

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2009

### OF THE CONDITION AND AFFAIRS OF THE

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: 385 Washington Street, St. Paul, MN 55102  
Main Administrative Office: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911  
Mail Address: 385 Washington Street, St. Paul, MN 55102  
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911  
Internet Website Address: www.travelers.com  
Statutory Statement Contact: Michael J. Doody (860) 277-3966  
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(E-Mail Address) (Fax Number)

### OFFICERS

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

### DIRECTORS

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

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD }

SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

30th day of April, 2009

Notary Public  
My Commission Expires November 30, 2012



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,066,382,552	0	12,066,382,552	11,578,281,236
2. Stocks:				
2.1 Preferred stocks.....	6,577,204	0	6,577,204	16,924,541
2.2 Common stocks.....	3,004,371,794	10,142,220	2,994,229,574	3,086,746,042
3. Mortgage loans on real estate:				
3.1 First liens.....	55,989,293	0	55,989,293	55,920,293
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	93,348,765	0	93,348,765	94,244,599
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	640,650,441	0	640,650,441	643,965,338
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....24,310,492), cash equivalents (\$.....26,484,941) and short-term investments (\$.....682,441,919).....	733,237,353	0	733,237,353	829,126,325
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	599,402,560	3,512,313	595,890,247	585,999,914
8. Receivables for securities.....	85,060	0	85,060	6,959,752
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,200,045,023	13,654,533	17,186,390,490	16,898,168,040
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	140,983,363	0	140,983,363	149,121,443
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	286,877,509	48,213,532	238,663,977	246,280,270
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....14,877,197 earned but unbilled premiums).....	984,815,076	7,787,232	977,027,844	962,964,354
13.3 Accrued retrospective premiums.....	93,634,848	589,563	93,045,285	79,775,504
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	10,557,312	0	10,557,312	10,428,941
14.2 Funds held by or deposited with reinsured companies.....	25,231,286	0	25,231,286	28,985,054
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.....	38,283,185	0	38,283,185	63,206,232
16.2 Net deferred tax asset.....	682,115,718	441,196,669	240,919,049	246,663,815
17. Guaranty funds receivable or on deposit.....	5,761,672	0	5,761,672	7,362,303
18. Electronic data processing equipment and software.....	544,716	0	544,716	610,729
19. Furniture and equipment, including health care delivery assets (\$.....0).....	11,744,891	11,744,891	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.....	117,842,431	27,520,614	90,321,817	469,393,078
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	19,598,437,031	550,707,034	19,047,729,997	19,162,959,762
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	19,598,437,031	550,707,034	19,047,729,997	19,162,959,762

**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.....	36,831,108	0	36,831,108	42,598,786
2302. Reinsurance receivable/payable intercompany.....	35,340,462	0	35,340,462	356,101,682
2303. State surcharges receivable.....	12,555,681	0	12,555,681	25,649,267
2398. Summary of remaining write-ins for Line 23 from overflow page.....	33,115,180	27,520,614	5,594,566	45,043,343
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	117,842,431	27,520,614	90,321,817	469,393,078

## 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 \$....497,846,044).....	7,857,458,979	7,861,178,116
2. Reinsurance payable on paid losses and loss adjustment expenses.....	3,055,996	5,865,426
3. Loss adjustment expenses.....	1,819,288,528	1,826,620,788
4. Commissions payable, contingent commissions and other similar charges.....	81,411,254	150,847,301
5. Other expenses (excluding taxes, licenses and fees).....	66,249,245	114,175,486
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	121,955,400	134,938,293
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....752,941,557 and including warranty reserves of \$.....0).....	2,123,809,823	2,098,724,313
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,494,733	8,865,025
12. Ceded reinsurance premiums payable (net of ceding commissions).....	145,341,416	127,350,702
13. Funds held by company under reinsurance treaties.....	34,008	34,008
14. Amounts withheld or retained by company for account of others.....	86,091,885	81,256,734
15. Remittances and items not allocated.....	52,743,906	16,860,771
16. Provision for reinsurance.....	57,123,629	57,123,629
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	129,395,867	132,151,676
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	43,103,551	164,247,727
20. Payable for securities.....	11,574,571	12,276,426
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.....	2,855,779	3,767,388
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,611,158,045	12,796,453,285
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,611,158,045	12,796,453,285
27. Aggregate write-ins for special surplus funds.....	46,445,951	47,736,719
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.....	3,136,474,641	3,275,206,526
33. Unassigned funds (surplus).....	3,233,651,360	3,023,563,232
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).....	6,436,571,952	6,366,506,477
36. Totals.....	19,047,729,997	19,162,959,762

#### DETAILS OF WRITE-INS

2301. Retroactive reinsurance reserve assumed.....	39,100,545	1,154,852
2302. Investment real estate liability.....	14,569,357	27,900,696
2303. Escheat liability.....	4,749,797	5,084,258
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(55,563,920)	(30,372,418)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	2,855,779	3,767,388
2701. Special surplus from retroactive reinsurance.....	45,445,951	46,736,719
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).....	46,445,951	47,736,719
3001. ....	0	0
3002. ....	0	0
3003. ....	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....433,702,923).....	470,485,602	482,636,076	1,926,687,875
1.2 Assumed..... (written \$.....1,154,968,445).....	1,135,876,990	1,132,203,495	4,559,214,191
1.3 Ceded..... (written \$.....390,223,921).....	432,212,720	443,280,535	1,785,371,335
1.4 Net..... (written \$.....1,198,447,447).....	1,174,149,871	1,171,559,036	4,700,530,731
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....626,820,970):			
2.1 Direct.....	247,896,275	219,499,731	1,066,280,204
2.2 Assumed.....	557,051,791	456,894,855	2,052,149,382
2.3 Ceded.....	227,388,561	158,974,083	834,740,126
2.4 Net.....	577,559,505	517,420,502	2,283,689,460
3. Loss adjustment expenses incurred.....	135,098,803	130,584,692	602,444,343
4. Other underwriting expenses incurred.....	388,819,531	359,465,788	1,467,502,680
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,101,477,839	1,007,470,981	4,353,636,482
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	72,672,032	164,088,055	346,894,248
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	157,668,897	226,384,355	839,335,728
10. Net realized capital gains (losses) less capital gains tax of \$.....(11,106,846).....	(16,885,999)	49,683	(103,977,947)
11. Net investment gain (loss) (Lines 9 + 10).....	140,782,898	226,434,038	735,357,781
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,850,900) amount charged off \$.....1,298,371).....	(4,149,271)	(2,758,144)	(10,752,721)
13. Finance and service charges not included in premiums.....	5,920,342	5,860,407	22,948,438
14. Aggregate write-ins for miscellaneous income.....	(2,426,746)	11,805,126	14,155,156
15. Total other income (Lines 12 through 14).....	(655,676)	14,907,389	26,350,873
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	212,799,255	405,429,481	1,108,602,903
17. Dividends to policyholders.....	1,271,450	1,283,685	5,441,271
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).....	211,527,805	404,145,796	1,103,161,632
19. Federal and foreign income taxes incurred.....	32,437,599	81,551,757	253,778,169
20. Net income (Line 18 minus Line 19) (to Line 22).....	179,090,206	322,594,039	849,383,463
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,366,506,477	6,881,107,266	6,881,107,266
22. Net income (from Line 20).....	179,090,206	322,594,039	849,383,463
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 \$.....10,098,393.....	19,693,263	20,927,597	68,850,703
25. Change in net unrealized foreign exchange capital gain (loss).....	3,199,788	13,566,008	(164,229,371)
26. Change in net deferred income tax.....	(14,185,227)	(40,799,147)	(35,557,921)
27. Change in nonadmitted assets.....	20,999,332	(22,888,151)	(125,966,486)
28. Change in provision for reinsurance.....	0	0	(16,725,888)
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.....	(138,731,885)	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(1,100,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	9,644,709
38. Change in surplus as regards policyholders (Lines 22 through 37).....	70,065,475	293,400,346	(514,600,789)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,436,571,952	7,174,507,612	6,366,506,477
<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. Fines and penalties of regulatory authorities.....	0	(1,261,256)	(2,867,973)
1402. Change in COLI cash values.....	(50,631)	(55,458)	(1,826,537)
1403. Profit and loss, miscellaneous.....	(911,887)	(3,142,418)	(4,258,477)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,464,228)	16,264,258	23,108,143
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(2,426,746)	11,805,126	14,155,156
3701. Prior period adjustment.....	0	0	9,644,709
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	9,644,709

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	1,198,248,460	4,716,545,639
2. Net investment income.....	184,252,424	1,064,695,747
3. Miscellaneous income.....	(655,676)	26,350,873
4. Total (Lines 1 through 3).....	1,381,845,208	5,807,592,259
5. Benefit and loss related payments.....	580,462,675	2,802,951,527
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	658,407,062	2,052,959,491
8. Dividends paid to policyholders.....	641,742	4,177,311
9. Federal and foreign income taxes paid (recovered) net of \$....(14,095,024) tax on capital gains (losses).....	(3,592,294)	228,096,739
10. Total (Lines 5 through 9).....	1,235,919,185	5,088,185,069
11. Net cash from operations (Line 4 minus Line 10).....	145,926,023	719,407,190
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	276,573,141	1,977,579,326
12.2 Stocks.....	181,815,563	376,249,481
12.3 Mortgage loans.....	120,000	295,000
12.4 Real estate.....	0	0
12.5 Other invested assets.....	3,873,742	92,050,824
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	3,918	750,703
12.7 Miscellaneous proceeds.....	6,874,692	11,679,654
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	469,261,057	2,458,604,988
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	808,772,582	1,017,248,388
13.2 Stocks.....	18,470,866	101,977,253
13.3 Mortgage loans.....	189,000	53,680,293
13.4 Real estate.....	4,398,967	20,251,879
13.5 Other invested assets.....	42,526,876	225,951,382
13.6 Miscellaneous applications.....	701,855	6,428,381
13.7 Total investments acquired (Lines 13.1 to 13.6).....	875,060,146	1,425,537,577
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).....	(405,799,090)	1,033,067,411
<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.....	(138,731,885)	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	1,100,000,000
16.6 Other cash provided (applied).....	302,715,980	(242,811,040)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	163,984,095	(1,342,811,040)
<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).....	(95,888,972)	409,663,561
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	829,126,325	419,462,764
19.2 End of period (Line 18 plus Line 19.1).....	733,237,353	829,126,325
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001 Stocks converted to bonds.....	29,560,870	0
20.0002 Return of capital to parent.....	(138,731,885)	0
20.0003 Receipt of non-cash distribution from subsidiary.....	0	10,496,787
20.0004 Dissolution of affiliate.....	0	8,678,406
20.0005 Liquidation of affiliate.....	0	3,103,469

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## **NOTES TO FINANCIAL STATEMENTS**

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

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Minnesota. The State of Minnesota requires that insurance companies domiciled in Minnesota prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Minnesota Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 5 - Investments**

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 11 - Debt**

No significant change.

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

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

### **Note 14 - Contingencies**

No significant change.

### **Note 15 - Leases**

No significant change.

### **Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

### **Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

### **Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

### **Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

### **Note 20 – Other Items**

Due to an error in the classification of case versus IBNR reserves at December 31, 2008, the amount of such reserves reported in the underwriting exhibits of the Company's 2008 Annual Statement for the commercial multiple peril (CMP) line, and in the all lines total was incorrect; however, the amount of total reserves reported was correct. The misclassification resulted in an understatement of \$42,556,000 in the Company's total net case basis losses and defense and cost containment (L&DCC) unpaid for CMP (all in accident year 2008), and a corresponding overstatement in the Company's IBNR L&DCC unpaid. This misclassification had no impact on the total case basis plus IBNR reserves by line and by accident year.

The misclassification has been corrected in the Company's March 31, 2009 Quarterly Statement and had no impact on net income, surplus or total liabilities in the December 31, 2008 or March 31, 2009 financial statements.

### **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.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from December 31, 2008 to March 31, 2009, reserves for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$55,785,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, product liability - occurrence, commercial multi-peril, commercial auto liability, special property, and homeowners lines. The improvement in the other liability – occurrence, product liability – occurrence and commercial multi-peril lines was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. The commercial auto liability line of business experienced better than expected loss development which was attributable to more favorable legal and judicial environments, claim handling initiative focused on the automobile line of insurance and improvement in auto safety technology. The special property improvement occurred in the latter part of the 2008 accident year as a result of better than expected claim emergence trends in the inland marine line of business. The improvement in the homeowners line primarily reflected favorable loss experience related to Hurricanes Katrina and Ike.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies and will not have a material impact on surplus due to accompanying premium adjustments.

**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.

**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 [X] No [ ]  
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

\_\_\_\_\_

\_\_\_\_\_

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007.....
- 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. 12/31/2007.....
- 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). 2/24/2009.....

- 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 [ ] No [ ] N/A [X]

- 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: \$.....17,860,791

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.....	\$ .....2,985,665,423	\$ .....2,902,269,358
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....75,773,042	\$ .....75,819,311
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,061,438,465	\$ .....2,978,088,669
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

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

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

1 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)
UBS	1 North Wacker 31st Floor, Chicago, IL 60606	Future Account Agreements

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Citigroup Global Markets	UBS	January, 2009	Lower Fees

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

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

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [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)
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		3,226,414	4,434,756	1,370,852	3,473,799	90,178,510	88,280,558
2. Alaska.....AK.....L.....		1,166,616	1,197,126	1,037,662	352,287	11,274,819	14,307,411
3. Arizona.....AZ.....L.....		3,574,271	5,189,535	2,963,989	1,810,298	73,830,415	69,558,778
4. Arkansas.....AR.....L.....		2,593,505	2,741,702	955,316	1,305,555	16,320,038	27,784,263
5. California.....CA.....L.....		29,362,171	31,792,126	17,343,276	19,737,891	434,790,542	450,643,559
6. Colorado.....CO.....L.....		8,107,884	9,854,193	2,913,495	3,569,146	99,440,865	84,767,021
7. Connecticut.....CT.....L.....		4,760,724	4,787,319	12,841,088	5,285,179	88,452,797	108,248,273
8. Delaware.....DE.....L.....		390,146	859,920	375,237	528,907	19,127,263	18,694,552
9. District of Columbia.....DC.....L.....		1,517,984	1,396,086	500,645	4,370,295	28,149,810	26,889,658
10. Florida.....FL.....L.....		18,886,289	18,199,077	12,260,500	8,141,003	164,630,456	168,924,228
11. Georgia.....GA.....L.....		6,923,970	6,727,546	2,273,320	4,088,175	92,471,151	91,672,278
12. Hawaii.....HI.....L.....		652,517	741,931	70,677	576,924	9,860,205	10,475,005
13. Idaho.....ID.....L.....		238,607	664,098	1,011,433	314,472	6,945,093	8,121,398
14. Illinois.....IL.....L.....		16,767,811	17,703,987	14,602,524	9,856,984	355,218,828	420,844,153
15. Indiana.....IN.....L.....		3,051,318	4,673,888	1,591,953	6,036,763	56,144,957	57,609,465
16. Iowa.....IA.....L.....		2,195,990	2,479,474	2,708,441	1,359,201	42,351,509	37,700,136
17. Kansas.....KS.....L.....		6,589,281	7,413,985	1,023,838	997,137	45,712,733	46,625,658
18. Kentucky.....KY.....L.....		1,729,192	1,917,554	1,280,547	1,792,203	39,902,290	36,776,695
19. Louisiana.....LA.....L.....		17,080,605	21,194,539	21,389,908	10,153,953	128,008,132	149,526,689
20. Maine.....ME.....L.....		1,280,844	1,282,816	2,008,784	253,449	11,075,145	9,378,492
21. Maryland.....MD.....L.....		6,251,603	6,350,449	6,045,828	1,897,784	80,781,812	75,676,252
22. Massachusetts.....MA.....L.....		10,131,751	11,084,086	4,824,337	4,123,103	146,523,352	134,145,560
23. Michigan.....MI.....L.....		5,302,186	5,846,302	12,710,559	6,012,709	81,610,908	92,049,339
24. Minnesota.....MN.....L.....		8,221,098	9,404,553	4,018,905	9,521,237	147,227,575	151,345,789
25. Mississippi.....MS.....L.....		4,154,768	4,454,329	2,783,853	3,755,210	51,227,511	55,475,550
26. Missouri.....MO.....L.....		5,425,805	5,109,862	1,556,404	1,574,530	84,858,701	84,285,230
27. Montana.....MT.....L.....		2,365,892	3,158,144	519,633	424,730	22,416,106	24,079,027
28. Nebraska.....NE.....L.....		1,629,210	1,455,086	11,451,758	1,421,525	33,101,420	27,382,969
29. Nevada.....NV.....L.....		2,049,151	2,339,313	8,409,452	2,982,544	44,215,835	46,979,370
30. New Hampshire.....NH.....L.....		853,397	1,123,830	563,963	179,806	22,486,924	24,144,573
31. New Jersey.....NJ.....L.....		18,010,471	18,030,755	6,955,529	6,177,310	175,697,510	180,008,823
32. New Mexico.....NM.....L.....		8,839,254	8,855,120	2,505,905	1,364,121	47,350,762	41,851,235
33. New York.....NY.....L.....		40,603,433	37,856,015	23,140,000	20,480,734	491,514,994	480,671,840
34. North Carolina.....NC.....L.....		5,978,357	5,622,240	594,068	10,040,832	58,801,571	73,099,662
35. North Dakota.....ND.....L.....		2,007,293	1,480,471	232,234	557,867	9,257,770	9,397,652
36. Ohio.....OH.....L.....		4,061,293	7,072,180	2,372,072	3,248,404	93,541,144	107,019,889
37. Oklahoma.....OK.....L.....		6,130,888	6,314,787	1,020,664	1,181,610	36,592,051	35,680,069
38. Oregon.....OR.....L.....		1,414,564	2,136,563	4,771,437	1,186,391	23,443,068	25,272,549
39. Pennsylvania.....PA.....L.....		18,529,799	22,142,435	12,098,601	4,593,930	182,649,365	188,708,670
40. Rhode Island.....RI.....L.....		711,418	1,445,375	445,560	(5,145)	49,801,512	60,738,594
41. South Carolina.....SC.....L.....		2,162,679	3,239,729	1,534,895	1,113,255	32,427,148	33,627,981
42. South Dakota.....SD.....L.....		1,570,815	1,752,078	173,507	109,915	16,219,540	17,874,822
43. Tennessee.....TN.....L.....		2,831,188	3,571,653	1,245,653	2,506,240	70,901,346	54,575,937
44. Texas.....TX.....L.....		35,778,151	37,449,564	20,672,287	26,533,251	414,247,270	382,007,377
45. Utah.....UT.....L.....		3,337,194	4,171,571	2,695,804	1,236,282	34,201,417	36,188,078
46. Vermont.....VT.....L.....		774,477	1,102,070	65,946	91,270	10,949,892	10,145,082
47. Virginia.....VA.....L.....		7,524,501	8,574,203	4,343,131	3,494,139	83,103,530	70,503,582
48. Washington.....WA.....L.....		3,788,665	9,320,151	15,603,301	6,888,082	129,497,094	111,273,672
49. West Virginia.....WV.....L.....		2,086,962	2,514,417	2,978,354	1,356,391	32,745,589	30,691,841
50. Wisconsin.....WI.....L.....		8,487,510	9,781,772	1,772,974	2,092,668	74,335,650	78,261,144
51. Wyoming.....WY.....L.....		5,391,713	5,612,436	4,522,527	920,702	24,200,897	22,450,413
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		12	778	0	0	16,136	10,660
54. Puerto Rico.....PR.....L.....		173,700	145,727	360,419	168,756	7,872,302	6,443,846
55. US Virgin Islands.....VI.....L.....		65,366	264,184	251	62,525	871,697	837,487
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		63,313,339	63,785,402	21,976,488	16,931,419	413,517,896	408,925,766
58. Aggregate Other Alien.....OT.....XXX.....		13,648,882	13,345,242	726,930	4,386,339	70,388,830	79,916,069
59. Totals.....(a).....54.....		433,702,923	471,164,529	286,216,715	232,614,088	5,112,481,682	5,188,574,664

