,928	227,392	(122,464)	0	0	(122,464)	0	104,928	0	103,148	103,148	0	XXX	L
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		03/13/2008	VARIOUS.....	10,400,000	322,690	XXX	280,768	326,248	(45,480)	0	0	(45,480)	0	280,768	0	41,922	41,922	1,672	XXX	L
681936 10 0	OMEGA HEALTHCARE INVESTORS.....		03/13/2008	MORGAN STANLEY.....	5,600,000	93,533	XXX	64,262	89,880	(25,618)	0	0	(25,618)	0	64,262	0	29,271	29,271	1,624	XXX	L
707884 10 2	PENN VIRGINIA RESOURCE PARTNERS.....		03/25/2008	NEUBERGER BERMAN.....	7,000,000	178,852	XXX	171,990	171,990	0	0	0	0	171,990	0	6,862	6,862	3,080	XXX	L	
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		02/13/2008	NEUBERGER BERMAN.....	1,500,000	75,564	XXX	78,000	78,000	0	0	0	0	78,000	0	(2,436)	(2,436)	1,275	XXX	L	
729251 10 8	PLUM CREEK TIMBER CO.....		02/11/2008	VARIOUS.....	18,000,000	731,030	XXX	832,020	828,720	3,300	0	0	3,300	832,020	0	(100,990)	(100,990)	0	XXX	L	
737464 10 7	POST PROPERTIES INC.....		03/11/2008	MERRILL LYNCH.....	5,300,000	223,531	XXX	186,136	186,136	0	0	0	0	186,136	0	37,395	37,395	2,385	XXX	L	
743410 10 2	PROLOGIS TRUST.....		03/24/2008	VARIOUS.....	11,800,000	668,211	XXX	380,115	747,884	(367,769)	0	0	(367,769)	0	380,115	0	288,097	288,097	1,553	XXX	L
754907 10 3	RAYONIER INC.....		02/14/2008	NEUBERGER BERMAN.....	15,500,000	635,263	XXX	718,890	732,220	(13,330)	0	0	(13,330)	0	718,890	0	(83,627)	(83,627)	0	XXX	L
758849 10 3	REGENCY CENTERS CORP.....		02/12/2008	VARIOUS.....	4,600,000	271,126	XXX	207,143	296,654	(89,511)	0	0	(89,511)	0	207,143	0	63,984	63,984	0	XXX	L
78440X 10 1	SL GREEN REALTY CORP.....		03/24/2008	VARIOUS.....	4,600,000	386,985	XXX	215,170	429,916	(214,746)	0	0	(214,746)	0	215,170	0	171,815	171,815	3,938	XXX	L
80589M 10 2	SCANA CORP.....		03/18/2008	NEUBERGER BERMAN.....	12,500,000	485,531	XXX	532,625	526,875	5,750	0	0	5,750	532,625	0	(47,094)	(47,094)	5,500	XXX	L	