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....		13,648,882	13,319,418	726,930	4,386,339	70,388,830	79,771,692
5802. Bahama Islands.....XXX.....		0	25,824	0	0	0	144,377
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.....		13,648,882	13,345,242	726,930	4,386,339	70,388,830	79,916,069

(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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. St. Paul Properties, Inc.	Delaware	41-1412523	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. Travelers Casualty UK Investments, L.L.C.	Delaware	06-6033504
... .. St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Travelers MGA, Inc.	Texas	75-2876034
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Travelers Guarantee Company of Canada*	Canada	
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. UA Combined Investment Co., Ltd.	United Kingdom		... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Jago Dedicated, Ltd. (88.9%)	United Kingdom		... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. Jago Capital Limited	United Kingdom		... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Lloyds Syndicate 205 (50%)*	United Kingdom		... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Jago Dedicated, Ltd. (11.1%)	United Kingdom		... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Jago Capital Limited	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Lloyds Syndicate 205 (50%)*	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. MMedica Insurance Company, Ltd. *	Ireland		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Captiva, Ltd. (81.1%)*	Bermuda	98-0170615	... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Gulf Underwriting Holdings Limited	United Kingdom	
... .. Discover Re Managers, Inc.	Delaware	06-1288492	... .. Gulf Underwriting Limited *	United Kingdom	
... .. Discovery Managers, Ltd.	Connecticut	06-1273933	... .. Lloyds Syndicate 205 (50%)*	United Kingdom	
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... .. USF&G Capital I	Delaware	52-1953822	... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... .. USF&G Capital III	Delaware	52-2044075	... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... .. St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... .. Northland Insurance Company (24015) *	Minnesota	41-6009967
... .. St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... Travelers Insurance Company Limited *	United Kingdom		... .. Northland Casualty Company (24031) *	Minnesota	94-6051964
... F&G U.K. Underwriters Limited	United Kingdom		... .. Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... .. Lloyds Syndicate 5000 (40%)*	United Kingdom		... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... Aprilgrange Limited	United Kingdom		... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... .. Lloyds Syndicate 5000 (60%)*	United Kingdom		... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... .. Constitution State Services, LLC	Delaware	06-1501229
... .. TPC Investments Inc.	Connecticut	06-1534005	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... .. AE Properties, Inc.	California	95-2798160	... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Standard Fire UK Investments, LLC	Delaware	06-6033509	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. Auto Hartford Investments LLC	Delaware	06-0848755	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Marine Corporation	California	94-0338230
... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274			

**Notes:**

\* Denotes affiliated insurer

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

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	38,644,893	23,663,902	61.2	58.6
2. Allied lines.....	12,211,856	4,664,808	38.2	65.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(878)	0.0	(2,260.9)
5. Commercial multiple peril.....	4,491,296	1,144,708	25.5	(22.4)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	60,526,026	24,365,331	40.3	30.3
9. Inland marine.....	19,377,001	7,796,730	40.2	2.5
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	1,218	(272,349)	(22,360.3)	3,940.7
11.2. Medical professional liability - claims made.....	(312)	(581,048)	186,233.3	(39,306.4)
12. Earthquake.....	983,527	182,282	18.5	51.3
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.....	221,091	90,149	40.8	49.7
16. Workers' compensation.....	(878,105)	8,057,681	(917.6)	198.4
17.1. Other liability-occurrence.....	154,750,299	71,777,590	46.4	70.4
17.2. Other liability-claims made.....	78,146,129	27,163,138	34.8	66.8
18.1. Products liability-occurrence.....	27,623,220	(3,362,246)	(12.2)	4.2
18.2. Products liability-claims made.....	4,372,865	3,285,375	75.1	12.7
19.1. 19.2 Private passenger auto liability.....	4,922	(8,504)	(172.8)	(2,137.8)
19.3. 19.4 Commercial auto liability.....	42,370,653	22,993,918	54.3	38.6
21. Auto physical damage.....	12,340,922	7,125,956	57.7	69.4
22. Aircraft (all perils).....	1,182,862	800,184	67.6	8,589.9
23. Fidelity.....	8,322,846	2,886,448	34.7	69.0
24. Surety.....	1,928,495	44,491,203	2,307.0	(1,894.3)
26. Burglary and theft.....	1,074,525	617,111	57.4	166.3
27. Boiler and machinery.....	2,780,338	1,008,517	36.3	77.7
28. Credit.....	0	0	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.....	9,036	6,267	69.4	61.5
35. Totals.....	470,485,602	247,896,275	52.7	45.5
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	9,036	6,267	69.4	61.5
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).....	9,036	6,267	69.4	61.5

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	38,384,783	38,384,783	40,400,934
2. Allied lines.....	11,829,597	11,829,597	13,997,457
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	(264)
5. Commercial multiple peril.....	4,749,035	4,749,035	4,303,608
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	56,887,159	56,887,159	55,516,217
9. Inland marine.....	15,896,090	15,896,090	19,281,360
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	(8,185)
11.2. Medical professional liability - claims made.....	(312)	(312)	(29,020)
12. Earthquake.....	853,150	853,150	1,509,787
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	243,316	243,316	211,158
16. Workers' compensation.....	(878,151)	(878,151)	578,152
17.1. Other liability-occurrence.....	153,128,289	153,128,289	155,318,590
17.2. Other liability-claims made.....	53,780,396	53,780,396	78,853,883
18.1. Products liability-occurrence.....	29,919,248	29,919,248	33,083,128
18.2. Products liability-claims made.....	3,517,152	3,517,152	3,674,118
19.1. 19.2 Private passenger auto liability.....	5,533	5,533	10,648
19.3. 19.4 Commercial auto liability.....	39,130,081	39,130,081	39,212,038
21. Auto physical damage.....	11,243,171	11,243,171	10,531,204
22. Aircraft (all perils).....	1,858,248	1,858,248	622,371
23. Fidelity.....	6,704,092	6,704,092	7,334,100
24. Surety.....	2,583,161	2,583,161	3,316,450
26. Burglary and theft.....	1,030,010	1,030,010	908,370
27. Boiler and machinery.....	2,563,845	2,563,845	2,538,423
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.....	275,029	275,029	0
35. Totals.....	433,702,923	433,702,923	471,164,529
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	275,029	275,029	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).....	275,029	275,029	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)	2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2009 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. 2006 + Prior.....	2,710,751	3,865,401	6,576,152	179,842	24,345	204,187	2,566,102	14,190	3,719,472	6,299,764	35,193	(107,393)	(72,201)
2. 2007.....	467,721	721,654	1,189,375	67,756	4,292	72,048	432,569	7,979	672,007	1,112,555	32,603	(37,376)	(4,773)
3. Subtotals 2007 + Prior.....	3,178,473	4,587,055	7,765,527	247,598	28,637	276,235	2,998,671	22,169	4,391,479	7,412,319	67,796	(144,769)	(76,974)
4. 2008.....	653,389	1,268,882	1,922,272	240,888	41,425	282,313	625,276	41,335	994,536	1,661,148	212,775	(191,586)	21,189
5. Subtotals 2008 + Prior.....	3,831,862	5,855,937	9,687,799	488,486	70,062	558,548	3,623,947	63,504	5,386,015	9,073,466	280,571	(336,355)	(55,785)
6. 2009.....	XXX	XXX	XXX	XXX	165,162	165,162	XXX	149,647	453,634	603,281	XXX	XXX	XXX
7. Totals.....	3,831,862	5,855,937	9,687,799	488,486	235,224	723,710	3,623,947	213,151	5,839,650	9,676,748	280,571	(336,355)	(55,785)
8. Prior Year-End's Surplus As Regards Policyholders	6,366,506										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....7.3 %	2. ....(5.7)%	3. ....(0.6)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

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# 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 Professional Liability Supplement) be filed with this statement?	YES _____
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO _____

**Explanation:**

- 1.
- 2.
- 3.

**Bar Code:**



Statement for March 31, 2009 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Ceded deposit asset.....	9,191,586	.....0	.....9,191,586	.....9,214,235
2305. Real estate operating fund.....	6,737,905	.....0	.....6,737,905	.....8,488,046
2306. Amounts receivable under high deductible policies.....	8,825,647	.....2,962,531	.....5,863,116	.....4,957,961
2307. Other assets.....	5,075,329	.....0	.....5,075,329	.....5,662,762
2308. Other assets nonadmitted.....	18,474,897	.....18,474,897	.....0	.....0
2309. Due from unaffiliated companies.....	.....0	.....0	.....0	.....1,841,505
2310. Freddie Mac collateral held.....	5,963,834	.....6,083,186	.....(119,352)	.....0
2311. Assumed reinsurance receivable and payable.....	(179,694)	.....0	.....(179,694)	.....(641,435)
2312. COLI supplemental benefits trust.....	(265,807)	.....0	.....(265,807)	.....(215,176)
2313. Suspense, undistributed payments.....	(20,708,517)	.....0	.....(20,708,517)	.....15,735,445
2397. Summary of remaining write-ins for Line 23.....	33,115,180	.....27,520,614	.....5,594,566	.....45,043,343

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Special reserve fund.....	.....1,000,000	.....1,000,000
2305. Interest deposit liability.....	.....786,053	.....786,053
2306. Other liabilities.....	.....558,459	.....564,080
2307. Amounts payable from escrow.....	.....7,505	.....7,470
2308. Retrospective premium reserve.....	.....0	.....29,613,705
2309. Retroactive reinsurance reserve ceded.....	.....(57,915,938)	.....(62,343,726)
2397. Summary of remaining write-ins for Line 23.....	.....(55,563,920)	.....(30,372,418)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	.....(1,464,228)	.....16,264,258	.....23,108,143
1497. Summary of remaining write-ins for Line 14.....	.....(1,464,228)	.....16,264,258	.....23,108,143

# 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.....	738,209,934	750,632,161
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	4,398,967	20,251,879
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
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.....	8,609,697	32,674,106
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	733,999,203	738,209,934
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	733,999,203	738,209,934

## 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.....	55,920,293	2,535,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	51,178,293
2.2 Additional investment made after acquisition.....	189,000	2,502,000
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.....	120,000	295,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	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).....	55,989,293	55,920,293
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	55,989,293	55,920,293
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	55,989,293	55,920,293

## 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.....	591,410,556	614,796,703
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,500,000	63,794,128
2.2 Additional investment made after acquisition.....	41,026,876	162,157,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	192,580	943,978
5. Unrealized valuation increase (decrease).....	(29,993,636)	(158,662,635)
6. Total gain (loss) on disposals.....	(13,353)	1,889,892
7. Deduct amounts received on disposals.....	3,873,742	92,050,824
8. Deduct amortization of premium and depreciation.....	83,881	462,886
9. Total foreign exchange change in book/adjusted carrying value.....	(762,839)	(995,055)
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).....	599,402,560	591,410,556
12. Deduct total nonadmitted amounts.....	3,512,313	5,410,642
13. Statement value at end of current period (Line 11 minus Line 12).....	595,890,247	585,999,914

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,692,094,038	16,073,866,233
2. Cost of bonds and stocks acquired.....	827,243,448	1,119,225,641
3. Accrual of discount.....	1,794,955	(12,919,665)
4. Unrealized valuation increase (decrease).....	61,715,800	103,392,875
5. Total gain (loss) on disposals.....	32,610,957	(96,011,989)
6. Deduct consideration for bonds and stocks disposed of.....	458,388,705	2,353,828,807
7. Deduct amortization of premium.....	15,974,752	41,116,651
8. Total foreign exchange change in book/adjusted carrying value.....	372,241	(35,795,718)
9. Deduct current year's other than temporary impairment recognized.....	64,136,432	64,717,882
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,077,331,551	14,692,094,038
11. Deduct total nonadmitted amounts.....	10,142,220	10,142,220
12. Statement value at end of current period (Line 10 minus Line 11).....	15,067,189,331	14,681,951,817

**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).....	11,366,710,477	1,904,079,803	1,515,411,653	(58,876,480)	11,696,502,145	0	0	11,366,710,477
2. Class 2 (a).....	782,123,747	60,326,333	10,172,014	7,405,464	839,683,531	0	0	782,123,747
3. Class 3 (a).....	122,297,241	3,453,480	186,608	(20,981,219)	104,582,893	0	0	122,297,241
4. Class 4 (a).....	59,672,959	1,799,900	2,250,272	(2,496,372)	56,726,215	0	0	59,672,959
5. Class 5 (a).....	35,975,683	0	2,154,463	30,633,539	64,454,759	0	0	35,975,683
6. Class 6 (a).....	11,008,282	8,063	357,989	2,701,510	13,359,868	0	0	11,008,282
7. Total Bonds.....	12,377,788,390	1,969,667,579	1,530,532,999	(41,613,558)	12,775,309,412	0	0	12,377,788,390
<b>PREFERRED STOCK</b>								
8. Class 1.....	10,525,821	0	27,549,632	17,952,611	928,800	0	0	10,525,821
9. Class 2.....	4,794,340	0	2,011,238	1,121,718	3,904,820	0	0	4,794,340
10. Class 3.....	0	0	0	1,057,984	1,057,984	0	0	0
11. Class 4.....	0	0	0	685,600	685,600	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	1,604,380	0	0	(1,604,380)	0	0	0	1,604,380
14. Total Preferred Stock.....	16,924,541	0	29,560,870	19,213,533	6,577,204	0	0	16,924,541
15. Total Bonds and Preferred Stock.....	12,394,712,931	1,969,667,579	1,560,093,869	(22,400,025)	12,781,886,616	0	0	12,394,712,931

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	682,441,919	XXX	682,589,949	206,330	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.....	798,508,374	391,369,588
2. Cost of short-term investments acquired.....	1,120,938,107	10,448,235,829
3. Accrual of discount.....	24,789	364,944
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(825,194)	660,847
6. Deduct consideration received on disposals.....	1,236,080,857	10,044,525,520
7. Deduct amortization of premium.....	79,587	246,283
8. Total foreign exchange change in book/adjusted carrying value.....	(43,713)	2,648,970
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).....	682,441,919	798,508,374
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	682,441,919	798,508,374

**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.....	998,782	9,944,279
2. Cost of cash equivalents acquired.....	39,956,890	267,470,869
3. Accrual of discount.....	24,270	478,335
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	1,683	14,891
6. Deduct consideration received on disposals.....	14,496,685	276,908,395
7. Deduct amortization of premium.....	0	1,197
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,484,941	998,782
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	26,484,941	998,782

**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>								
19 warehouses and land located at: Trammell Crow Industrial Park 4700 Forest Street	Denver	CO	05/26/1993	Various	0	0	0	955,584
28 warehouses and land located at: Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	161,476
6 warehouses and land located at: Hawthorne Business Center	Los Angeles	CA	12/31/1990	Various	0	0	0	459,555
14 warehouses/office showrooms and land located at: Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	413,354
9 warehouses and land located at: 1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	59,448
8 warehouses and land located at: 3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	53,610
14 warehouses and land located at: 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	16,989
15 warehouses and land located at: 4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	69,074
12 Warehouses and land located at: 2042 West Winton	Hayward	CA	06/15/1998	Various	0	0	0	203,071
6 warehouses/office Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	1,368
12720 Hillcrest Road	Dallas	TX	12/31/1990	Various	0	0	0	64,991
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	175,621
1100 University Drive	Tempe	AZ	03/27/1995	Various	0	0	0	9,539
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	118,456
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	121,069
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	877,886
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	637,876
0199999. Totals					0	0	0	4,398,967
0399999. Totals					0	0	0	4,398,967

QE01



**SCHEDULE A - PART 3**

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

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

**NONE**

QE01.1

**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>Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999</b>								
Oakbrook1	Oak Brook	IL		09/30/2008	8.750	51,178,293	189,000	62,200,000
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999				XXX	XXX	51,178,293	189,000	62,200,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	51,178,293	189,000	62,200,000
3399999. Total Mortgages				XXX	XXX	51,178,293	189,000	62,200,000

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages With Partial Repayments</b>																	
CWSP-1	Phoenix	AZ		01/08/2007		120,000	0	0	0	0	0	0	0	120,000	120,000	0	0
0299999. Total - Mortgages With Partial Repayments						120,000	0	0	0	0	0	0	0	120,000	120,000	0	0
0599999. Total Mortgages						120,000	0	0	0	0	0	0	0	120,000	120,000	0	0



**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 Designation	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									
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								1,500,000	24,209,464	0	197,988,677	XXX
3999999. Subtotal - Unaffiliated.....								1,500,000	37,604,888	0	326,698,394	XXX
4099999. Subtotal - Affiliated.....								0	3,421,988	0	0	XXX
4199999. Totals.....								1,500,000	41,026,876	0	326,698,394	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>																			
	Hancock Capital Partners IV, L.P....	Boston.....	MA.	Distribution.....	04/04/2008	03/24/2009	(677,404)	0	0	0	0	0	0	(677,404)	(677,404)	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston.....	MA.	Distribution.....	12/29/2003	03/19/2009	462,969	0	0	0	0	0	0	462,969	462,969	0	0	0	0
	Massachusetts Bay Trans 99A Rites		MA.	Sale.....	01/18/2000	03/01/2009	721,329	0	28,871	0	0	28,871	0	750,200	736,680	0	(13,520)	(13,520)	236,704
							0	0	0	0	0	0	0	0	0	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								506,893	0	28,871	0	28,871	0	535,764	522,245	0	(13,520)	(13,520)	236,704
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Carlyle Europe Partners II, L.P.....	London.....	GB.	Distribution.....	12/13/2004	03/04/2009	11,461	0	0	0	0	0	0	11,461	11,627	167	0	167	0
	Thayer Hidden Creek Partners II, L.P.	Washington.....	DC.	Distribution.....	02/22/2008	03/18/2009	71,899	0	0	0	0	0	0	71,899	71,899	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								83,360	0	0	0	0	0	83,360	83,526	167	0	167	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
	Symmetry Growth Capital II LLC.....	Eden Prairie.....	MN.	Distribution.....	02/03/2004	03/31/2009	705,000	0	0	0	0	0	0	705,000	705,000	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								705,000	0	0	0	0	0	705,000	705,000	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	777 Third LLC.....	New York.....	NY.	Distribution.....	02/08/1995	03/23/2009	464,826	0	0	0	0	0	0	464,826	464,826	0	0	0	0
	Madison Ave LLC.....	New York.....	NY.	Distribution.....	02/08/1995	03/23/2009	583,247	0	0	0	0	0	0	583,247	583,247	0	0	0	0
	Water Street LLC.....	New York.....	NY.	Distribution.....	02/08/1995	03/23/2009	150,608	0	0	0	0	0	0	150,608	150,608	0	0	0	0
	Savanna Real Estate Fund I, L.P....	New York.....	NY.	Distribution.....	11/29/2007	03/27/2009	127,196	0	0	0	0	0	0	127,196	127,196	0	0	0	0
	Secured Capital Japan Real Estate F	Los Angeles.....	CA.	Distribution.....	03/30/2007	03/31/2009	18,555	0	0	0	0	0	0	18,555	18,555	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,344,432	0	0	0	0	0	1,344,432	1,344,432	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	03/06/2009	2,010	0	0	0	0	0	0	2,010	2,010	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								2,010	0	0	0	0	0	2,010	2,010	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	CapGen Financial Group LP.....	New York.....	NY.	Distribution.....	03/27/2008	03/12/2009	73,846	0	0	0	0	0	0	73,846	73,846	0	0	0	0
	Cowen Healthcare Royalty Partners.	Stamford.....	CT.	Distribution.....	05/08/2008	03/31/2009	734,019	0	0	0	0	0	0	734,019	734,019	0	0	0	0
	Energy Spectrum Partners IV, L.P..	Dallas.....	TX.	Distribution.....	12/15/2004	03/31/2009	53,107	0	0	0	0	0	0	53,107	53,107	0	0	0	0
	TPF II, L.P.....	Omaha.....	NE.	Distribution.....	03/21/2008	01/14/2009	334,413	0	0	0	0	0	0	334,413	334,413	0	0	0	0
	Trident IV, L.P.....	Greenwich.....	CT.	Distribution.....	04/12/2007	01/16/2009	74,629	0	0	0	0	0	0	74,629	74,629	0	0	0	0
	Wayzata Opportunities Fund II, LP..	Wayzata.....	MN.	Distribution.....	11/02/2007	03/27/2009	(55,151)	0	0	0	0	0	0	(55,151)	(55,151)	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0

QE03-1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						1,214,863	0	0	0	0	0	0	1,214,863	1,214,863	0	0	0	0
<b>Any Other Class of Admitted Asset - Unaffiliated</b>																			
	Insurance Revolution Note	Princeton	NJ	Distribution	12/27/2005	03/31/2009	1,667	0	0	0	0	0	0	1,667	1,667	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
3799999	Total - Any Other Class of Admitted Asset - Unaffiliated						1,667	0	0	0	0	0	0	1,667	1,667	0	0	0	0
3999999	Subtotal - Unaffiliated						3,151,214	0	28,871	0	0	0	0	3,180,086	3,166,733	167	(13,520)	(13,353)	236,704
4099999	Subtotal - Affiliated						707,010	0	0	0	0	0	0	707,010	707,010	0	0	0	0
4199999	Totals						3,858,224	0	28,871	0	0	0	0	3,887,095	3,873,742	167	(13,520)	(13,353)	236,704

QE03.2

**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>									
135087 WX 8	CANADA TREASURY BONDS 5.500 2010 06.....	C.....	03/18/2009.....	RBC DOMINION GLOBAL MARKETS.....		5,283,450	5,000,000	82,123	1FE.....
135087 YC 2	CANADA TREASURY BONDS 3.750 2011 09.....	C.....	01/07/2009.....	BANK OF MONTREAL.....		2,122,760	2,000,000	26,712	1FE.....
Q0819A AW 0	AUSTRALIAN GOVERNMP-5.0M 5.750 2011 06.....	D.....	03/20/2009.....	ANZ BANK.....		3,654,288	3,438,100	54,322	1FE.....
EH6438 01 2	BUNDESSCHATZANW (EP-1.0M 2.250 2010 12.....	D.....	03/10/2009.....	CITIGROUP GLOBAL MARKETS-EUROCLEAR.....		1,292,711	1,271,490	7,289	1FE.....
EF2504 83 7	SINGAPORE GOVERNMEP-9.2M 3.125 2011 02.....	D.....	01/13/2009.....	HSBC.....		6,486,973	6,186,908	87,739	1FE.....
EH6149 98 1	UK GILT TREASURY (P-3.0M 3.250 2011 12.....	D.....	03/05/2009.....	RBC DOMINION GLOBAL MARKETS.....		4,431,672	4,243,230	43,521	1FE.....
G92444 AB 7	UK GILT TREASURY (P-2.4M 4.250 2011 03.....	D.....	03/05/2009.....	UBS WARBURG LONDON.....		3,676,827	3,465,305	800	1FE.....
91086Q AX 6	UNITED MEXICAN STATES 5.875 2014 02.....	F.....	02/11/2009.....	CREDIT SUISSE FIRST BOSTON.....		1,988,480	2,000,000	.0	2FE.....
1099999.	Total - Bonds - All Other Government.....					28,937,160	27,605,033	302,508	XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
20772G KD 9	CONNECTICUT GENERAL OBLI 1.500 2023 03.....		03/13/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		62,975,000	62,975,000	34,507	1FE.....
658256 HM 7	NORTH CAROLINA VAR PUB I .290 2021 05.....		03/13/2009.....	GOLDMAN SACHS & CO.....		41,960,000	41,960,000	4,001	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					104,935,000	104,935,000	38,507	XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
088023 HG 4	BEVERLY HILLS USD GO ELE 4.000 2018 08.....		01/27/2009.....	GEORGE K BAUM & CO.....		458,001	425,000	.0	1FE.....
088023 HM 1	BEVERLY HILLS USD GO ELE 5.000 2018 08.....		01/27/2009.....	GEORGE K BAUM & CO.....		289,850	250,000	.0	1FE.....
088023 HN 9	BEVERLY HILLS USD GO ELE 5.000 2019 08.....		01/27/2009.....	GEORGE K BAUM & CO.....		909,880	800,000	.0	1FE.....
145610 EN 7	CARROLLTON GEN OBLIG LTD 5.250 2027 08.....		01/29/2009.....	RBC DAIN RAUSCHER INC.....		5,906,554	5,795,000	143,668	1FE.....
165573 UE 4	CHESTER CO GENERAL OBLIG 5.000 2026 07.....		01/05/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		5,757,599	5,610,000	.0	1FE.....
262608 NW 8	DU PAGE & WILL CO SD #20 5.000 2022 12.....		01/14/2009.....	DEPFA FIRST ALBANY CORP.....		3,176,084	2,980,000	8,278	1FE.....
262608 NX 6	DU PAGE & WILL CO SD #20 5.000 2023 12.....		01/14/2009.....	DEPFA FIRST ALBANY CORP.....		8,557,998	8,115,000	22,542	1FE.....
262608 NY 4	DU PAGE & WILL CO SD #20 5.000 2024 12.....		01/14/2009.....	DEPFA FIRST ALBANY CORP.....		8,912,229	8,530,000	23,694	1FE.....
410774 PJ 6	HANOVER CO GEN OBLIGATIO 5.000 2017 07.....		02/03/2009.....	BB&T CAPITAL MARKETS.....		2,794,865	2,345,000	.0	1FE.....
410774 PK 3	HANOVER CO GEN OBLIGATIO 5.000 2018 07.....		02/03/2009.....	BB&T CAPITAL MARKETS.....		1,338,683	1,125,000	.0	1FE.....
410774 PL 1	HANOVER CO GEN OBLIGATIO 5.000 2019 07.....		02/03/2009.....	BB&T CAPITAL MARKETS.....		1,181,560	1,000,000	.0	1FE.....
426337 AW 1	HENRY CO GENERAL OBLIGAT 3.000 2013 07.....		03/17/2009.....	MORGAN KEEGAN & CO INC.....		4,170,250	4,040,000	.0	1FE.....
426337 AX 9	HENRY CO GENERAL OBLIGAT 5.000 2014 07.....		03/17/2009.....	MORGAN KEEGAN & CO INC.....		5,582,250	5,000,000	.0	1FE.....
779240 ED 8	ROUND ROCK ISD GO S2009 4.000 2013 08.....		01/26/2009.....	RBC DAIN RAUSCHER INC.....		1,266,022	1,170,000	4,420	1FE.....
779240 EL 0	ROUND ROCK ISD GO S2009 5.250 2020 08.....		01/26/2009.....	RBC DAIN RAUSCHER INC.....		2,088,266	1,870,000	9,272	1FE.....
779240 EN 6	ROUND ROCK ISD GO S2009 5.250 2022 08.....		01/26/2009.....	RBC DAIN RAUSCHER INC.....		1,456,313	1,350,000	6,694	1FE.....
821686 VT 6	SHELBY CO GENERAL OBLIG 2.000 2031 12.....		03/13/2009.....	MORGAN STANLEY.....		55,400,000	55,400,000	25,044	1FE.....
791434 UY 7	ST LOUIS CO SD #R-6 (ROC 5.000 2014 02.....		02/12/2009.....	PIPER JAFFRAY & HOPWOOD.....		2,296,880	2,000,000	.0	1FE.....
791434 UZ 4	ST LOUIS CO SD #R-6 (ROC 5.000 2015 02.....		02/12/2009.....	PIPER JAFFRAY & HOPWOOD.....		4,663,600	4,000,000	.0	1FE.....
902273 SE 2	TYLER ISD GENERAL OBLIGA 5.000 2021 02.....		01/12/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		1,597,320	1,500,000	.0	1FE.....
902273 SF 9	TYLER ISD GENERAL OBLIGA 5.000 2022 02.....		01/12/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		1,524,023	1,450,000	.0	1FE.....
902273 SG 7	TYLER ISD GENERAL OBLIGA 5.000 2023 02.....		01/12/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		4,727,177	4,550,000	.0	1FE.....
902273 SJ 1	TYLER ISD GENERAL OBLIGA 5.000 2024 02.....		01/12/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		3,831,451	3,720,000	.0	1FE.....
938718 XC 2	WASHINGTON CO GO ST. GEO 3.000 2014 03.....		01/14/2009.....	PNC CAPITAL MARKETS.....		1,193,785	1,140,000	.0	1FE.....
938718 XD 0	WASHINGTON CO GO ST. GEO 4.000 2015 03.....		01/13/2009.....	PNC CAPITAL MARKETS.....		1,309,333	1,190,000	.0	1FE.....
938718 XE 8	WASHINGTON CO GO ST. GEO 4.000 2016 03.....		01/13/2009.....	PNC CAPITAL MARKETS.....		1,366,096	1,240,000	.0	1FE.....
938718 XF 5	WASHINGTON CO GO ST. GEO 4.000 2017 03.....		01/13/2009.....	PNC CAPITAL MARKETS.....		1,108,697	1,010,000	.0	1FE.....
940157 QA 1	WASHINGTON SUBN SAN DIST 5.000 2017 06.....		01/27/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		9,632,103	8,170,000	30,638	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					142,496,868	135,775,000	274,249	XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
26442T AA 5	DUKE UNIVERSITY (TAXABLE 4.200 2014 04.....		01/22/2009.....	J P MORGAN CHASE SECURITIES INC.....		2,999,010	3,000,000	.0	1FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNIV .400 2038 07.....		03/13/2009.....	GOLDMAN SACHS & CO.....		46,068,000	46,068,000	7,596	1FE.....
478115 AA 6	JOHNS HOPKINS UNIVERSITY 5.250 2019 07.....		03/19/2009.....	J P MORGAN CHASE SECURITIES INC.....		999,300	1,000,000	.0	1FE.....
495289 SQ 4	KING CO SEWER REV S2008 5.500 2023 01.....		02/12/2009.....	RBC DAIN RAUSCHER INC.....		2,655,194	2,390,000	17,892	1FE.....
495289 SR 2	KING CO SEWER REV S2008 5.500 2024 01.....		02/12/2009.....	RBC DAIN RAUSCHER INC.....		2,765,092	2,515,000	18,828	1FE.....
495289 SS 0	KING CO SEWER REV S2008 5.500 2025 01.....		02/12/2009.....	RBC DAIN RAUSCHER INC.....		2,881,410	2,645,000	19,801	1FE.....
495289 ST 8	KING CO SEWER REV S2008 5.500 2026 01.....		02/12/2009.....	RBC DAIN RAUSCHER INC.....		3,010,446	2,785,000	20,849	1FE.....
495289 SU 5	KING CO SEWER REV S2008 5.500 2027 01.....		02/12/2009.....	RBC DAIN RAUSCHER INC.....		3,142,747	2,930,000	21,934	1FE.....
64972F PM 2	NEW YORK CITY MUN WTR&SW 3.000 2034 06.....		02/11/2009.....	GOLDMAN SACHS & CO.....		20,000,000	20,000,000	5,266	1.....