828806 10 9	SIMON PROPERTY GROUP INC.....		02/06/2008	UBS SECURITIES SOFT DOLL.....	1,500,000	131,198	XXX	86,270	130,290	(44,020)	0	0	(44,020)	0	86,270	0	44,928	44,928	0	XXX	L
86183Q 10 0	STONEMOR PARTNERS LP.....		03/13/2008	NEUBERGER BERMAN.....	2,000,000	35,590	XXX	40,100	40,100	0	0	0	0	40,100	0	(4,510)	(4,510)	1,030	XXX	L	
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		03/27/2008	DEUTSCHE BANK SECURITIE.....	6,000,000	86,124	XXX	100,380	100,380	0	0	0	0	100,380	0	(14,256)	(14,256)	1,440	XXX	L	
872384 10 2	TEPPCO PARTNERS LP.....		03/31/2008	NEUBERGER BERMAN.....	12,000,000	410,581	XXX	476,640	459,960	16,680	0	0	16,680	476,640	0	(66,059)	(66,059)	8,340	XXX	L	
92276F 10 0	VENTAS INC.....		03/18/2008	WACHOVIA SECURITIES.....	2,500,000	109,911	XXX	90,625	113,125	(22,500)	0	0	(22,500)	0	90,625	0	19,286	19,286	1,281	XXX	L
929042 10 9	VORNADO REALTY TRUST.....		03/28/2008	RBC CAPITAL MARKETS.....	500,000	43,578	XXX	36,316	43,975	(7,659)	0	0	(7,659)	0	36,316	0	7,262	7,262	450	XXX	L
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					8,873,551	XXX	8,363,428	9,512,646	(1,306,890)	0	0	(1,306,890)	0	8,303,929	0	569,625	569,625	87,155	XXX	XXX
7299997	Total - Common Stocks - Part 4.....					8,873,551	XXX	8,363,428	9,512,646	(1,306,890)	0	0	(1,306,890)	0	8,303,929	0	569,625	569,625	87,155	XXX	XXX
7299999	Total - Common Stocks.....					8,873,551	XXX	8,363,428	9,512,646	(1,306,890)	0	0	(1,306,890)	0	8,303,929	0	569,625	569,625	87,155	XXX	XXX
7399999	Total - Preferred and Common Stocks.....					9,110,957	XXX	8,363,428	9,512,646	(1,306,890)	0	0	(1,306,890)	0	8,303,929	0	807,031	807,031	87,155	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					273,419,533	XXX	268,477,976	270,276,584	(1,291,863)	508,997	0	(782,866)	(1,879,310)	267,712,581	2,438,991	3,267,964	5,706,955	5,311,145	XXX	XXX