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64972F SE 7	NEW YORK CITY WTR & SWR .300 2024 06		02/09/2009	GOLDMAN SACHS & CO		20,000,000	20,000,000	3,041	1FE
679111 SX 3	OKLAHOMA TURNPIKE AUTH V .200 2028 01		03/04/2009	GOLDMAN SACHS & CO		50,000,000	50,000,000	8,219	1FE
679111 SX 3	OKLAHOMA TURNPIKE AUTH V .220 2028 01		03/17/2009	GOLDMAN SACHS & CO		50,000,000	50,000,000	62,192	1FE
727818 FZ 4	PLATTE RIVER PWR AUTH RE 5.000 2020 06		02/03/2009	GOLDMAN SACHS & CO		2,262,700	2,000,000	.0	1FE
727818 GB 6	PLATTE RIVER PWR AUTH RE 5.000 2022 06		02/03/2009	GOLDMAN SACHS & CO		3,794,014	3,490,000	.0	1FE
727818 GC 4	PLATTE RIVER PWR AUTH RE 5.000 2023 06		02/03/2009	GOLDMAN SACHS & CO		2,139,300	2,000,000	.0	1FE
79061A BG 1	ST JOSEPH CO (UNIV NOTRE .240 2040 03		03/09/2009	GOLDMAN SACHS & CO		81,900,000	81,900,000	6,285	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .200 2042 03		03/09/2009	GOLDMAN SACHS & CO		50,000,000	50,000,000	2,603	1FE
882135 P3 4	TEXAS A & M UNIV FIN SYS 5.000 2022 05		02/12/2009	J P MORGAN CHASE SECURITIES INC		8,439,354	7,700,000	.0	1FE
882135 J9 8	TEXAS A & M UNIV FIN SYS 5.000 2022 05		02/12/2009	MORGAN KEEGAN & CO INC		3,397,662	3,100,000	.0	1FE
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					356,454,229	353,523,000	194,505	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
02209S AD 5	ALTRIA GROUP INC 9.700 2018 11		01/28/2009	BANC OF AMERICA SECURITIES LLC		1,113,610	1,000,000	22,094	2FE
02209S AJ 2	ALTRIA GROUP INC 9.250 2019 08		02/03/2009	DEUTSCHE BANC		4,994,050	5,000,000	.0	2FE
025816 AU 3	AMERICAN EXPRESS 6.800 2066 09		03/02/2009	TRANSFERRED FROM STOCK		2,011,238	2,000,000	.0	2FE
03523T AB 4	ANHEUSER BUSCH INBEV WOR 7.750 2019 01		01/21/2009	VARIOUS		4,001,750	4,000,000	3,014	2FE
040555 CL 6	ARIZONA PUBLIC SERVICE C 8.750 2019 03		02/23/2009	BARCLAYS CAPITAL INC		999,450	1,000,000	.0	2FE
00206R AR 3	AT&T INC 5.800 2019 02		01/29/2009	J P MORGAN CHASE SECURITIES INC		2,990,670	3,000,000	.0	1FE
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03		03/23/2009	BANC OF AMERICA SECURITIES LLC		998,130	1,000,000	.0	2FE
054303 AV 4	AVON PRODUCTS 5.625 2014 03		02/25/2009	J P MORGAN CHASE SECURITIES INC		1,989,100	2,000,000	.0	1FE
06050B AJ 0	BANK OF AMERICA CORP 2.375 2012 06		03/09/2009	BANC OF AMERICA SECURITIES LLC		998,890	1,000,000	.0	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550 2021 02		02/12/2009	CITIGROUP GLOBAL MARKETS		1,858,160	1,858,160	.0	1Z
05577@ AH 3	BNSF 2009-A SER B 6.550 2021 02		02/12/2009	CITIGROUP GLOBAL MARKETS		1,788,372	1,788,372	.0	1Z
05577@ AJ 9	BNSF 2009-A SER C 6.550 2021 02		02/12/2009	CITIGROUP GLOBAL MARKETS		557,723	557,723	.0	1Z
05577@ AK 6	BNSF 2009-A SER D 6.550 2021 02		02/12/2009	CITIGROUP GLOBAL MARKETS		562,351	562,351	.0	1Z
05577@ AM 2	BNSF 2009-A SER E 6.550 2021 02		02/12/2009	CITIGROUP GLOBAL MARKETS		233,395	233,395	.0	1Z
10138M AK 1	BOTTLING GROUP LLC 5.125 2019 01		01/14/2009	CREDIT SUISSE FIRST BOSTON		993,990	1,000,000	.0	1FE
14912L 4F 5	CATERPILLAR FINANCIAL SE 6.125 2014 02		02/05/2009	GOLDMAN SACHS & CO		998,790	1,000,000	.0	1FE
15189X AJ 7	CENTERPOINT ENERGY HOUST 7.000 2014 03		01/06/2009	CREDIT SUISSE FIRST BOSTON		1,499,670	1,500,000	.0	2FE
165167 CD 7	CHESAPEAKE ENERGY CORP 9.500 2015 02		02/11/2009	BANC OF AMERICA SECURITIES LLC		977,500	1,000,000	3,958	3FE
166751 AJ 6	CHEVRON CORP 4.950 2019 03		02/26/2009	BARCLAYS CAPITAL INC		999,690	1,000,000	.0	1FE
17275R AE 2	CISCO SYSTEMS 4.950 2019 02		02/09/2009	GOLDMAN SACHS & CO		1,995,480	2,000,000	.0	1FE
191216 AM 2	COCA-COLA CO 4.875 2019 03		03/03/2009	BANC OF AMERICA SECURITIES LLC		990,770	1,000,000	.0	1FE
205768 AF 1	COMSTOCK RESOURCES 6.875 2012 03		03/11/2009	CANTOR FITZGERALD		855,000	1,000,000	2,865	4FE
207597 EE 1	CONNECTICUT LIGHT AND PO 5.500 2019 02		02/09/2009	BARCLAYS CAPITAL INC		996,010	1,000,000	.0	1FE
20825C AR 5	CONOCOPHILLIPS 5.750 2019 02		01/29/2009	BANC OF AMERICA SECURITIES LLC		993,260	1,000,000	.0	1FE
126304 AZ 7	CSC HOLDINGS INC (144A) 8.625 2019 02		02/09/2009	J P MORGAN CHASE SECURITIES INC		475,980	500,000	.0	3FE
235851 AH 5	DANAHER CORP 5.400 2019 03		02/26/2009	GOLDMAN SACHS & CO		1,998,640	2,000,000	.0	1FE
24668P AC 1	DELHAIZE GROUP 5.875 2014 02		01/27/2009	J P MORGAN CHASE SECURITIES INC		996,670	1,000,000	.0	2FE
25179M AG 8	DEVON ENERGY CORPORATION 5.625 2014 01		01/14/2009	BANC OF AMERICA SECURITIES LLC		1,021,110	1,000,000	1,719	2FE
25179M AH 6	DEVON ENERGY CORPORATION 6.300 2019 01		01/06/2009	BANC OF AMERICA SECURITIES LLC		1,993,960	2,000,000	.0	2FE
26138E AH 2	DR PEPPER SNAPPLE 6.820 2018 05		01/28/2009	J P MORGAN CHASE SECURITIES INC		1,944,300	2,000,000	34,479	2FE
26442E AA 8	DUKE ENERGY OHIO INC 5.450 2019 04		03/18/2009	DEUTSCHE BANC		999,600	1,000,000	.0	1FE
278058 DG 4	EATON CORP 5.950 2014 03		03/11/2009	BANC OF AMERICA SECURITIES LLC		999,650	1,000,000	.0	1FE
291011 AY 0	EMERSON ELECTRIC 4.875 2019 10		01/15/2009	J P MORGAN CHASE SECURITIES INC		996,190	1,000,000	.0	1FE
36962G E7 5	GENERAL ELECTRIC CAPITAL 4.250 2010 12		03/03/2009	MORGAN STANLEY		977,480	1,000,000	11,215	1FE
36962G 2G 8	GENERAL ELECTRIC CAPITAL 5.400 2017 02		02/13/2009	FTN FINANCIAL		920,570	1,000,000	600	1FE
36967H AN 7	GENERAL ELECTRIC CAPITAL 2.250 2012 03		03/09/2009	MORGAN STANLEY		999,600	1,000,000	.0	1FE
370334 BH 6	GENERAL MILLS INC 5.650 2019 02		01/29/2009	J P MORGAN CHASE SECURITIES INC		1,998,280	2,000,000	.0	2FE
382388 AV 8	GOODRICH CORP 6.125 2019 03		02/18/2009	BANC OF AMERICA SECURITIES LLC		1,984,480	2,000,000	.0	2FE
406216 AX 9	HALLIBURTON COMPANY 6.150 2019 09		03/10/2009	GREENWICH CAPITAL		996,560	1,000,000	.0	1FE
42809H AB 3	HESS CORP 8.125 2019 02		01/29/2009	GOLDMAN SACHS & CO		996,770	1,000,000	.0	2FE
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02		02/17/2009	J P MORGAN CHASE SECURITIES INC		996,430	1,000,000	.0	1FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
4042EP AA 5	HSBC USA INC 3.125 2011 12		01/12/2009	HSBC		518,885	500,000	1,259	1FE
452308 AG 4	ILLINOIS TOOL WORKS (144 6.250 2019 04		03/23/2009	BANC OF AMERICA SECURITIES LLC		999,840	1,000,000	.0	1FE
454889 AN 6	INDIANA MICHIGAN POWER 7.000 2019 03		01/12/2009	BARCLAYS CAPITAL INC		993,260	1,000,000	.0	2FE
50075N AX 2	KRAFT FOODS INC 6.750 2014 02		01/21/2009	BANC OF AMERICA SECURITIES LLC		1,077,050	1,000,000	6,938	2FE
549271 AG 9	LUBRIZOL CORP 8.875 2019 02		01/22/2009	CITIGROUP GLOBAL MARKETS		992,560	1,000,000	.0	2FE
564759 PS 1	MANUFACTURERS & TRADERS 5.585 2020 12		03/02/2009	TRANSFERRED FROM STOCK		3,314,170	3,300,000	32,253	1FE
565849 AH 9	MARATHON OIL 7.500 2019 02		02/11/2009	MORGAN STANLEY		992,960	1,000,000	.0	2FE
58013M EG 6	MCDONALDS CORP 5.800 2017 10		02/05/2009	STIFEL NICOLAUS & CO INC		1,088,970	1,000,000	18,528	1FE
58013M EG 5	MCDONALDS CORP 5.000 2019 02		01/13/2009	J P MORGAN CHASE SECURITIES INC		999,660	1,000,000	.0	1FE
581557 AW 5	MCKESSON CORP 6.500 2014 02		02/13/2009	J P MORGAN CHASE SECURITIES INC		1,029,750	1,000,000	1,264	2FE
581557 AX 3	MCKESSON CORP 7.500 2019 02		02/09/2009	BANC OF AMERICA SECURITIES LLC		1,993,180	2,000,000	.0	2FE
585055 AN 6	MEDTRONIC INC 5.600 2019 03		03/09/2009	J P MORGAN CHASE SECURITIES INC		1,998,620	2,000,000	.0	1FE
59018Y N5 6	MERRILL LYNCH 6.150 2013 04		01/08/2009	BANC OF AMERICA SECURITIES LLC		1,018,490	1,000,000	13,325	1FE
61757U AL 4	MORGAN STANLEY 1.508 2012 02		02/06/2009	MORGAN STANLEY		3,000,000	3,000,000	.0	1FE
641423 BX 5	NEVADA POWER CO 7.375 2014 01		01/07/2009	UBS AG		999,990	1,000,000	.0	2FE
652482 BR 0	NEWS AMERICA INC (144A) 6.900 2019 03		02/10/2009	J P MORGAN CHASE SECURITIES INC		1,998,880	2,000,000	.0	2FE
655044 AD 7	NOBLE ENERGY INC 8.250 2019 03		02/24/2009	DEUTSCHE BANC		995,290	1,000,000	.0	2FE
66989H AA 6	NOVARTIS CAPITAL 4.125 2014 02		02/05/2009	J P MORGAN CHASE SECURITIES INC		2,044,080	2,000,000	.0	1FE
69373U AA 5	PACCAR INC 6.875 2014 02		02/10/2009	BARCLAYS CAPITAL INC		999,740	1,000,000	.0	1FE
695114 CK 2	PACIFICORP 5.500 2019 01		01/05/2009	BARCLAYS CAPITAL INC		993,450	1,000,000	.0	1FE
704231 AK 5	PAXSON COMMUNICATIONS (1 7.344 2013 01		01/15/2009	PAYMENT IN KIND		8,063	8,063	.0	6FE
693304 AN 7	PECO ENERGY CO 5.000 2014 10		03/19/2009	MORGAN STANLEY		998,850	1,000,000	.0	1FE
71343P AF 8	PEPSIAMERICAS 4.375 2014 02		02/09/2009	BANC OF AMERICA SECURITIES LLC		993,690	1,000,000	.0	1FE
717081 DB 6	PFIZER INC 6.200 2019 03		03/20/2009	VARIOUS		5,090,250	5,000,000	344	1FE
718172 AA 7	PHILIP MORRIS INTERNATIO 5.650 2018 05		02/04/2009	GOLDMAN SACHS & CO		1,989,700	2,000,000	26,053	1FE
718172 AG 4	PHILIP MORRIS INTERNATIO 6.875 2014 03		02/11/2009	BNP PARIBAS		1,093,220	1,000,000	17,188	1FE
742718 DN 6	PROCTER & GAMBLE CO 4.700 2019 02		02/04/2009	HSBC SECURITIES INC		1,004,740	1,000,000	392	1FE
771196 AS 1	ROCHE HOLDINGS INC (144A) 6.000 2019 03		02/18/2009	BANC OF AMERICA SECURITIES LLC		2,952,840	3,000,000	.0	1FE
833034 AG 6	SNAP-ON INC 6.700 2019 03		02/19/2009	CITIGROUP GLOBAL MARKETS		1,996,640	2,000,000	.0	1FE
843452 BC 6	SOUTHERN NATURAL GAS (14 5.900 2017 04		03/10/2009	FTN FINANCIAL		668,680	763,000	19,930	2FE
88732J AS 7	TIME WARNER CABLE 8.250 2019 04		03/23/2009	CITIGROUP GLOBAL MARKETS		993,480	1,000,000	.0	2FE
90388@ AD 3	ULTRA RESOURCES INC 7.770 2019 03		02/05/2009	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	.0	2Z
904764 AJ 6	UNILEVER CAPITAL 3.650 2014 02		02/10/2009	GOLDMAN SACHS & CO		1,005,500	1,000,000	101	1FE
907818 DD 7	UNION PACIFIC CO 6.125 2020 02		02/17/2009	CITIGROUP GLOBAL MARKETS		996,070	1,000,000	.0	2FE
911312 AK 2	UNITED PARCEL SERVICE 5.125 2019 04		03/19/2009	J P MORGAN CHASE SECURITIES INC		999,290	1,000,000	.0	1FE
92344S AL 4	VERIZON WIRELESS (144A) 5.550 2014 02		01/30/2009	CITIGROUP GLOBAL MARKETS		1,987,140	2,000,000	.0	1FE
931142 CP 6	WAL-MART STORES 4.125 2019 02		01/15/2009	BARCLAYS CAPITAL INC		1,991,220	2,000,000	.0	1FE
931422 AE 9	WALGREEN CO 5.250 2019 01		01/08/2009	BANC OF AMERICA SECURITIES LLC		994,770	1,000,000	.0	1FE
92977F AD 4	WAOT 2006-A A4 5.380 2013 03		02/27/2009	WACHOVIA SECURITIES INC		2,529,800	2,780,000	5,816	1FE
94106L AT 6	WASTE MANAGEMENT INC 6.375 2015 03		02/24/2009	GREENWICH CAPITAL		999,900	1,000,000	177	2FE
947075 AF 4	WEATHERFORD INTL INC 9.625 2019 03		01/05/2009	GOLDMAN SACHS & CO		994,950	1,000,000	.0	2FE
94973V AR 8	WELLPOINT INC 7.000 2019 02		02/02/2009	BANC OF AMERICA SECURITIES LLC		998,400	1,000,000	.0	1FE
893526 8Y 2	TRANS CANADA PIPELINE 7.125 2019 01	A	01/06/2009	HSBC		999,770	1,000,000	.0	1FE
00182U AA 1	ANZ NATIONAL INTL (144A) 3.250 2012 04	F	03/26/2009	GOLDMAN SACHS & CO		998,670	1,000,000	.0	1FE
067316 AA 7	BARCARDI LTD (144A) 7.450 2014 04	F	03/24/2009	CITIGROUP GLOBAL MARKETS		2,997,270	3,000,000	.0	2FE
055451 AG 3	BHP FINANCE USA 5.500 2014 04	F	03/18/2009	BARCLAYS CAPITAL INC		1,993,320	2,000,000	.0	1FE
05565Q BF 4	BP CAPITAL MARKETS PLC 5.250 2013 11	F	01/28/2009	HSBC SECURITIES INC		2,161,720	2,000,000	24,792	1FE
05565Q BJ 6	BP CAPITAL PLC 4.750 2019 03	F	03/05/2009	GOLDMAN SACHS & CO		997,320	1,000,000	.0	1FE
20272B AA 2	COMMONWEALTH BANK OF AUS 2.400 2012 01	F	01/08/2009	J P MORGAN CHASE SECURITIES INC		1,997,420	2,000,000	.0	1FE
233048 AA 5	DEVELOPMENT BANK OF SING 5.000 2019 11	F	03/02/2009	TRANSFERRED FROM STOCK		1,981,545	2,000,000	29,444	1FE
45324Q AB 2	ING BANK (144A) 2.625 2012 02	F	01/29/2009	CITIGROUP GLOBAL MARKETS		997,020	1,000,000	.0	1FE
485161 AE 3	KANSAS CITY SOUTHERN MEX 12.500 2016 04	F	03/24/2009	BANC OF AMERICA SECURITIES LLC		944,900	1,000,000	.0	4FE
6325C0 AS 0	NATIONAL AUSTRALIA BANK 2.550 2012 01	F	01/06/2009	MERRILL LYNCH CAPITAL MARKETS		1,997,240	2,000,000	.0	1FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
66989G AA 8	NOVARTIS SEC INV 5.125 2019 02		02/04/2009	J P MORGAN CHASE SECURITIES INC		2,994,660	3,000,000	.0	1FE
87019E AC 9	SWEDBANK (144A) 2.800 2012 02	F	02/03/2009	GOLDMAN SACHS & CO		2,998,620	3,000,000	.0	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CMO 5.000 2020 02		02/02/2009	J P MORGAN CHASE SECURITIES INC		7,606,596	9,276,337	5,154	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					153,695,407	155,627,400	282,901	XXX
<b>Bonds - Hybrid Securities</b>									
055960 AA 6	BNP PARIBAS CAPITAL TRUS 9.003 2049 12		03/02/2009	TRANSFERRED FROM STOCK		5,000,000	5,000,000	75,025	1FE
337363 AE 5	FIRST UNION INSTIT CAP I 8.040 2026 12		03/02/2009	TRANSFERRED FROM STOCK		44,974	70,000	1,407	1FE
90262W AA 1	UBS PREFERRED FUNDING TR 7.247 2049 06		03/02/2009	TRANSFERRED FROM STOCK		8,061,115	7,000,000	91,594	2FE
92978A AA 0	WACHOVIA CAPITAL TRUST I 5.800 2049 09		03/02/2009	TRANSFERRED FROM STOCK		840,000	2,000,000	53,489	1FE
06738C AF 6	BARCLAYS BANK PLC (144A) 7.375 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		2,307,829	2,000,000	20,056	1FE
06739F EY 3	BARCLAYS BANK PLC (144A) 5.926 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		2,000,000	2,000,000	25,021	1FE
236363 AA 5	DEN DANSKE BANK (144A) 5.914 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		2,000,000	2,000,000	20,042	1FE
40411C AA 0	HBOS CAPITAL FUNDING LP 6.071 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		2,000,000	2,000,000	20,574	3FE
4899999	Total - Bonds - Hybrid Securities					22,253,918	22,070,000	307,207	XXX
8399997	Total - Bonds - Part 3					808,772,582	799,535,432	1,399,877	XXX
8399999	Total - Bonds					808,772,582	799,535,432	1,399,877	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
00163T 10 9	AMB PROPERTIES CORP		03/25/2009	VARIOUS	16,800,000	259,455	XXX	.0	L
004239 10 9	ACADIA REALTY TRUST		01/08/2009	KEY BANC	900,000	13,047	XXX	.0	L
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		03/19/2009	VARIOUS	5,900,000	288,154	XXX	.0	L
03748R 10 1	APARTMENT INVT & MGMT CO-A		03/17/2009	VARIOUS	22,400,000	194,902	XXX	.0	L
053484 10 1	AVALONBAY COMMUNITIES INC		03/19/2009	VARIOUS	5,700,000	295,309	XXX	.0	L
05564E 10 6	BRE PROPERTIES		01/08/2009	KEY BANC	600,000	16,368	XXX	.0	L
09063H 10 7	BIOMED REALTY TRUST INC		03/10/2009	MERRILL LYNCH	8,800,000	66,541	XXX	.0	L
096627 10 4	BOARDWALK PIPELINE PARTNERS LP		01/12/2009	BANK OF AMERICA	37,000,000	747,289	XXX	.0	L
101121 10 1	BOSTON PROPERTIES INC		01/26/2009	KEY BANC	2,000,000	88,640	XXX	.0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		01/27/2009	VARIOUS	15,000,000	94,861	XXX	.0	L
22002T 10 8	CORPORATE OFFICE PROPERTIES TRUST		02/12/2009	DEUTSCHE BANK	4,600,000	116,494	XXX	.0	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		01/09/2009	VARIOUS	31,200,000	207,952	XXX	.0	U
283702 10 8	EL PASO PIPELINE PARTNERS LP		01/14/2009	MERRILL LYNCH	62,600,000	1,006,615	XXX	.0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		02/19/2009	RBC CAPITAL MARKETS	67,000,000	1,494,976	XXX	.0	L
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS		02/27/2009	VARIOUS	2,900,000	103,645	XXX	.0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		03/10/2009	MERRILL LYNCH	2,900,000	55,817	XXX	.0	L
313747 20 6	FEDERAL REALTY INV TRUST		01/26/2009	KEY BANC	1,300,000	66,118	XXX	.0	L
40414L 10 9	HCP INC		03/19/2009	VARIOUS	11,300,000	245,287	XXX	.0	L
42217K 10 6	HEALTH CARE REIT INC		03/19/2009	UBS DMA	2,200,000	72,089	XXX	.0	L
431284 10 8	HIGHWOODS PROPERTIES INC		03/31/2009	WACHOVIA SECURTIES	2,400,000	48,767	XXX	.0	L
44106M 10 2	HOSPITALITY PROPERTIES TRUST		03/19/2009	VARIOUS	7,900,000	106,625	XXX	.0	L
44107P 10 4	HOST HOTELS & RESORTS INC		03/31/2009	VARIOUS	69,300,000	369,695	XXX	.0	L
49446R 10 9	KIMCO REALTY CORP		01/27/2009	WACHOVIA SECURTIES	14,500,000	248,291	XXX	.0	L
494550 10 6	KINDER MORGAN ENERGY PARTNERS LP		02/18/2009	MERRILL LYNCH	31,000,000	1,521,920	XXX	.0	L
49455U 10 0	KINDER MORGAN MANAGMENT LLC		02/23/2009	RBC CAPITAL MARKETS	35,000,000	1,471,799	XXX	.0	L
517942 10 8	LASALLE HOTEL PROPERTIES		01/26/2009	RAYMOND JAMES & ASSOCIATES	5,700,000	55,358	XXX	.0	L
531172 10 4	LIBERTY PROPERTY TRUST		03/31/2009	VARIOUS	3,200,000	64,562	XXX	.0	L
554382 10 1	MACERICH CO		03/19/2009	VARIOUS	6,100,000	83,094	XXX	.0	L
638620 10 4	NATIONWIDE HEALTH PROPERTIES		01/27/2009	WACHOVIA SECURTIES	100,000	2,473	XXX	.0	L
681936 10 0	OMEGA HEALTHCARE INVESTORS		03/19/2009	VARIOUS	1,500,000	21,057	XXX	.0	L
729251 10 8	PLUM CREEK TIMBER CO		03/19/2009	VARIOUS	5,500,000	170,609	XXX	.0	L
743410 10 2	PROLOGIS		03/17/2009	VARIOUS	18,200,000	183,602	XXX	.0	L
74460D 10 9	PUBLIC STORAGE INC		03/19/2009	VARIOUS	3,800,000	236,722	XXX	.0	L
758849 10 3	REGENCY CENTERS CORP		02/03/2009	WACHOVIA SECURTIES	3,100,000	110,518	XXX	.0	L
78440X 10 1	SL GREEN REALTY CORP		03/19/2009	VARIOUS	1,900,000	31,008	XXX	.0	L
828806 10 9	SIMON PROPERTY GROUP INC		03/31/2009	VARIOUS	5,100,000	177,740	XXX	.0	L

QE04.3

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
86764L 10 8	SUNOCO LOGISTICS PARTNERS LP.....		01/13/2009	VARIOUS.....	15,400.000	759,096	XXX	.0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		03/19/2009	VARIOUS.....	2,500.000	72,544	XXX	.0	L.....
876664 10 3	TAUBMAN CENTERS INC.....		01/27/2009	WACHOVIA SECURTIES.....	3,900.000	92,922	XXX	.0	L.....
902653 10 4	UDR INC.....		03/31/2009	WACHOVIA SECURTIES.....	7,700.000	68,282	XXX	.0	L.....
92276F 10 0	VENTAS INC.....		01/26/2009	KEY BANC.....	4,000.000	113,981	XXX	.0	L.....
929042 10 9	VORNADO REALTY TRUST.....		02/24/2009	VARIOUS.....	4,800.000	207,642	XXX	.0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					11,651,866	XXX	.0	XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
99C000 71 0	TRAVELERS SPECIAL SERVICES LTD.....	F.....	01/01/2009	DISTRIB TO FM.....	0.000	6,819,000	XXX	.0	J.....
99C000 74 4	JMA HOLDINGS LTD.....	F.....	09/25/2008	DISTRIB TO FM.....	16,016.000	0	XXX	.0	J.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					6,819,000	XXX	.0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					18,470,866	XXX	.0	XXX.....
9799999.	Total - Common Stocks.....					18,470,866	XXX	.0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					18,470,866	XXX	.0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					827,243,448	XXX	1,399,877	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	11 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31349S KR 3	FH (3/1 ARM) #00781204 5.670.....		..01/15/2009	PAID ON PRINCIPAL.....		.....2,438	.....2,438	.....2,435	.....2,429	......0	......9	......0	......9	......0	.....2,438	......0	......0	......0	.....12	02/01/2034	1.....
31295N AQ 1	FH (5/1 ARM) #00789015 3.980.....		..03/15/2009	PAID ON PRINCIPAL.....		.....296	.....296	.....297	.....294	......0	......2	......0	......2	......0	.....296	......0	......0	......0	.....4	02/01/2032	1.....
31295N AQ 1	FH (5/1 ARM) #00789015 5.980.....		..01/15/2009	PAID ON PRINCIPAL.....		.....122	.....122	.....123	.....122	......0	......1	......0	......1	......0	.....122	......0	......0	......0	.....1	02/01/2032	1.....
31385S B4 9	FN (ARM) #00550959 5.242.....		..03/25/2009	PAID ON PRINCIPAL.....		.....2,443	.....2,443	.....2,481	.....2,446	......0	.....(3)	......0	.....(3)	......0	.....2,443	......0	......0	......0	.....34	08/01/2029	1.....
31385S B4 9	FN (ARM) #00550959 5.494.....		..02/25/2009	PAID ON PRINCIPAL.....		.....2,985	.....2,985	.....3,032	.....2,988	......0	.....(4)	......0	.....(4)	......0	.....2,985	......0	......0	......0	.....28	08/01/2029	1.....
31385S B4 9	FN (ARM) #00550959 5.603.....		..01/26/2009	PAID ON PRINCIPAL.....		.....2,277	.....2,277	.....2,313	.....2,280	......0	.....(3)	......0	.....(3)	......0	.....2,277	......0	......0	......0	.....11	08/01/2029	1.....
31379X VF 9	FN (10/1 ARM #00432714 5.238.....		..03/25/2009	PAID ON PRINCIPAL.....		.....4,825	.....4,825	.....4,899	.....4,849	......0	.....(24)	......0	.....(24)	......0	.....4,825	......0	......0	......0	.....64	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM #00432714 5.274.....		..01/25/2009	PAID ON PRINCIPAL.....		.....2,456	.....2,456	.....2,494	.....2,468	......0	.....(12)	......0	.....(12)	......0	.....2,456	......0	......0	......0	.....11	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM #00432714 5.275.....		..02/25/2009	PAID ON PRINCIPAL.....		.....2,467	.....2,467	.....2,505	.....2,479	......0	.....(12)	......0	.....(12)	......0	.....2,467	......0	......0	......0	.....22	12/01/2027	1.....
31405T ZC 9	FN (10/1 ARM #00799139 5.078.....		..03/25/2009	PAID ON PRINCIPAL.....		.....55,056	.....55,056	.....55,306	.....55,184	......0	.....(128)	......0	.....(128)	......0	.....55,056	......0	......0	......0	.....477	04/01/2035	1.....
31405T ZC 9	FN (10/1 ARM #00799139 5.083.....		..01/25/2009	PAID ON PRINCIPAL.....		.....1,186	.....1,186	.....1,192	.....1,189	......0	.....(3)	......0	.....(3)	......0	.....1,186	......0	......0	......0	.....5	04/01/2035	1.....
31402D GG 9	FN (3/1 ARM) #00725699 4.823.....		..03/25/2009	PAID ON PRINCIPAL.....		.....9,689	.....9,689	.....9,731	.....9,666	......0	......23	......0	......23	......0	.....9,689	......0	......0	......0	.....78	08/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #00772345 3.118.....		..03/25/2009	PAID ON PRINCIPAL.....		.....181,944	.....181,944	.....182,058	.....180,062	......0	.....1,882	......0	.....1,882	......0	.....181,944	......0	......0	......0	.....2,041	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #00772345 3.294.....		..02/25/2009	PAID ON PRINCIPAL.....		.....8,823	.....8,823	.....8,828	.....8,732	......0	......91	......0	......91	......0	.....8,823	......0	......0	......0	.....75	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #00772345 5.057.....		..01/25/2009	PAID ON PRINCIPAL.....		.....9,929	.....9,929	.....9,936	.....9,827	......0	.....103	......0	.....103	......0	.....9,929	......0	......0	......0	.....42	03/01/2034	1.....
31405N 4F 9	FN (3/1 ARM) #00794722 4.908.....		..03/25/2009	PAID ON PRINCIPAL.....		.....15,093	.....15,093	.....14,970	.....15,038	......0	......56	......0	......56	......0	.....15,093	......0	......0	......0	.....130	10/01/2034	1.....
31385H 6B 3	FN (5/1 ARM) #00545466 4.314.....		..03/25/2009	PAID ON PRINCIPAL.....		.....1,401	.....1,401	.....1,409	.....1,395	......0	......6	......0	......6	......0	.....1,401	......0	......0	......0	.....11	01/01/2032	1.....
31389D W4 5	FN (5/1 ARM) #00622667 4.178.....		..03/25/2009	PAID ON PRINCIPAL.....		.....5,022	.....5,022	.....5,046	.....4,995	......0	......27	......0	......27	......0	.....5,022	......0	......0	......0	.....32	12/01/2031	1.....
31392D YG 1	FNGT 2002-T11 IO 318.....		..03/25/2009	PAID ON PRINCIPAL.....		.....103,202	.....103,202	.....80,221	.....92,553	......0	.....10,649	......0	.....10,649	......0	.....103,202	......0	......0	......0	.....0	04/25/2012	1.....
31392D YG 1	FNGT 2002-T11 IO .907.....		..01/26/2009	PAID ON PRINCIPAL.....		.....76,374	.....76,374	.....59,367	.....68,493	......0	.....7,881	......0	.....7,881	......0	.....76,374	......0	......0	......0	.....0	04/25/2012	1.....
38373W NX 2	GNR 2002-25 C (PROJECT 6.569.....		..03/16/2009	PAID ON PRINCIPAL.....		.....519,776	.....519,776	.....563,571	.....534,719	......0	.....(14,943)	......0	.....(14,943)	......0	.....519,776	......0	......0	......0	.....4,152	09/16/2026	1.....
38373M FV 7	GNR 2002-56 B (PROJECT 5.134.....		..03/16/2009	PAID ON PRINCIPAL.....		.....300,994	.....300,994	.....300,618	.....301,989	......0	.....(995)	......0	.....(995)	......0	.....300,994	......0	......0	......0	.....2,576	07/16/2024	1.....
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763.....		..03/16/2009	PAID ON PRINCIPAL.....		.....2,692,153	.....2,692,153	.....2,709,399	.....2,704,816	......0	.....(12,663)	......0	.....(12,663)	......0	.....2,692,153	......0	......0	......0	.....11,746	01/16/2025	1.....
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486.....		..03/16/2009	PAID ON PRINCIPAL.....		.....794,509	.....794,509	.....792,771	.....794,474	......0	......36	......0	......36	......0	.....794,509	......0	......0	......0	.....8,910	10/16/2025	1.....
392056 FS 1	GREATER KY HSG ASSIST 6.100.....		..01/01/2009	PAID ON PRINCIPAL.....		.....5,000	.....5,000	.....5,000	.....5,000	......0	......0	......0	......0	......0	.....5,000	......0	......0	......0	.....153	01/01/2024	2FE.....
576047 NY 6	MASSACHUSETTS WATER PO 5.450.....		..02/01/2009	PAID ON PRINCIPAL.....		.....275,000	.....275,000	.....273,367	.....274,428	......0	......572	......0	......572	......0	.....275,000	......0	......0	......0	.....7,494	02/01/2013	1.....
576047 RZ 9	MASSACHUSETTS WATER PO 5.450.....		..02/01/2009	REDEEMED.....		.....20,000	.....20,000	.....19,881	.....19,958	......0	......2	......0	......2	......0	.....19,960	......0	.....40	.....40	.....545	02/01/2013	1FE.....
627270 DC 2	MUSCATINE ELEC REV S79 6.700.....		..01/01/2009	PAID ON PRINCIPAL.....		.....340,000	.....340,000	.....368,638	.....340,000	......0	......0	......0	......0	......0	.....340,000	......0	......0	......0	.....11,390	01/01/2013	1.....
64972F PM 2	NEW YORK CITY MUN WTR& 3.000.....		..02/13/2009	TENDERED.....		.....20,000,000	.....20,000,000	.....20,000,000	.....20,000,000	......0	......0	......0	......0	......0	.....20,000,000	......0	......0	......0	.....7,129	06/15/2034	1.....
679111 SX 3	OKLAHOMA TURNPIKE AUTH .200.....		..03/18/2009	REDEEMED.....		.....50,000,000	.....50,000,000	.....50,000,000	.....50,000,000	......0	......0	......0	......0	......0	.....50,000,000	......0	......0	......0	.....62,192	01/01/2028	1FE.....
681793 C2 9	OMAHA PUB POWER DIST E 5.600.....		..02/01/2009	PAID ON PRINCIPAL.....		.....275,000	.....275,000	.....278,902	.....275,000	......0	......0	......0	......0	......0	.....275,000	......0	......0	......0	.....7,700	02/01/2012	1.....
796253 E7 3	SAN ANTONIO ELEC & GAS 5.000.....		..02/01/2009	REDEEMED.....		.....3,595,600	.....3,560,000	.....3,671,036	.....3,595,992	......0	.....(392)	......0	.....(392)	......0	.....3,595,600	......0	......0	......0	.....89,000	02/01/2018	1FE.....
79061B CA 1	ST JOSEPH CO HOSP S99 5.450.....		..02/15/2009	REDEEMED.....		.....240,000	.....240,000	.....240,000	.....240,000	......0	......0	......0	......0	......0	.....240,000	......0	......0	......0	.....6,540	02/15/2012	2FE.....
000000 00 0	ST PAUL EXHIBIT HALL P 6.000.....		..02/01/2009	REDEEMED.....		.....15,000	.....15,000	.....15,000	......0	.....15,000	......0	......0	.....15,000	......0	.....15,000	......0	......0	......0	.....900	02/01/2017	6*.....
793190 BV 0	ST PETERS WW & SEW REV 7.500.....		..01/01/2009	MATURED.....		.....200,000	.....200,000	.....202,374	.....200,000	......0	......0	......0	......0	......0	.....200,000	......0	......0	......0	.....7,500	01/01/2009	1.....
871064 BD 2	SWITZERLAND CO SCH BLD 5.500.....		..01/01/2009	MATURED.....		.....80,000	.....80,000	.....65,018	......0	.....80,000	......0	......0	.....80,000	......0	.....80,000	......0	......0	......0	.....2,200	01/01/2009	6*.....
013634 AW 0	ALBUQUERQUE RESIDENTIA 7.125.....		..03/01/2009	PAID ON PRINCIPAL.....		.....5,000	.....5,000	.....5,054	.....5,005	......0	.....(5)	......0	.....(5)	......0	.....5,000	......0	......0	......0	.....178	03/01/2010	1.....
121894 AA 7	BURLINGTON HSG AUTH RE 6.000.....		..02/01/2009	PAID ON PRINCIPAL.....		.....45,000	.....45,000	.....44,100	.....44,944	......0	......56	......0	......56	......0	.....45,000	......0	......0	......0	.....1,350	08/01/2009	1FE.....
31292G PC 4	FHLMC GOLD PASSTHRU 7.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....4,184	.....4,184	.....4,118	.....4,122	......0	......62	......0	......62	......0	.....4,184	......0	......0	......0	.....52	09/15/2025	1.....
31292G E7 7	FHLMC GOLD PASSTHRU 7.000.....		..03/15/2009	PAID ON PRINCIPAL.....		.....5,571	.....5,571	.....5,499	.....5,480	......0	......91	......0	......91	......0	.....5,571	......0	......0	......0	.....72	10/15/2029	1.....
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....19,561	.....19,561	.....19,634	.....19,698	......0	.....(137)	......0	.....(137)	......0	.....19,561	......0	......0	......0	.....364	12/15/2029	1.....
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....5,741	.....5,741	.....5,651	.....5,656	......0	......85	......0	......85	......0	.....5,741	......0	......0	......0	.....71	09/15/2025	1.....
31335G NC 5	FHLMC GOLD PASSTHRU 6.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....15,557	.....15,557	.....14,526	.....14,678	......0	......879	......0	......879	......0	.....15,557	......0	......0	......0	.....211	04/15/2026	1.....
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....1,358	.....1,358	.....1,268	.....1,287	......0	......71	......0	......71	......0	.....1,358	......0	......0	......0	.....15	04/15/2026	1.....
31294J PK 8	FHLMC GOLD PASSTHRU 6.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....39,083	.....39,083	.....37,727	.....38,658	......0	......425	......0	......425	......0	.....39,083	......0	......0	......0	.....435	04/15/2011	1.....
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000.....		..03/15/2009	PAID ON PRINCIPAL.....		.....13,943	.....13,943	.....13,734	.....13,862	......0	......80	......0	......80	......0	.....13,943	......0	......0	......0	.....164	12/15/2010	1.....
31335K HL 3	FHLMC GOLD PASSTHRU 6.500.....		..03/15/2009	PAID ON PRINCIPAL.....		.....18,511	.....18,511	.....17,869	.....18,312	......0	......200	......0	......200	......0	.....18,511	......0	......0	......0	.....189	04/15/2011	1.....
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000.....		..03/15/2009	PAID ON PRINCIPAL.....		.....269,264	.....269,264	.....270,652	.....270,648	......0	.....(1,384)	......0	.....(1,384)	......0	.....269,264	......0	......0	......0	.....2,374	11/15/2017	1.....
3128GW US 5	FHLMC GOLD PASSTHRU 5.000.....		..03/15/2009	PAID ON PRINCIPAL.....		.....99,515	.....99,515	.....99,577	.....99,622	......0	.....(107)	......0	.....(107)	......0	.....99,515	......0	......0	......0	.....835	11/15/2017	1