QE05.12

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

**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, N.A. - CA.....	CONCORD, CA.....	.....1.370	.....119	.....0	.....3,896	.....10,610	.....9,694	XXX
CANADIAN IMPERIAL BANK OF COMM.....	TORONTO, ON.....	.....0.000	.....0	.....0	.....792,500	.....793,807	.....450,562	XXX
CITIBANK, N.A.....	NEW CASTLE, DE.....	.....0.000	.....0	.....0	.....(6,313,321)	.....2,943,267	.....20,674	XXX
CITIBANK, N.A. - LONDON.....	LONDON, GB.....	.....0.000	.....0	.....0	.....2,668,667	.....2,962,428	.....4,533,955	XXX
FIRST NATIONAL BANK OF ANCHORAGE.....	ANCHORAGE, AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP MORGAN CHASE BANK, N.A.....	NEW YORK, NY.....	.....0.000	.....0	.....0	.....701,147	.....2,539,766	.....4,199,936	XXX
THE BANK OF NEW YORK MELLON.....	PITTSBURGH, PA.....	.....0.000	.....0	.....0	.....(10,647)	.....(372,967)	.....9,643	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK, AR.....	.....0.000	.....0	.....0	.....110,636	.....110,636	.....110,916	XXX
ROYAL BANK OF CANADA.....	TORONTO, ON.....	.....0.000	.....0	.....0	.....16,888,013	.....6,950,419	.....20,793,570	XXX
US BANK CORP.....	MINNEAPOLIS, MN.....	.....0.000	.....0	.....0	.....5,000	.....0	.....0	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	119.....	0.....	14,855,891	15,947,966	30,138,950	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	119.....	0.....	14,855,891	15,947,966	30,138,950	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	2,695	2,695	2,695	XXX
0599999. Total Cash.....	XXX.....	XXX.....	119.....	0.....	14,858,585	15,950,660	30,141,644	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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		02/01/2008	0.000	04/17/2008	3,993,767	0	21,487
CANADA TREASURY BILLS (CAN. PAY).....		02/06/2008	0.000	04/17/2008	2,995,365	0	14,625
CANADA TREASURY BILLS (CAN. PAY).....		02/29/2008	0.000	05/15/2008	11,954,972	0	30,812
CANADA TREASURY BILLS (CAN. PAY).....		03/17/2008	0.000	04/03/2008	7,998,658	0	6,258
0499999. All Other Government Bonds - Issuer Obligations.....					26,942,762	0	73,182
1099999. Total - All Other Government Bonds .....					26,942,762	0	73,182
<b>Total Bonds</b>							
5499999. Subtotals - Issuer Obligations.....					26,942,762	0	73,182
6099999. Subtotals - Bonds.....					26,942,762	0	73,182
8799999. Total - Cash Equivalents.....					26,942,762	0	73,182