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

**SCHEDULE D - PART 4**

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator			
	CUSIP Identification	Description									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.										
31283J	QC 8	FHLMC GOLD PASSTHRU 6.000		03/15/2009	PAID ON PRINCIPAL		28,694	28,694	27,080	28,278	.0	416	.0	416	.0	28,694	.0	.0	.0	.0	.0	270	01/15/2011	1.....	
31283J	RT 0	FHLMC GOLD PASSTHRU 7.500		03/15/2009	PAID ON PRINCIPAL		20,493	20,493	20,550	20,465	.0	27	.0	27	.0	20,493	.0	.0	.0	.0	.0	.0	257	03/15/2011	1.....
3128CU	GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2009	PAID ON PRINCIPAL		209,233	209,233	217,357	222,418	.0	(13,185)	.0	(13,185)	.0	209,233	.0	.0	.0	.0	.0	3,012	04/15/2022	1.....	
31345F	XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2009	PAID ON PRINCIPAL		309	309	306	306	.0	3	.0	3	.0	309	.0	.0	.0	.0	.0	.0	4	08/15/2018	1.....
31360G	4K 6	FNMA PASS TH #00006226 11.000		03/25/2009	PAID ON PRINCIPAL		2,323	2,323	2,453	2,329	.0	(6)	.0	(6)	.0	2,323	.0	.0	.0	.0	.0	.0	43	12/25/2015	1.....
31360H	UK 5	FNMA PASS TH #00006886 11.000		03/25/2009	PAID ON PRINCIPAL		8,049	8,049	8,361	8,042	.0	7	.0	7	.0	8,049	.0	.0	.0	.0	.0	.0	152	08/25/2015	1.....
31360J	BB 2	FNMA PASS TH #00007234 11.000		03/25/2009	PAID ON PRINCIPAL		10,306	10,306	10,705	10,308	.0	(2)	.0	(2)	.0	10,306	.0	.0	.0	.0	.0	.0	194	08/25/2011	1.....
31360M	RF 2	FNMA PASS TH #00010730 13.500		03/25/2009	PAID ON PRINCIPAL		171	171	179	179	.0	(8)	.0	(8)	.0	171	.0	.0	.0	.0	.0	.0	4	12/25/2014	1.....
31368S	8F 8	FNMA PASS TH #00198586 10.500		03/25/2009	PAID ON PRINCIPAL		825	825	891	843	.0	(18)	.0	(18)	.0	825	.0	.0	.0	.0	.0	.0	14	05/25/2012	1.....
31371F	AL 6	FNMA PASS TH #00250311 7.500		03/25/2009	PAID ON PRINCIPAL		4,934	4,934	4,978	4,926	.0	8	.0	8	.0	4,934	.0	.0	.0	.0	.0	.0	62	08/25/2010	1.....
31371F	B4 3	FNMA PASS TH #00250359 7.000		03/25/2009	PAID ON PRINCIPAL		2,829	2,829	2,714	2,726	.0	103	.0	103	.0	2,829	.0	.0	.0	.0	.0	.0	37	10/25/2025	1.....
31371F	EG 3	FNMA PASS TH #00250435 7.000		03/25/2009	PAID ON PRINCIPAL		6,273	6,273	6,175	6,227	.0	46	.0	46	.0	6,273	.0	.0	.0	.0	.0	.0	72	01/25/2011	1.....
31371F	EA 9	FNMA PASS TH #00250460 7.000		03/25/2009	PAID ON PRINCIPAL		7,062	7,062	6,809	6,775	.0	252	.0	252	.0	7,062	.0	.0	.0	.0	.0	.0	79	01/25/2026	1.....
31371M	DT 1	FNMA PASS TH #00255814 5.500		03/25/2009	PAID ON PRINCIPAL		63,221	63,221	63,206	63,198	.0	23	.0	23	.0	63,221	.0	.0	.0	.0	.0	.0	676	08/25/2035	1.....
31371M	3W 5	FNMA PASS TH #00256513 5.500		03/25/2009	PAID ON PRINCIPAL		52,784	52,784	51,547	51,511	.0	1,273	.0	1,273	.0	52,784	.0	.0	.0	.0	.0	.0	556	12/25/2036	1.....
31373D	EF 8	FNMA PASS TH #00290034 7.500		03/25/2009	PAID ON PRINCIPAL		3,238	3,238	3,185	3,199	.0	39	.0	39	.0	3,238	.0	.0	.0	.0	.0	.0	42	08/25/2024	1.....
31373U	BT 3	FNMA PASS TH #00303450 7.000		03/25/2009	PAID ON PRINCIPAL		2,957	2,957	2,837	2,847	.0	109	.0	109	.0	2,957	.0	.0	.0	.0	.0	.0	35	08/25/2025	1.....
31373U	QP 5	FNMA PASS TH #00303862 7.500		03/25/2009	PAID ON PRINCIPAL		23,533	23,533	23,585	23,452	.0	81	.0	81	.0	23,533	.0	.0	.0	.0	.0	.0	296	02/25/2011	1.....
31375F	MB 1	FNMA PASS TH #00333454 7.000		03/25/2009	PAID ON PRINCIPAL		2,062	2,062	1,978	1,985	.0	77	.0	77	.0	2,062	.0	.0	.0	.0	.0	.0	24	02/25/2026	1.....
31382M	ZX 5	FNMA PASS TH #00486858 7.000		03/25/2009	PAID ON PRINCIPAL		5,728	5,728	5,796	5,793	.0	(66)	.0	(66)	.0	5,728	.0	.0	.0	.0	.0	.0	64	03/25/2029	1.....
31383P	2Y 1	FNMA PASS TH #00509391 7.000		03/25/2009	PAID ON PRINCIPAL		263	263	258	257	.0	5	.0	5	.0	263	.0	.0	.0	.0	.0	.0	3	09/25/2029	1.....
31383V	ED 1	FNMA PASS TH #00514132 7.000		03/25/2009	PAID ON PRINCIPAL		885	885	871	867	.0	17	.0	17	.0	885	.0	.0	.0	.0	.0	.0	10	08/25/2029	1.....
31384D	EP 3	FNMA PASS TH #00520442 7.000		03/25/2009	PAID ON PRINCIPAL		277	277	281	286	.0	(9)	.0	(9)	.0	277	.0	.0	.0	.0	.0	.0	3	10/25/2029	1.....
31389S	3C 6	FNMA PASS TH #00634495 5.500		03/25/2009	PAID ON PRINCIPAL		43,184	43,184	44,025	44,196	.0	(1,011)	.0	(1,011)	.0	43,184	.0	.0	.0	.0	.0	.0	402	03/25/2017	1.....
31391T	UL 0	FNMA PASS TH #00676587 5.500		03/25/2009	PAID ON PRINCIPAL		245,366	245,366	246,362	246,804	.0	(1,439)	.0	(1,439)	.0	245,366	.0	.0	.0	.0	.0	.0	2,564	12/25/2032	1.....
31402R	F9 5	FNMA PASS TH #00735592 5.000		03/25/2009	PAID ON PRINCIPAL		2,375,419	2,375,419	2,270,381	2,278,006	.0	97,413	.0	97,413	.0	2,375,419	.0	.0	.0	.0	.0	.0	23,043	05/25/2034	1.....
31403D	SP 5	FNMA PASS TH #00745826 6.000		03/25/2009	PAID ON PRINCIPAL		140,662	140,662	140,129	140,143	.0	519	.0	519	.0	140,662	.0	.0	.0	.0	.0	.0	1,624	07/25/2036	1.....
31405N	TV 7	FNMA PASS TH #00794464 6.000		03/25/2009	PAID ON PRINCIPAL		181,353	181,353	186,029	188,813	.0	(7,459)	.0	(7,459)	.0	181,353	.0	.0	.0	.0	.0	.0	1,813	09/25/2034	1.....
31406Y	TU 4	FNMA PASS TH #00824163 5.500		03/25/2009	PAID ON PRINCIPAL		51,114	51,114	51,633	51,643	.0	(530)	.0	(530)	.0	51,114	.0	.0	.0	.0	.0	.0	619	04/25/2035	1.....
31408G	ZW 0	FNMA PASS TH #00851357 6.000		03/25/2009	PAID ON PRINCIPAL		80,933	80,933	81,929	81,890	.0	(957)	.0	(957)	.0	80,933	.0	.0	.0	.0	.0	.0	757	02/25/2036	1.....
31408J	D4 0	FNMA PASS TH #00852523 5.500		03/25/2009	PAID ON PRINCIPAL		121,546	121,546	120,844	120,885	.0	662	.0	662	.0	121,546	.0	.0	.0	.0	.0	.0	1,399	01/25/2036	1.....
31409T	QM 3	FNMA PASS TH #00878060 5.500		03/25/2009	PAID ON PRINCIPAL		142,300	142,300	139,938	140,238	.0	2,062	.0	2,062	.0	142,300	.0	.0	.0	.0	.0	.0	1,810	03/25/2036	1.....
31410P	VC 4	FNMA PASS TH #00893511 6.000		03/25/2009	PAID ON PRINCIPAL		26,967	26,967	26,997	27,018	.0	(51)	.0	(51)	.0	26,967	.0	.0	.0	.0	.0	.0	314	08/25/2036	1.....
31411Y	VZ 3	FNMA PASS TH #00918732 5.500		03/25/2009	PAID ON PRINCIPAL		35,449	35,449	34,684	34,719	.0	730	.0	730	.0	35,449	.0	.0	.0	.0	.0	.0	378	06/25/2037	1.....
31410U	RG 5	FNMA PASS TH #898199 6.000		03/25/2009	PAID ON PRINCIPAL		87,929	87,929	88,369	88,335	.0	(405)	.0	(405)	.0	87,929	.0	.0	.0	.0	.0	.0	1,057	11/25/2036	1.....
31411A	RJ 6	FNMA PASS TH #902389 5.500		03/25/2009	PAID ON PRINCIPAL		250,422	250,422	247,174	247,329	.0	3,093	.0	3,093	.0	250,422	.0	.0	.0	.0	.0	.0	2,678	11/25/2036	1.....
575911	BZ 4	MASSACHUSETTS ST INDL 7.350		01/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,268	5,040	.0	(40)	.0	(40)	.0	5,000	.0	.0	.0	.0	.0	.0	184	01/01/2028	1FE.....
597774	AZ 1	MIDLAND CO HSG FIN REV 8.450		03/01/2009	REDEEMED		25,807	25,807	27,781	25,807	.0	.0	.0	.0	.0	25,807	.0	.0	.0	.0	.0	.0	514	12/01/2011	1FE.....
60415M	RT 3	MINNESOTA HSG FIN AGCY 6.000		01/01/2009	PAID ON PRINCIPAL		105,000	105,000	105,000	105,000	.0	.0	.0	.0	.0	105,000	.0	.0	.0	.0	.0	.0	3,150	01/01/2016	1FE.....
60415M	BE 0	MINNESOTA HSG FIN AGCY 5.500		01/01/2009	PAID ON PRINCIPAL		140,000	140,000	140,000	140,000	.0	.0	.0	.0	.0	140,000	.0	.0	.0	.0	.0	.0	3,850	01/01/2017	1FE.....
63967C	RM 6	NEBRASKA FIN AUTH SFM 5.700		02/01/2009	REDEEMED		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	.0	.0	.0	4,536	03/01/2017	1FE.....
647198	VR 8	NEW MEXICO MTG FIN AUT 6.750		01/01/2009	PAID ON PRINCIPAL		15,000	15,000	15,690	15,532	.0	(532)	.0	(532)	.0	15,000	.0	.0	.0	.0	.0	.0	506	07/01/2025	1FE.....
721905	ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.0	.0	.0	160	08/01/2011	1FE.....
91755G	4T 4	UTAH HSG FIN AGCY SFM 6.350		01/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.0	.0	.0	159	07/01/2015	1FE.....
91755G	5R 7	UTAH HSG FIN AGCY S96 6.00																							

**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
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2009	PAID ON PRINCIPAL		8,146	8,146	8,479	8,493	0	(347)	0	(347)	0	8,146	0	0	0	98	09/19/2025	1
31358F J4 2	FNR 1991-11 H CMO 7.000		03/25/2009	PAID ON PRINCIPAL		490	490	472	485	0	5	0	5	0	490	0	0	0	6	02/25/2021	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2009	PAID ON PRINCIPAL		58,469	58,469	59,018	59,061	0	(592)	0	(592)	0	58,469	0	0	0	679	10/25/2031	1
31392E FF 2	FNR 2002-55 AB CMO 5.500		02/25/2009	PAID ON PRINCIPAL		120,801	120,801	121,849	120,648	0	153	0	153	0	120,801	0	0	0	890	04/25/2029	1
31392B J4 9	FNR 2002-9 VG CMO 6.500		03/25/2009	PAID ON PRINCIPAL		2,444,062	2,444,062	2,481,487	2,438,526	0	5,536	0	5,536	0	2,444,062	0	0	0	27,596	05/25/2017	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2009	PAID ON PRINCIPAL		233,580	233,580	225,160	226,779	0	6,801	0	6,801	0	233,580	0	0	0	2,419	02/25/2042	1
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2009	PAID ON PRINCIPAL		121,612	121,612	120,875	120,938	0	674	0	674	0	121,612	0	0	0	1,441	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2009	PAID ON PRINCIPAL		65,338	65,338	65,247	65,168	0	171	0	171	0	65,338	0	0	0	698	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2009	PAID ON PRINCIPAL		37,835	37,835	40,046	40,888	0	(3,053)	0	(3,053)	0	37,835	0	0	0	396	04/25/2033	1
38373R V9 7	GNR 2001-56 PQ CMO 6.000		01/20/2009	PAID ON PRINCIPAL		70,435	70,435	69,596	70,310	0	125	0	125	0	70,435	0	0	0	352	08/20/2030	1
38373T SA 4	GNR 2001-62 PG CMO 6.000		03/20/2009	PAID ON PRINCIPAL		521,040	521,040	503,700	516,409	0	4,631	0	4,631	0	521,040	0	0	0	5,445	01/20/2031	1
38373Z SA 4	GNR 2001-7 OL CMO 6.500		03/16/2009	PAID ON PRINCIPAL		159,418	159,418	161,361	159,474	0	(56)	0	(56)	0	159,418	0	0	0	1,751	09/16/2030	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		03/20/2009	PAID ON PRINCIPAL		122,685	122,685	123,706	123,282	0	(597)	0	(597)	0	122,685	0	0	0	1,126	05/20/2033	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2009	PAID ON PRINCIPAL		71,162	71,162	71,151	70,839	0	323	0	323	0	71,162	0	0	0	777	07/25/2029	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					115,693,068	115,073,018	115,457,982	115,085,030	95,000	86,348	0	181,348	0	115,266,378	0	426,690	426,690	687,976	XXX	XXX

QE05 8

**Bonds - Industrial and Miscellaneous**

066053 AB 5	BAMH 1998-1 M 6.940		03/10/2009	PAID ON PRINCIPAL		449,525	449,525	456,268	452,246	0	(2,721)	0	(2,721)	0	449,525	0	0	0	4,947	04/10/2023	2FE
12189T AH 7	BNSF 1998-A TRUST 6.600		01/02/2009	REDEEMED		274,023	274,023	274,023	274,023	0	0	0	0	0	274,023	0	0	0	9,043	01/02/2019	1FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		02/25/2009	PAID ON PRINCIPAL		83,474	83,474	84,315	84,114	0	(639)	0	(639)	0	83,474	0	0	0	2,145	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2009	PAID ON PRINCIPAL		227,874	227,874	227,874	227,874	0	0	0	0	0	227,874	0	0	0	5,213	01/15/2021	1FE
12616F AD 9	CHELSEA PROPERTY GROUP 3.500		03/15/2009	MATURED		5,000,000	5,000,000	4,976,700	4,998,570	0	1,430	0	1,430	0	5,000,000	0	0	0	87,500	03/15/2009	1FE
172967 AX 9	CITIGROUP INC 6.200		03/15/2009	MATURED		3,000,000	3,000,000	3,172,620	3,010,229	0	(10,229)	0	(10,229)	0	3,000,000	0	0	0	93,000	03/15/2009	1FE
172967 CH 2	CITIGROUP INC 3.625		02/09/2009	MATURED		149,000	149,000	145,904	148,754	0	246	0	246	0	149,000	0	0	0	2,701	02/09/2009	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2009	PAID ON PRINCIPAL		226,988	226,988	226,975	141,472	85,506	9	0	85,515	0	226,988	0	0	0	2,532	05/01/2033	5FE
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2009	PAID ON PRINCIPAL		104,085	104,085	104,313	75,231	29,062	(208)	0	28,854	0	104,085	0	0	0	1,087	03/01/2033	3FE
210805 A@ 6	CONTINENTAL AIR PASS C 7.020		01/05/2009	PAID ON PRINCIPAL		82,523	82,523	82,523	53,789	28,735	0	0	28,735	0	82,523	0	0	0	1,448	06/01/2015	3
22540V NE 8	CSFB 2001-CK6 GT2 7.921		03/24/2009	PAID ON PRINCIPAL		24,627	24,627	29,614	26,322	0	(1,695)	0	(1,695)	0	24,627	0	0	0	463	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		01/15/2009	PAID ON PRINCIPAL		8,890	8,890	10,690	9,502	0	(612)	0	(612)	0	8,890	0	0	0	65	08/15/2036	1FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2009	PAID ON PRINCIPAL		28,464	28,464	27,342	27,430	0	1,034	0	1,034	0	28,464	0	0	0	252	01/11/2027	2FE
DMYGNN 01 9	ENHANCED ALABAMA SER 2 --		03/01/2009	MATURED		243,739	243,739	243,739	243,739	0	0	0	0	0	243,739	0	0	0	40,140	03/01/2014	1FE
31677Q AG 4	FIFTH THIRD BANK 5.200		03/01/2009	REDEEMED		5,000,000	5,000,000	4,988,200	4,990,645	0	485	0	485	0	4,991,130	0	8,870	8,870	130,000	03/01/2019	1FE
33901L AA 2	FLEET NATIONAL BANK 5.750		01/15/2009	MATURED		196,000	196,000	205,994	196,029	0	(29)	0	(29)	0	196,000	0	0	0	5,635	01/15/2009	1FE
345397 SG 9	FORD MOTOR CREDIT 5.800		01/12/2009	MATURED		1,000,000	1,000,000	910,460	997,170	1,765	1,065	0	2,830	0	1,000,000	0	0	0	29,000	01/12/2009	5FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/23/2009	PAID ON PRINCIPAL		118,508	118,508	118,508	118,508	0	0	0	0	0	118,508	0	0	0	1,229	09/20/2020	1FE
370425 RD 4	GENERAL MOTORS ACCEPTA 5.850		12/29/2008	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	191,100	01/14/2009	1
393505 BC 5	GT 1993-2 B 8.000		03/16/2009	PAID ON PRINCIPAL		121,762	121,762	113,214	115,646	0	6,116	0	6,116	0	121,762	0	0	0	1,929	07/15/2018	6FE
393505 Y2 2	GT 1999-3 M1 6.960		03/24/2009	WRITE OFF		30	239,935	79,576	24,070	0	46,667	0	46,667	0	70,738	0	(70,708)	(70,708)	3,068	02/01/2031	5FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2009	PAID ON PRINCIPAL		159,528	159,528	159,456	121,515	7,280	30,733	0	38,013	0	159,528	0	0	0	2,113	03/01/2030	5FE
46625H BH 2	JP MORGAN CHASE 3.500		03/15/2009	MATURED		248,000	248,000	241,540	247,097	0	903	0	903	0	248,000	0	0	0	4,340	03/15/2009	1FE
487836 AT 5	KELLOGG CO 7.450		02/17/2009	CREDIT SUISSE FIRST BOST		237,944	200,000	239,190	235,679	0	(98)	0	(98)	0	235,581	0	2,363	2,363	5,753	04/01/2031	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/31/2009	PAID ON PRINCIPAL		187,931	187,931	186,045	186,384	0	1,547	0	1,547	0	187,931	0	0	0	1,533	04/30/2018	1FE
494550 AA 4	KINDER MORGAN ENERGY P 6.300		02/01/2009	MATURED		2,000,000	2,000,000	1,995,459	1,999,649	0	351	0	351	0	2,000,000	0	0	0	63,000	02/01/2009	2FE
50075N AL 8	KRAFT FOODS INC 5.250		02/11/2009	VARIOUS		2,070,870	2,000,000	2,043,140	2,025,300	0	(444)	0	(444)	0	2,024,856	0	46,014	46,014	36,604	10/01/2013	2FE
DMYGNN 08 4	LOUISIANA TAX CREDIT N --		03/01/2009	MATURED		36,022	36,022	36,022	36,022	0	0	0	0	0	36,022	0	0	0	21,282	03/01/2013	1FE
31410H AP 6	MACYS RETAIL HOLDINGS 6.300		02/11/2009	TENDERED		1,000,000	1,000,000	998,004	999,663	0	87	0	87	0	999,751	0	249	249	22,750	04/01/2009	2FE
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2009	PAID ON PRINCIPAL		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,094	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/29/2009	PAID ON PRINCIPAL		33,000	33,000	33,000	33,000	0	0	0	0	0	33,000	0	0	0	870	07/29/2029	1FE
58013M EG 5	MCDONALDS CORP 5.000		03/17/2009	BNP PARIBAS		1,014,690	1,000,000	999,660	999,660	0	(30)	0	(30)	0	999,630	0	15,060	15,060	8,889	02/01/2019	1FE
61757U AL 4	MORGAN STANLEY 1.508		02/25/2009	BANC OF AMERICA SECURIT	</																