QE09



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Physicians - Including Surgeons and Osteopaths**

**ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	650,000	3	(1,259,709)	1,826,000	9	(162,954)
2. Alaska.....AK	0	0	0	0	461	0	0	(791)
3. Arizona.....AZ	0	0	0	0	894,389	1,215,003	13	(466,448)
4. Arkansas.....AR	0	0	526	3	(205,854)	3,631,002	25	(363,177)
5. California.....CA	0	0	293,775	2	211,249	1,000,000	3	(123,379)
6. Colorado.....CO	0	0	25,000	0	59,530	0	0	(61,310)
7. Connecticut.....CT	0	0	2,000,000	7	(2,202,371)	19,305,478	15	(165,794)
8. Delaware.....DE	0	0	0	0	4,421	0	0	(12,642)
9. District of Columbia.....DC	0	0	115,000	0	(340,647)	1,000	1	(152,525)
10. Florida.....FL	0	0	0	1	206,248	1,025,000	6	(215,938)
11. Georgia.....GA	0	0	33,000	1	(35,995)	3,313,369	14	(195,036)
12. Hawaii.....HI	0	0	0	0	4,864	0	0	(15,805)
13. Idaho.....ID	0	0	0	0	792	0	0	(993)
14. Illinois.....IL	0	0	249,250	4	279,809	7,087,776	39	(684,054)
15. Indiana.....IN	0	0	0	4	218,190	1,812,502	32	(53,760)
16. Iowa.....IA	0	0	0	0	361,588	1,801,000	6	(345,334)
17. Kansas.....KS	0	0	0	0	27,656	305,000	3	(80,739)
18. Kentucky.....KY	0	0	0	0	48,412	1,126,000	9	(158,253)
19. Louisiana.....LA	0	0	258,280	10	(513,852)	9,207,254	102	(392,206)
20. Maine.....ME	0	0	0	0	46,007	200,000	1	(33,402)
21. Maryland.....MD	0	0	0	0	10,665	9,132	1	(9,328)
22. Massachusetts.....MA	0	0	0	1	71,144	3,530,001	10	(88,329)
23. Michigan.....MI	0	0	0	2	30,599	0	0	(39,542)
24. Minnesota.....MN	0	0	0	0	123,036	1	1	(180,295)
25. Mississippi.....MS	0	0	520,000	32	(4,323,193)	12,846,500	233	(340,869)
26. Missouri.....MO	0	0	0	1	(1,222,401)	5,214,003	22	(191,209)
27. Montana.....MT	0	0	0	3	(1,609,973)	1,206,254	8	(64,006)
28. Nebraska.....NE	0	0	0	1	42,930	875,000	6	(131,405)
29. Nevada.....NV	0	0	0	0	23,560	200,000	1	(30,744)
30. New Hampshire.....NH	0	0	0	0	7,986	0	0	(14,080)
31. New Jersey.....NJ	0	0	0	0	25,026	8,000,001	9	(67,273)
32. New Mexico.....NM	0	0	0	0	(467)	0	0	(5,830)
33. New York.....NY	0	10,641	0	1	(2,540)	738,375	2	(6,209)
34. North Carolina.....NC	(1,425)	(1,425)	0	1	(92,134)	1,280,000	6	(376,766)
35. North Dakota.....ND	0	0	0	0	46,311	100,000	1	(90,599)
36. Ohio.....OH	0	0	1,185,000	(2)	360,149	6,455,400	13	(390,373)
37. Oklahoma.....OK	0	0	75,000	1	(659,836)	0	0	(7,337)
38. Oregon.....OR	0	0	0	0	4,343	0	0	(22,632)
39. Pennsylvania.....PA	0	0	0	1	(38,667)	3,195,001	21	(174,078)
40. Rhode Island.....RI	0	0	0	1	9,217	550,000	3	(11,565)
41. South Carolina.....SC	0	0	237,500	0	(25,857)	2,426,500	6	(95,196)
42. South Dakota.....SD	0	0	0	0	33,671	0	0	(78,959)
43. Tennessee.....TN	0	0	316,839	8	(729,852)	890,000	48	(471,255)
44. Texas.....TX	0	0	0	0	320,356	1,901,000	9	(407,551)
45. Utah.....UT	0	0	250,000	2	(1,141,310)	260,001	3	(160,194)
46. Vermont.....VT	0	0	0	0	3,665	0	0	477
47. Virginia.....VA	0	0	0	0	314,528	2,250,000	11	(569,012)
48. Washington.....WA	0	0	0	0	(2,987,360)	1,000,000	1	(45,902)
49. West Virginia.....WV	0	0	456,514	4	733,327	3,434,000	31	(1,567,791)
50. Wisconsin.....WI	0	0	125,000	1	235,371	1	2	(41,177)
51. Wyoming.....WY	0	0	0	0	4,546	0	0	(8,775)
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	375,000	8	(218,472)	550,000	3	(36,189)
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	(11,800)	0	0	72,499
58. Aggregate Other Alien.....OT	0	0	0	0	125	0	0	(1,161)
59. Totals.....	(1,425)	9,216	7,165,683	101	(12,858,118)	109,767,554	729	(9,337,196)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	125	0	0	(1,161)
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	125	0	0	(1,161)





**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**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	135,779	0	1	(242,366)
2. Alaska.....AK	0	0	0	0	1,443	0	0	(2,479)
3. Arizona.....AZ	0	0	0	1	133,530	1	1	(320,422)
4. Arkansas.....AR	0	0	0	1	142,345	150,000	2	(250,541)
5. California.....CA	0	0	0	0	196,830	50,000	1	(359,910)
6. Colorado.....CO	(337)	(337)	0	0	67,236	0	0	(119,380)
7. Connecticut.....CT	0	0	0	0	151,893	2,500,000	5	(861,478)
8. Delaware.....DE	0	0	0	0	22,249	0	0	(63,625)
9. District of Columbia.....DC	(1,433)	(1,433)	2,967,870	2	38,801	2,435,224	6	(129,149)
10. Florida.....FL	0	0	0	2	394,487	1,004,599	5	(552,466)
11. Georgia.....GA	0	0	0	1	166,495	2,507,256	13	(400,872)
12. Hawaii.....HI	0	0	0	0	2,737	0	0	(8,896)
13. Idaho.....ID	0	0	0	0	13	0	0	(17)
14. Illinois.....IL	0	0	150,000	32	14,228,195	79,706,919	209	(1,267,753)
15. Indiana.....IN	0	0	1	(1)	40,679	199,999	5	(29,902)
16. Iowa.....IA	0	0	0	0	42,139	0	0	(102,778)
17. Kansas.....KS	0	0	0	0	41,537	0	0	(121,265)
18. Kentucky.....KY	0	0	0	0	36,609	0	0	(119,670)
19. Louisiana.....LA	0	0	95,000	3	(36,452)	2,440,000	35	(253,651)
20. Maine.....ME	0	0	0	0	64,490	1,000,000	3	(46,822)
21. Maryland.....MD	0	0	0	1	51,212	0	0	(44,792)
22. Massachusetts.....MA	0	0	0	0	24,914	300,000	2	(30,931)
23. Michigan.....MI	0	0	2,902,409	0	(455,579)	397,591	2	(57,404)
24. Minnesota.....MN	0	0	0	0	105,582	1,844	1	(154,719)
25. Mississippi.....MS	0	0	0	2	38,840	295,000	1	(58,849)
26. Missouri.....MO	0	0	0	0	36,514	500,000	2	(54,716)
27. Montana.....MT	0	0	0	0	23,044	0	1	(63,859)
28. Nebraska.....NE	0	0	0	0	47,995	0	1	(146,907)
29. Nevada.....NV	0	0	0	0	24,585	0	0	(32,081)
30. New Hampshire.....NH	0	0	0	0	25,020	0	0	(44,113)
31. New Jersey.....NJ	0	0	0	0	34,987	0	0	(94,050)
32. New Mexico.....NM	0	0	0	0	(6,351)	0	0	(79,269)
33. New York.....NY	1,124	1,124	459,516	4	3,134,976	5,517,183	17	(21,138)
34. North Carolina.....NC	(2,224)	(2,224)	6,712,647	2	3,111,219	268,117	6	(752,293)
35. North Dakota.....ND	0	0	0	0	35,285	0	0	(69,028)
36. Ohio.....OH	0	0	0	2	95,307	248,626	3	(337,775)
37. Oklahoma.....OK	0	0	0	0	29,816	0	0	(42,366)
38. Oregon.....OR	0	0	0	(1)	28,052	0	0	(146,180)
39. Pennsylvania.....PA	0	0	360,000	4	(319,897)	11,429,306	37	(549,331)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	78,108	2,250,000	4	(205,726)
42. South Dakota.....SD	0	0	0	0	25,901	0	0	(60,737)
43. Tennessee.....TN	0	0	680,368	3	331,941	150,000	2	(1,186,201)
44. Texas.....TX	(220)	(220)	0	3	(25,354)	0	1	(417,739)
45. Utah.....UT	(23,381)	(23,381)	0	0	25,728	4,000,003	7	(70,226)
46. Vermont.....VT	0	0	0	0	18,971	0	0	2,470
47. Virginia.....VA	0	0	(140,000)	2	(75,255)	200,000	1	(141,421)
48. Washington.....WA	0	0	(6,384)	0	3,056,461	3,006,384	1	(205,048)
49. West Virginia.....WV	0	0	0	1	86,607	2,850,000	2	(543,617)
50. Wisconsin.....WI	0	0	0	0	46,046	0	0	(17,178)
51. Wyoming.....WY	0	0	0	0	5,808	0	0	(11,212)
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	17,500	3	(191,041)	1,282,500	14	(146,681)
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	(41,200)	0	0	253,132
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	(26,471)	(26,471)	14,198,928	67	25,279,278	124,690,552	391	(10,783,427)