SCHEDULE D - PART 4

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

QE059

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
62947Q AG 3	NXP BV 9.500		03/13/2009	DEUTSCHE BANC		38,950	410,000	77,900	77,900	0	0	0	0	0	77,900	0	(38,950)	(38,950)	16,554	10/15/2015	5FE
67413S DQ 8	OAK 1998-B M2 7.025		03/24/2009	WRITE OFF		30	16,017	998	0	0	0	0	0	0	0	0	30	30	180	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2009	PAID ON PRINCIPAL		67,045	67,045	61,324	60,235	0	6,810	0	6,810	0	67,045	0	0	0	581	11/15/2032	6FE
6944P0 AA 3	PACIFIC LIFE GLOBAL FU 3.750		01/15/2009	MATURED		3,000,000	3,000,000	2,992,830	2,999,862	0	138	0	138	0	3,000,000	0	0	0	56,250	01/15/2009	1FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		01/15/2009	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	1FE
71713U AQ 5	PHARMACIA CORP 6.500		03/20/2009	WACHOVIA SECURITIES INC		2,166,520	2,000,000	2,381,080	2,284,868	0	(5,382)	0	(5,382)	0	2,279,486	0	(112,966)	(112,966)	41,167	12/01/2018	1FE
74005P AL 8	PRAXAIR INC 3.950		03/24/2009	BANC OF AMERICA SECURIT		998,470	1,000,000	996,560	998,288	0	66	0	66	0	998,354	0	116	116	12,728	06/01/2013	1FE
828709 AF 2	SIMMONS CO 7.875		01/29/2009	J P MORGAN CHASE SECURI		18,000	100,000	29,000	29,000	0	0	0	0	0	29,000	0	(11,000)	(11,000)	0	01/15/2014	6FE
832248 AM 0	SMITHFIELD FOODS INC 7.000		01/05/2009	VARIOUS		1,843,750	2,500,000	2,300,000	1,775,000	475,522	(250)	0	475,272	0	2,250,272	0	(406,522)	(406,522)	76,028	08/01/2011	4FE
89566E AA 6	TRISTATE GENERATION (1 6.040		02/03/2009	PAID ON PRINCIPAL		135,600	135,600	135,600	135,600	0	0	0	0	0	135,600	0	0	0	4,095	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2009	PAID ON PRINCIPAL		240,544	240,544	240,544	240,544	0	0	0	0	0	240,544	0	0	0	6,549	01/02/2022	1FE
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2009	PAID ON PRINCIPAL		103,475	103,475	103,475	103,475	0	0	0	0	0	103,475	0	0	0	2,857	01/02/2022	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2009	PAID ON PRINCIPAL		12,263	12,263	12,263	12,263	0	0	0	0	0	12,263	0	0	0	288	01/02/2024	1FE
91324P AG 7	UNITEDHEALTH GROUP INC 3.750		02/10/2009	MATURED		500,000	500,000	481,655	499,106	0	894	0	894	0	500,000	0	0	0	9,375	02/10/2009	1FE
939640 AC 2	WASHINGTON POST 5.500		02/15/2009	MATURED		4,000,000	4,000,000	4,336,103	4,008,230	0	(8,230)	0	(8,230)	0	4,000,000	0	0	0	110,000	02/15/2009	1FE
25179S AC 4	DEVON FINANCING CORP U 6.875	A	01/14/2009	BANC OF AMERICA SECURIT		1,054,770	1,000,000	1,112,970	1,052,422	0	(990)	0	(990)	0	1,051,432	0	3,338	3,338	21,007	09/30/2011	2FE
564440 AB 1	MANS 2001-1 A2 6.571	C	03/16/2009	PAID ON PRINCIPAL		303,013	303,013	303,013	303,013	0	0	0	0	0	303,013	0	0	0	2,652	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	03/12/2009	PAID ON PRINCIPAL		34,125	34,125	34,124	34,114	0	11	0	11	0	34,125	0	0	0	257	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	03/12/2009	PAID ON PRINCIPAL		12,981	12,981	12,981	12,972	0	9	0	9	0	12,981	0	0	0	101	09/12/2019	1FE
Q1139J AA 0	AUSTRALIA POSTAL CORP 6.000	D	03/25/2009	MATURED		3,502,000	3,502,000	2,535,111	3,519,457	0	4,275	0	4,275	(902,893)	2,620,839	881,161	0	881,161	105,060	03/25/2009	1FE
29244T AB 7	ENDESA-CHILE 7.325	F	02/01/2009	REDEEMED		3,500,000	3,500,000	3,359,243	3,372,541	0	446	0	446	0	3,372,986	0	127,014	127,014	128,188	02/01/2037	2FE
63859U AG 8	NATIONWIDE BUILDING (1 4.000	F	01/15/2009	MATURED		10,000,000	10,000,000	9,977,600	9,999,524	0	476	0	476	0	10,000,000	0	0	0	200,000	01/15/2009	1FE
F9208Z AR 8	TOTAL CAPITAL 3.500	F	01/05/2009	MATURED		5,000,000	5,000,000	5,011,000	4,999,961	0	39	0	39	0	5,000,000	0	0	0	175,000	01/05/2009	1FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		840,330	840,330	849,554	848,661	0	(8,330)	0	(8,330)	0	840,330	0	0	0	9,051	01/25/2034	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		442,922	442,922	430,188	432,393	0	10,529	0	10,529	0	442,922	0	0	0	3,603	07/25/2018	1FE
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		03/25/2009	PAID ON PRINCIPAL		87,622	87,622	83,323	83,852	0	3,771	0	3,771	0	87,622	0	0	0	884	06/25/2033	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		223,215	223,215	226,214	224,825	0	(1,610)	0	(1,610)	0	223,215	0	0	0	2,500	11/25/2033	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.976		03/25/2009	PAID ON PRINCIPAL		658,809	658,809	657,985	654,847	0	3,961	0	3,961	0	658,809	0	0	0	7,734	10/25/2046	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.978		01/26/2009	PAID ON PRINCIPAL		269,369	269,369	269,033	267,750	0	1,620	0	1,620	0	269,369	0	0	0	1,342	10/25/2046	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		03/25/2009	PAID ON PRINCIPAL		364,667	364,667	361,357	361,976	0	2,691	0	2,691	0	364,667	0	0	0	3,999	10/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		694,579	694,579	707,059	701,684	0	(7,105)	0	(7,105)	0	694,579	0	0	0	6,238	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		255,883	255,883	253,964	254,245	0	1,638	0	1,638	0	255,883	0	0	0	2,243	12/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		232,754	232,754	227,808	228,584	0	4,169	0	4,169	0	232,754	0	0	0	1,602	05/25/2018	1FE
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		03/25/2009	PAID ON PRINCIPAL		254,018	254,018	246,794	249,375	0	4,642	0	4,642	0	254,018	0	0	0	2,851	08/25/2033	1FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		1,120,044	1,120,044	1,132,776	1,129,559	0	(9,514)	0	(9,514)	0	1,120,044	0	0	0	13,024	08/25/2034	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.784		03/30/2009	PAID ON PRINCIPAL		45,884	45,884	45,654	45,645	0	239	0	239	0	45,884	0	0	0	646	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.823		01/29/2009	PAID ON PRINCIPAL		26,311	26,311	26,179	26,174	0	137	0	137	0	26,311	0	0	0	160	12/28/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		529,554	529,554	529,935	529,776	0	(222)	0	(222)	0	529,554	0	0	0	5,381	02/25/2020	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		03/25/2009	PAID ON PRINCIPAL		138,959	138,959	113,946	113,946	0	25,013	0	25,013	0	138,959	0	0	0	579	02/25/2020	1FE
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		03/25/2009	PAID ON PRINCIPAL		350,018	350,018	331,423	333,505	0	16,513	0	16,513	0	350,018	0	0	0	3,418	11/25/2033	1FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2009	PAID ON PRINCIPAL		734,038	734,038	738,167	738,257	0	(4,218)	0	(4,218)	0	734,038	0	0	0	6,330	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		603,848	603,848	614,416	615,298	0	(11,449)	0	(11,449)	0	603,848	0	0	0	5,900	04/25/2034	1FE
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.545		03/25/2009	PAID ON PRINCIPAL		1,010,409	1,010,409	992,726	991,614	0	18,795	0	18,795	0	1,010,409	0	0	0	11,362	01/25/2036	1FE
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.549		01/25/2009	PAID ON PRINCIPAL		513,310	513,310	504,327	503,761	0	9,548	0	9,548	0	513,310	0	0	0	2,374	01/25/2036	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		245,691	245,691	245,615	245,543	0	148	0	148	0	245,691	0	0	0	2,039	05/25/2020	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		596,941	596,941	592,137	592,609	0	4,331	0	4,331	0	596,941	0	0	0	4,781	01/25/2019	1FE
36228F AE 6	GSMP 1998-2 A CMO 7.750		03/19/2009	PAID ON PRINCIPAL		22,969	22,969	22,720	22,739	0	231	0	231	0	22,969	0	0	0	276	05/19/2027	1FE
36228F CL 8	GSMP 1999-3 A (144A) 8.000		03/19/2009	PAID ON PRINCIPAL		5,130	5,130	5,254	5,252	0	(122)	0	(122)	0	5,130	0	0	0	66	08/19/2029	1FE
36228F EC 6	GSMP 2001-2 A CMO 7.500		03/19/2009	PAID ON PRINCIPAL		11,122	11,122	11,539	11,783	0	(661)	0	(661)	0	11,122	0	0	0	148	06/15/2032	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.137		01/25/2009	PAID ON PRINCIPAL		58,704	58,704	59,502	59,195	0	(491)	0	(491)	0	58,704	0	0	0	251	01/25/2035	1FE

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

**SCHEDULE D - PART 4**

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.138	...	03/25/2009	PAID ON PRINCIPAL		47,869	47,869	48,519	48,269	0	(401)	0	(401)	0	47,869	0	0	0	440	01/25/2035	1FE	
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.811	...	03/25/2009	PAID ON PRINCIPAL		1,208,776	1,208,776	1,147,925	1,144,449	0	64,328	0	64,328	0	1,208,776	0	0	0	12,634	03/25/2037	1FE	
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.816	...	01/25/2009	PAID ON PRINCIPAL		466,821	466,821	443,321	441,978	0	24,843	0	24,843	0	466,821	0	0	0	1,874	03/25/2037	1FE	
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500	...	03/25/2009	PAID ON PRINCIPAL		56,828	56,828	57,388	56,674	0	154	0	154	0	56,828	0	0	0	667	12/25/2017	1FE	
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500	...	03/25/2009	PAID ON PRINCIPAL		236,670	236,670	240,072	239,150	0	(2,480)	0	(2,480)	0	236,670	0	0	0	2,307	10/25/2033	1FE	
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500	...	03/25/2009	PAID ON PRINCIPAL		991,950	991,950	1,001,870	999,155	0	(7,205)	0	(7,205)	0	991,950	0	0	0	9,897	12/25/2033	1FE	
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250	...	03/25/2009	PAID ON PRINCIPAL		406,241	406,241	408,653	407,677	0	(1,437)	0	(1,437)	0	406,241	0	0	0	4,581	12/25/2033	1FE	
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250	...	03/25/2009	PAID ON PRINCIPAL		577,137	577,137	573,981	574,323	0	2,814	0	2,814	0	577,137	0	0	0	5,760	09/25/2033	1FE	
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500	...	03/25/2009	PAID ON PRINCIPAL		711,284	711,284	711,348	710,795	0	489	0	489	0	711,284	0	0	0	6,582	02/25/2019	1FE	
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250	...	03/25/2009	PAID ON PRINCIPAL		986,644	986,644	986,181	985,477	0	1,166	0	1,166	0	986,644	0	0	0	9,373	07/25/2034	1FE	
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	...	03/25/2009	PAID ON PRINCIPAL		113,946	113,946	116,617	119,674	0	(5,728)	0	(5,728)	0	113,946	0	0	0	1,437	02/25/2034	1FE	
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500	...	03/25/2009	PAID ON PRINCIPAL		542,099	542,099	536,255	537,304	0	4,795	0	4,795	0	542,099	0	0	0	4,017	10/25/2018	1FE	
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750	...	03/25/2009	PAID ON PRINCIPAL		828,956	828,956	832,647	831,179	0	(2,223)	0	(2,223)	0	828,956	0	0	0	7,368	02/25/2020	1FE	
863576 BV 5	SASC 2005-6 2A15 CMO 5.500	...	03/25/2009	PAID ON PRINCIPAL		984,555	984,555	995,785	993,525	0	(8,970)	0	(8,970)	0	984,555	0	0	0	10,944	05/25/2035	1FE	
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250	...	03/25/2009	PAID ON PRINCIPAL		146,901	146,901	148,817	149,509	0	(2,608)	0	(2,608)	0	146,901	0	0	0	1,388	12/26/2017	1FE	
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250	...	03/25/2009	PAID ON PRINCIPAL		55,606	55,606	56,423	56,788	0	(1,183)	0	(1,183)	0	55,606	0	0	0	491	12/25/2017	1FE	
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500	...	03/25/2009	PAID ON PRINCIPAL		143,974	143,974	142,265	142,612	0	1,363	0	1,363	0	143,974	0	0	0	1,048	10/25/2018	1FE	
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750	...	03/25/2009	PAID ON PRINCIPAL		766,592	766,592	759,355	760,344	0	6,248	0	6,248	0	766,592	0	0	0	6,384	12/25/2018	1FE	
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750	...	03/25/2009	PAID ON PRINCIPAL		731,638	731,638	727,494	728,050	0	3,588	0	3,588	0	731,638	0	0	0	6,773	11/25/2018	1FE	
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000	...	03/25/2009	PAID ON PRINCIPAL		346,981	346,981	350,343	349,080	0	(2,099)	0	(2,099)	0	346,981	0	0	0	2,805	06/25/2018	1FE	
949814 BC 0	WFMBS 2004-1 A27 CMO 5.500	...	03/25/2009	PAID ON PRINCIPAL		479,101	479,101	487,747	485,178	0	(6,077)	0	(6,077)	0	479,101	0	0	0	5,113	02/25/2034	1FE	
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000	...	03/25/2009	PAID ON PRINCIPAL		519,177	519,177	507,286	508,584	0	10,593	0	10,593	0	519,177	0	0	0	4,787	09/25/2020	1FE	
94984F AL 3	WFMBS 2006-11 A11 CMO 6.000	...	03/25/2009	PAID ON PRINCIPAL		1,914,415	1,914,415	1,913,517	1,910,349	0	4,065	0	4,065	0	1,914,415	0	0	0	21,924	09/25/2036	1FE	
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	...	03/25/2009	PAID ON PRINCIPAL		637,143	637,143	375,340	410,324	173,331	35,655	0	208,985	0	619,309	0	17,834	17,834	6,369	07/25/2037	5FE	
05522P AC 6	BACS-0101 CMO 8.000	D	03/05/2009	PAID ON PRINCIPAL		45,182	45,182	32,466	28,574	5,533	11,798	0	17,381	4,638	50,542	(5,361)	0	(5,361)	505	05/31/2010	6FE	
337925 ET 4	FPLUS 1998-5 M1 7.420	...	03/10/2009	PAID ON PRINCIPAL		4,707	4,707	4,705	4,701	0	7	0	7	0	4,707	0	0	0	52	12/10/2024	1FE	
3899999	Total - Bonds - Industrial & Miscellaneous					87,403,790	88,418,578	87,040,979	86,763,601	806,733	268,029	0	1,074,762	(898,256)	86,940,107	875,801	(412,117)	463,683	1,990,745	XXX	XXX	
8399997	Total - Bonds - Part 4					276,573,141	276,941,620	278,609,007	275,360,987	901,733	446,380	0	1,348,113	2,422,849	279,131,948	(2,717,737)	158,930	(2,558,807)	3,738,690	XXX	XXX	
8399999	Total - Bonds					276,573,141	276,941,620	278,609,007	275,360,987	901,733	446,380	0	1,348,113	2,422,849	279,131,948	(2,717,737)	158,930	(2,558,807)	3,738,690	XXX	XXX	
<b>Preferred Stocks - Industrial and Miscellaneous</b>																						
025816 AU 3	AMERICAN EXPRESS AXP 6.80% VAR 05	...	03/02/2009	TRANSFERRERED TO BOND		20,000,000	2,011,238	100,000	2,011,238	1,035,300	975,938	0	975,938	0	2,011,238	0	0	0	68,000	XXX	P2LFE	
337363 AE 5	FIRST UNION INST CAP I PFD 8.04%	...	03/02/2009	TRANSFERRERED TO BOND		700,000	44,974	100,000	44,974	55,664	(10,690)	0	(10,690)	0	44,974	0	0	0	1,407	XXX	P1LFE	
564759 PS 1	MANUFACTURERS & TRADERS 5.585%	...	03/02/2009	TRANSFERRERED TO BOND		33,000,000	3,314,170	100,000	3,314,170	2,367,816	946,354	0	946,354	0	3,314,170	0	0	0	32,253	XXX	P1LFE	
90262W AA 1	UBS PROVENIA FUNDING TRUST II 7.2	...	03/02/2009	TRANSFERRERED TO BOND		7,000,000,000	8,061,115	1.00	8,175,000	34,682	8,026,433	0	8,026,433	0	8,061,115	0	0	0	91,594	XXX	P1LFE	
92978A AA 0	WACHOVIA CAPITAL TRUST III 5.80% PE	...	03/02/2009	TRANSFERRERED TO BOND		2,000,000,000	840,000	1.00	840,000	1,180,000	(340,000)	0	(340,000)	0	840,000	0	0	0	53,489	XXX	P1LFE	
055960 AA 6	BNP PARIBAS CAPITAL TRUST (144A) 91	F	03/02/2009	TRANSFERRERED TO BOND		5,000,000,000	5,000,000	1.00	5,000,000	30,619	4,969,382	0	4,969,382	0	5,000,000	0	0	0	75,025	XXX	P1LFE	
06738C AF 6	BARCLAYS BANK PLC 7.375% PERP 144	F	03/02/2009	TRANSFERRERED TO BOND		2,000,000,000	2,307,829	1.00	2,310,760	983,560	1,324,269	0	1,324,269	0	2,307,829	0	0	0	20,056	XXX	P1LFE	
06739F EY 3	BARCLAYS BK PLC 5.926% PERP 144A	F	03/02/2009	TRANSFERRERED TO BOND		2,000,000,000	2,000,000	1.00	2,000,000	735,440	1,264,560	0	1,264,560	0	2,000,000	0	0	0	25,021	XXX	P1LFE	
233048 AA 5	DBS BANK LTD SINGAPORE NOTES 5%	F	03/02/2009	TRANSFERRERED TO BOND		20,000,000	1,981,545	100,000	1,981,545	1,806,060	175,485	0	175,485	0	1,981,545	0	0	0	29,444	XXX	P1LFE	
236363 AA 5	DANSKE PERPETUAL PFD (144A) 5.914%	F	03/02/2009	TRANSFERRERED TO BOND		2,000,000,000	2,000,000	1.00	2,000,000	10,563	1,989,437	0	1,989,437	0	2,000,000	0	0	0	20,042	XXX	P1LFE	
40411C AA 0	HBOS CAPITAL FUNDING LP 6.071%	F	03/02/2009	TRANSFERRERED TO BOND		2,000,000,000	2,000,000	1.00	2,000,000	7,397	1,992,603	0	1,992,603	0	2,000,000	0	0	0	20,574	XXX	P1LFE	
8499999	Total - Preferred Stocks - Industrial & Miscellaneous					29,560,871	XXX	29,677,687	8,247,101	21,313,771	0	0	0	21,313,771	0	29,560,871	0	0	0	436,905	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					29,560,871	XXX	29,677,687	8,247,101	21,313,771	0	0	0	21,313,771	0	29,560,871	0	0	0	436,905	XXX	XXX
8999999	Total - Preferred Stocks					29,560,871	XXX	29,677,687	8,247,101	21,313,771	0	0	0	21,313,771	0	29,560,871	0	0	0	436,905	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																						
00163T 10 9	AMB PROPERTIES CORP	...	03/19/2009	UBS DMA		200,000	2,888	XXX	4,684	4,684	0	0	0	4,684	0	(1,796)	(1,796)	0	XXX	L		
004239 10 9	ACADIA REALTY TRUST	...	03/19/2009	VARIOUS		6,200,190	72,897	XXX	88,096	88,096	0	0	0	88,096	0	(15,199)	(15,199)	761	XXX	L		
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	...	01/27/2009	VARIOUS		2,100,000	133,927	XXX	126,714	126,714	0	0	0	126,714	0	0	0					