**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	0	9,001	25,000	1	(16,066)
2. Alaska.....AK	0	0	0	0	1,286	0	0	(2,210)
3. Arizona.....AZ	0	0	0	1	8,692	0	0	(20,861)
4. Arkansas.....AR	0	0	16,250	0	(117,447)	1,305,000	5	(60,650)
5. California.....CA	0	0	0	0	19,928	0	0	(36,438)
6. Colorado.....CO	0	0	0	0	12,249	3	3	(21,748)
7. Connecticut.....CT	0	0	0	0	3,630	1,000	1	(20,589)
8. Delaware.....DE	0	0	0	0	665	0	0	(1,900)
9. District of Columbia.....DC	0	0	0	0	581	1	1	(2,045)
10. Florida.....FL	0	0	250,000	2	(634,258)	2,250,000	6	(85,067)
11. Georgia.....GA	0	0	205,000	2	(89,459)	0	0	(13,341)
12. Hawaii.....HI	0	0	0	0	1,063	0	0	(3,455)
13. Idaho.....ID	0	0	0	0	4,872	0	0	(6,108)
14. Illinois.....IL	0	0	0	0	11,729	1,140,000	10	(28,673)
15. Indiana.....IN	0	0	0	1	3,169	2,000	2	(6,044)
16. Iowa.....IA	0	0	0	0	16,013	24,001	2	(39,056)
17. Kansas.....KS	0	0	0	1	(125,357)	100,000	1	(71,942)
18. Kentucky.....KY	0	0	0	0	10,103	0	0	(33,024)
19. Louisiana.....LA	0	0	145,000	1	(12,967)	850,000	12	(46,185)
20. Maine.....ME	0	0	0	0	8,365	30,000	2	(6,073)
21. Maryland.....MD	0	0	0	0	11,018	0	0	(9,637)
22. Massachusetts.....MA	0	0	0	0	12,457	0	0	(15,466)
23. Michigan.....MI	0	0	0	0	6,959	0	0	(8,993)
24. Minnesota.....MN	0	0	0	0	17,740	0	0	(25,996)
25. Mississippi.....MS	0	0	0	0	7,170	1,000	2	(10,864)
26. Missouri.....MO	0	0	0	0	13,494	0	0	(20,221)
27. Montana.....MT	0	0	0	0	3,611	100,000	1	(10,006)
28. Nebraska.....NE	0	0	0	0	9,406	0	0	(28,791)
29. Nevada.....NV	0	0	0	0	3,642	0	0	(4,753)
30. New Hampshire.....NH	0	0	0	0	1,795	0	0	(3,165)
31. New Jersey.....NJ	0	0	0	0	12,678	0	0	(34,079)
32. New Mexico.....NM	0	0	0	0	(490)	40,625	1	(6,112)
33. New York.....NY	0	0	0	(2)	987,709	3,820,000	17	(15,614)
34. North Carolina.....NC	0	0	0	0	20,253	5,000	1	(48,335)
35. North Dakota.....ND	0	0	0	0	1,696	0	0	(3,319)
36. Ohio.....OH	0	0	0	1	(281,956)	1,459,000	6	(32,052)
37. Oklahoma.....OK	0	0	0	0	13,492	0	0	(19,171)
38. Oregon.....OR	0	0	0	0	1,317	0	0	(6,864)
39. Pennsylvania.....PA	0	0	0	0	22,544	965,000	6	(55,015)
40. Rhode Island.....RI	0	0	0	0	1,655	0	0	(2,076)
41. South Carolina.....SC	0	0	0	0	3,639	500,000	1	(9,584)
42. South Dakota.....SD	0	0	0	0	5,250	0	0	(12,312)
43. Tennessee.....TN	0	0	0	0	6,401	225,000	2	(43,004)
44. Texas.....TX	0	0	0	3	12,251	100,001	2	(115,133)
45. Utah.....UT	0	0	0	0	3,296	0	0	(8,997)
46. Vermont.....VT	0	0	0	0	3,489	0	0	454
47. Virginia.....VA	0	0	0	0	27,845	100,000	1	(59,896)
48. Washington.....WA	0	0	0	0	(22,048)	200,000	3	(10,720)
49. West Virginia.....WV	0	0	0	0	7,037	0	0	(26,094)
50. Wisconsin.....WI	0	0	0	0	5,519	0	0	(2,059)
51. Wyoming.....WY	0	0	0	0	1,927	0	0	(3,720)
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	69	0	0	(385)
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	1	(89,000)	80,000	1	546,814
58. Aggregate Other Alien.....OT	0	0	0	0	(48)	0	0	(341)
59. Totals.....	0	0	616,250	11	(36,326)	13,322,631	90	(626,977)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(48)	0	0	(341)
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	(48)	0	0	(341)



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care

providers reported on this page.

**Other Health Care Facilities**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	(135,000)	1	(213,913)	6,500,000	3	(37,640)
2. Alaska.....AK	0	0	0	0	222	0	0	(381)
3. Arizona.....AZ	0	0	0	(1)	11,128	0	0	(26,702)
4. Arkansas.....AR	0	0	0	0	12,809	250,000	1	(47,653)
5. California.....CA	(9,309)	(9,309)	0	0	65,377	1	1	(119,544)
6. Colorado.....CO	0	0	0	0	16,288	0	0	(28,920)
7. Connecticut.....CT	0	0	0	1	6,305	0	0	(35,759)
8. Delaware.....DE	0	0	0	0	1,560	0	0	(4,462)
9. District of Columbia.....DC	0	0	0	0	2,409	0	0	(8,474)
10. Florida.....FL	0	0	(11,067)	0	41,404	2,052,445	4	(81,327)
11. Georgia.....GA	0	0	0	0	10,818	0	0	(26,047)
12. Hawaii.....HI	0	0	0	0	195	0	0	(633)
13. Idaho.....ID	0	0	0	0	7,526	0	0	(9,435)
14. Illinois.....IL	0	0	217,760	4	(9,009)	1,720,359	7	(67,586)
15. Indiana.....IN	0	0	37,500	0	8,562	12,500	1	(16,330)
16. Iowa.....IA	0	0	0	0	10,956	0	0	(26,722)
17. Kansas.....KS	0	0	0	0	13,774	0	0	(40,212)
18. Kentucky.....KY	0	0	0	0	4,901	0	0	(16,021)
19. Louisiana.....LA	0	0	0	0	15,141	335,000	4	(41,053)
20. Maine.....ME	0	0	0	0	16,055	0	0	(11,656)
21. Maryland.....MD	0	0	0	0	15,249	1,801,500	26	(13,337)
22. Massachusetts.....MA	0	0	0	0	19,905	0	0	(24,713)
23. Michigan.....MI	0	0	0	0	13,345	0	0	(17,246)
24. Minnesota.....MN	0	0	0	0	39,772	0	0	(58,281)
25. Mississippi.....MS	0	0	65,000	4	(168,215)	1,950,000	11	(42,099)
26. Missouri.....MO	0	0	0	0	20,837	0	0	(31,224)
27. Montana.....MT	0	0	0	0	3,345	36,000	4	(9,270)
28. Nebraska.....NE	0	0	0	0	20,259	0	0	(62,011)
29. Nevada.....NV	0	0	0	0	5,122	0	0	(6,684)
30. New Hampshire.....NH	0	0	0	0	1,832	0	0	(3,229)
31. New Jersey.....NJ	0	0	0	0	9,632	50,000	1	(25,891)
32. New Mexico.....NM	0	0	0	0	(226)	0	0	(2,821)
33. New York.....NY	0	0	0	0	14,269	371,000	4	(2,694)
34. North Carolina.....NC	0	0	0	0	25,965	0	0	(61,968)
35. North Dakota.....ND	0	0	0	0	1,527	0	0	(2,987)
36. Ohio.....OH	0	0	0	0	17,392	0	0	(61,638)
37. Oklahoma.....OK	0	0	0	0	7,051	0	0	(10,020)
38. Oregon.....OR	0	0	0	0	1,887	0	0	(9,832)
39. Pennsylvania.....PA	0	0	0	0	17,497	4,090,482	4	(42,698)
40. Rhode Island.....RI	0	0	0	0	4,593	0	0	(5,763)
41. South Carolina.....SC	0	0	0	0	3,396	0	0	(8,945)
42. South Dakota.....SD	0	0	0	(1)	16,680	11,500	1	(12,147)
43. Tennessee.....TN	0	0	0	2	(11,397)	0	0	(91,384)
44. Texas.....TX	0	0	0	0	42,419	99,900	1	(78,453)
45. Utah.....UT	0	0	0	1	(396,155)	0	2	(10,496)
46. Vermont.....VT	0	0	0	0	3,196	0	0	416
47. Virginia.....VA	0	0	0	1	(261,381)	60,000	1	(61,560)
48. Washington.....WA	0	0	0	0	3,633	0	0	(13,193)
49. West Virginia.....WV	0	0	0	0	9,969	0	0	(36,966)
50. Wisconsin.....WI	0	0	0	1	9,520	400,000	1	(3,925)
51. Wyoming.....WY	0	0	0	0	1,289	0	0	(2,489)
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	(12,000)	3	(354,333)	250,000	1	(9,240)
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	(58,000)	0	0	356,350
58. Aggregate Other Alien.....OT	0	0	0	0	(1,036)	0	0	(7,406)
59. Totals.....	(9,309)	(9,309)	162,194	16	(898,656)	19,990,688	78	(1,120,403)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(1,036)	0	0	(7,406)
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	(1,036)	0	0	(7,406)



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Medical Malpractice Policies Effective Prior to 1/1/76**

**ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	100,000	1	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	17,317	0	17,317	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	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	17,317	0	17,317	100,000	1	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**