**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 Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
03748R 10 1	APARTMENT INVNT & MGMT CO-A.....		03/19/2009	VARIOUS	1,400.000	8,553	XXX	13,217	.0	.0	.0	.0	.0	13,217	.0	(4,664)	(4,664)	.0	XXX	L	
053484 10 1	AVALONBAY COMMUNITIES INC.....		02/23/2009	SELL FRACTIONAL SHARE.....	.030	.1	XXX	.2	.2	.0	.0	.0	.0	.2	.0	.0	.0	.0	XXX	L	
05564E 10 6	BRE PROPERTIES.....		03/19/2009	VARIOUS	800.000	20,066	XXX	22,384	22,384	.0	.0	.0	.0	22,384	.0	(2,318)	(2,318)	113	XXX	L	
09063H 10 7	BIOMED REALTY TRUST INC.....		03/19/2009	VARIOUS	3,500.000	36,319	XXX	41,020	41,020	.0	.0	.0	.0	41,020	.0	(4,701)	(4,701)	1,173	XXX	L	
101121 10 1	BOSTON PROPERTIES INC.....		03/19/2009	VARIOUS	4,100.000	187,259	XXX	221,246	225,500	(4,254)	.0	.0	(4,254)	221,246	.0	(33,987)	(33,987)	2,992	XXX	L	
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		03/18/2009	MORGAN STANLEY.....	33,900.000	83,433	XXX	217,711	122,850	.0	.0	.0	.0	217,711	.0	(134,278)	(134,278)	6,993	XXX	L	
150185 10 6	CEDAR FAIR LP.....		01/28/2009	MERRILL LYNCH.....	42,000.000	461,787	XXX	526,260	526,260	.0	.0	.0	.0	526,260	.0	(64,473)	(64,473)	.0	XXX	L	
22002T 10 8	CORPORATE OFFICE PROPERTIES TRU.....		03/19/2009	VARIOUS	4,900.000	134,378	XXX	150,430	150,430	.0	.0	.0	.0	150,430	.0	(16,052)	(16,052)	1,825	XXX	L	
251591 10 3	DEVELOPERS DIVERSIFIED REALTY.....		02/27/2009	VARIOUS	31,200.000	83,959	XXX	207,952	.0	.0	.0	.0	207,952	.0	(123,993)	(123,993)	.0	XXX	U		
253868 10 3	DIGITAL REALTY TRUST INC.....		03/19/2009	UBS DMA	1,600.000	52,760	XXX	52,560	52,560	.0	.0	.0	.0	52,560	.0	200	200	528	XXX	L	
25960P 10 9	DOUGLAS EMMETT INC.....		02/03/2009	VARIOUS	12,700.000	141,251	XXX	165,862	165,862	.0	.0	.0	.0	165,862	.0	(24,611)	(24,611)	2,381	XXX	L	
29273V 10 0	ENERGY TRANSFER EQUITY LP.....		02/24/2009	RBC CAPITAL MARKETS.....	86,000.000	1,578,454	XXX	1,394,060	1,394,060	.0	.0	.0	.0	1,394,060	.0	184,394	184,394	43,860	XXX	L	
293716 10 6	ENTERPRISE GP HOLDINGS LP.....		02/26/2009	MERRILL LYNCH.....	72,000.000	1,444,131	XXX	1,238,992	1,254,960	(15,968)	.0	.0	(15,968)	1,238,992	.0	205,138	205,138	33,840	XXX	L	
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TR.....		02/17/2009	VARIOUS	16,300.000	371,204	XXX	486,066	486,066	.0	.0	.0	.0	486,066	.0	(114,862)	(114,862)	7,865	XXX	L	
297178 10 5	ESSEX PROPERTY TRUST INC.....		03/19/2009	VARIOUS	1,400.000	101,360	XXX	107,450	107,450	.0	.0	.0	.0	107,450	.0	(6,090)	(6,090)	1,428	XXX	L	
30225N 10 5	EXTERRAN PARTNERS LP.....		02/03/2009	RBC CAPITAL MARKETS.....	15,600.000	203,140	XXX	175,188	175,188	.0	.0	.0	.0	175,188	.0	27,952	27,952	.0	XXX	U	
30225T 10 2	EXTRA SPACE STORAGE INC.....		01/08/2009	KEY BANC.....	800.000	7,865	XXX	8,256	8,256	.0	.0	.0	.0	8,256	.0	(391)	(391)	.0	XXX	L	
313747 20 6	FEDERAL REALTY INV TRUST.....		03/19/2009	VARIOUS	2,600.000	142,936	XXX	161,408	161,408	.0	.0	.0	.0	161,408	.0	(18,472)	(18,472)	1,690	XXX	L	
40414L 10 9	HCP INC.....		02/24/2009	VARIOUS	3,400.000	68,686	XXX	94,418	94,418	.0	.0	.0	.0	94,418	.0	(25,732)	(25,732)	1,426	XXX	L	
42217K 10 6	HEALTH CARE REIT INC.....		02/24/2009	VARIOUS	4,000.000	148,295	XXX	168,800	168,800	.0	.0	.0	.0	168,800	.0	(20,505)	(20,505)	816	XXX	L	
431284 10 8	HIGHWOODS PROPERTIES INC.....		03/19/2009	VARIOUS	5,600.000	129,376	XXX	153,216	153,216	.0	.0	.0	.0	153,216	.0	(23,840)	(23,840)	510	XXX	L	
437306 10 3	HOME PROPERTIES INC.....		03/19/2009	VARIOUS	1,400.000	48,589	XXX	56,840	56,840	.0	.0	.0	.0	56,840	.0	(8,251)	(8,251)	335	XXX	L	
44106M 10 2	HOSPITALITY PROPERTIES TRUST.....		02/25/2009	VARIOUS	2,300.000	32,149	XXX	24,521	34,201	(9,680)	.0	.0	(9,680)	24,521	.0	7,627	7,627	1,771	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC.....		03/19/2009	VARIOUS	2,900.000	13,833	XXX	21,953	21,953	.0	.0	.0	.0	21,953	.0	(8,120)	(8,120)	145	XXX	L	
49446R 10 9	KIMCO REALTY CORP.....		03/31/2009	VARIOUS	41,300.000	457,622	XXX	749,294	754,964	(5,670)	.0	.0	(5,670)	749,294	.0	(291,672)	(291,672)	18,172	XXX	L	
494550 10 6	KINDER MORGAN ENERGY PARTNERS.....		02/23/2009	RBC CAPITAL MARKETS.....	31,000.000	1,443,386	XXX	1,521,920	.0	.0	.0	.0	1,521,920	.0	(78,534)	(78,534)	.0	XXX	L		
49455U 10 0	KINDER MORGAN MANAGMENT LLC.....		03/04/2009	SELL FRACTIONAL SHARE.....	0.270	11	XXX	10	11	.0	.0	.0	.0	10	.0	1	1	.0	XXX	L	
49803T 10 2	KITE REALTY GROUP TRUST.....		02/19/2009	VARIOUS	15,800.000	62,792	XXX	87,539	87,848	(309)	.0	.0	(309)	87,539	.0	(24,746)	(24,746)	3,239	XXX	L	
517942 10 8	LASALLE HOTEL PROPERTIES.....		03/19/2009	VARIOUS	5,200.000	28,354	XXX	57,460	57,460	.0	.0	.0	.0	57,460	.0	(29,106)	(29,106)	442	XXX	L	
531172 10 4	LIBERTY PROPERTY TRUST.....		01/27/2009	VARIOUS	6,200.000	124,499	XXX	141,546	141,546	.0	.0	.0	.0	141,546	.0	(17,047)	(17,047)	2,945	XXX	L	
554382 10 1	MACERICH CO.....		01/08/2009	KEY BANC.....	7,000.000	132,486	XXX	127,120	127,120	.0	.0	.0	.0	127,120	.0	5,366	5,366	.0	XXX	L	
570759 10 0	MARKWEST ENERGY PARTNERS LP.....		01/28/2009	MERRILL LYNCH.....	85,000.000	1,119,469	XXX	678,300	678,300	.0	.0	.0	.0	678,300	.0	441,169	441,169	.0	XXX	L	
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		03/19/2009	VARIOUS	4,200.000	105,591	XXX	109,588	120,624	(11,036)	.0	.0	(11,036)	109,588	.0	(3,996)	(3,996)	132	XXX	L	
681936 10 0	OMEGA HEALTHCARE INVESTORS.....		01/27/2009	WACHOVIA SECURITIES.....	3,200.000	47,648	XXX	44,777	51,104	(6,327)	.0	.0	(6,327)	44,777	.0	2,871	2,871	.0	XXX	L	
70788P 10 5	PENN VIRGINIA GP HOLDINGS LP.....		01/08/2009	BANC AMERICA SECURITIES.....	57,000.000	669,307	XXX	566,010	566,010	.0	.0	.0	.0	566,010	.0	103,297	103,297	.0	XXX	L	
729251 10 8	PLUM CREEK TIMBER CO.....		03/06/2009	VARIOUS	1,000.000	29,277	XXX	34,740	34,740	.0	.0	.0	.0	34,740	.0	(5,463)	(5,463)	420	XXX	L	
743410 10 2	PROLOGIS.....		03/19/2009	VARIOUS	8,300.000	79,522	XXX	115,287	115,287	.0	.0	.0	.0	115,287	.0	(35,765)	(35,765)	1,425	XXX	L	
74460D 10 9	PUBLIC STORAGE INC.....		02/20/2009	VARIOUS	3,400.000	202,257	XXX	267,679	270,300	(2,621)	.0	.0	(2,621)	267,679	.0	(65,422)	(65,422)	.0	XXX	L	
758849 10 3	REGENCY CENTERS CORP.....		03/19/2009	VARIOUS	3,400.000	109,056	XXX	158,780	158,780	.0	.0	.0	.0	158,780	.0	(49,724)	(49,724)	2,030	XXX	L	
75885Y 10 7	REGENCY ENERGY PARTNERS LP.....		02/26/2009	MERRILL LYNCH.....	96,000.000	924,372	XXX	772,800	772,800	.0	.0	.0	.0	772,800	.0	151,572	151,572	42,720	XXX	L	
78440X 10 1	SL GREEN REALTY CORP.....		01/09/2009	KEY BANC.....	3,400.000	73,433	XXX	88,060	88,060	.0	.0	.0	.0	88,060	.0	(14,627)	(14,627)	1,275	XXX	L	
81662W 10 8	SEMGROUP ENERGY PARTNERS LP.....		03/13/2009	RBC CAPITAL MARKETS.....	56,000.000	165,614	XXX	141,120	141,120	.0	.0	.0	.0	141,120	.0	24,494	24,494	.0	XXX	L	
828806 10 9	SIMON PROPERTY GROUP INC.....		03/19/2009	VARIOUS	2,800.000	94,625	XXX	148,764	148,764	.0	.0	.0	.0	148,764	.0	(54,139)	(54,139)	.0	XXX	L	
875465 10 6	TANGER FACTORY OUTLET CENTERS I.....		01/26/2009	VARIOUS	5,600.000	195,336	XXX	201,208	210,672	(9,464)	.0	.0	(9,464)	201,208	.0	(5,872)	(5,872)	.0	XXX	L	
87611X 10 5	TARGA RESOURCES PARTNERS LP.....		02/05/2009	RBC CAPITAL MARKETS.....	21,000.000	203,652	XXX	162,750	162,750	.0	.0	.0	.0	162,750	.0	40,902	40,902	10,868	XXX	L	
876664 10 3	TAUBMAN CENTERS INC.....		03/19/2009	VARIOUS	5,800.000	121,429	XXX	147,668	147,668	.0	.0	.0	.0	147,668	.0	(26,239)	(26,239)	2,947	XXX	L	
902653 10 4	UDR INC.....		03/19/2009	VARIOUS	4,100.570	42,460	XXX	53,575	53,575	.0	.0	.0	.0	53,575	.0	(11,115)	(11,115)	6,360	XXX	L	
92276F 10 0	VENTAS INC.....		03/23/2009	VARIOUS	6,400.000	180,916	XXX	214,848	214,848	.0	.0	.0	.0	214,848	.0	(33,932)	(33,932)	1,691	XXX	L	
929042 10 9	VORNADO REALTY TRUST.....		03/31/2009	VARIOUS	1,700.000	65,690	XXX	101,337	101,337	.0	.0	.0	.0	101,337	.0	(35,647)	(35,647)	2,693	XXX	L	

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
949746 10 1	WELLS FARGO & CO.....	...	.01/13/2009	SELL FRACTIONAL SHARE...	.....0.800	.....22	.....XXX.....	.....14	.....11	.....3	.....0	.....0	.....3	.....0	.....14	.....0	.....8	.....8	.....0	.....XXX.....	L.....
958254 10 4	WESTERN GAS PARTNERS LP.....	...	.01/08/2009	MERRILL LYNCH.....	.....40,000.000	.....584,151	.....XXX.....	.....508,705	.....513,200	.....(4,495)	.....0	.....0	.....(4,495)	.....0	.....508,705	.....0	.....75,447	.....75,447	.....0	.....XXX.....	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					13,522,807	XXX	13,603,606	11,835,676	(70,020)	0	0	(70,020)	0	13,603,606	0	(80,799)	(80,799)	209,490	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
811624 10 5	SEABOARD SURETY COMPANY.....	...	.01/02/2009	DISTRIBUTION TO TRAVELER.....	.....500,000.000	.....138,731,885	.....XXX.....	.....103,481,322	.....138,731,884	(35,250,563)	.....0	.....0	.....(35,250,563)	.....0	.....103,481,322	.....0	.....35,250,563	.....35,250,563	.....0	.....XXX.....	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					138,731,885	XXX	103,481,322	138,731,884	(35,250,563)	0	0	(35,250,563)	0	103,481,322	0	35,250,563	35,250,563	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					152,254,692	XXX	117,084,928	150,567,560	(35,320,583)	0	0	(35,320,583)	0	117,084,928	0	35,169,764	35,169,764	209,490	XXX	XXX
9799999.	Total - Common Stocks.....					152,254,692	XXX	117,084,928	150,567,560	(35,320,583)	0	0	(35,320,583)	0	117,084,928	0	35,169,764	35,169,764	209,490	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					181,815,563	XXX	146,762,615	158,814,661	(14,006,812)	0	0	(14,006,812)	0	146,645,799	0	35,169,764	35,169,764	646,395	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					458,388,704	XXX	425,371,622	434,175,648	(13,105,079)	446,380	0	(12,658,699)	2,422,849	425,777,747	(2,717,737)	35,328,694	32,610,957	4,385,085	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

**SCHEDULE DB - PART A - SECTION 1**

Showing All Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

**NONE**

QE06

**SCHEDULE DB - PART B - SECTION 1**

Showing All Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income

**NONE**



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

**SCHEDULE DB - PART C - SECTION 1**

Showing All Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure

**NONE**

**SCHEDULE DB - PART D - SECTION 1**

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

QE07

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
<b>Short Insurance Futures Positions - Hedging Transactions</b>												
US 5-YR NOTE.....	136	..06/01/2009..	.....15,980,000	.....16,152,125	.....(172,125)	.....02/20/2009..	CBT.....	.....0	.....0	.....0	.....(172,125)	.....176,800
US 10-YR NOTE.....	750	..06/01/2009..	.....91,007,813	.....93,058,594	.....(2,050,781)	.....02/20/2009..	CBT.....	.....0	.....0	.....0	.....(2,050,781)	.....1,500,000
US 10-YR NOTE.....	860	..06/01/2009..	.....103,871,875	.....106,707,188	.....(2,835,313)	.....02/23/2009..	CBT.....	.....0	.....0	.....0	.....(2,835,313)	.....1,720,000
US 30-YR NOTE.....	54	..06/01/2009..	.....6,819,188	.....7,003,969	.....(184,781)	.....02/20/2009..	CBT.....	.....0	.....0	.....0	.....(184,781)	.....194,400
1799999. Subtotal - Short Insurance Futures Positions - Hedging Transactions.....			.....217,678,876	.....222,921,875	.....(5,242,999)	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....(5,242,999)	.....3,591,200
2099999. Subtotal - Short Insurance Futures Positions.....			.....217,678,876	.....222,921,875	.....(5,242,999)	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....(5,242,999)	.....3,591,200
2599999. Subtotal - Hedging Transactions.....			.....217,678,876	.....222,921,875	.....(5,242,999)	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....(5,242,999)	.....3,591,200
9999999. Totals.....			.....217,678,876	.....222,921,875	.....(5,242,999)	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....(5,242,999)	.....3,591,200

**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. - NM.....	Albuquerque,NM.....	.....0.190	.....(10)	.....0	.....7,494	.....7,494	.....7,494	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....121,472	.....2,014,434	.....174,134	XXX
Citibank, N.A. - London.....	London,UK.....	.....0.000	.....0	.....0	.....3,392,096	.....3,285,723	.....3,697,906	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....2,674,990	.....1,868,342	.....2,267,909	XXX
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,165	.....111,165	.....111,216	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....14,130,359	.....11,573,711	.....18,097,650	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....(18,951)	.....(365,736)	.....(58,720)	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....(10)	.....0	.....20,428,626	.....18,505,133	.....24,307,588	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....(10)	.....0	.....20,428,626	.....18,505,133	.....24,307,588	XXX
0499999. Cash in Company's Office.....	...XXX...	...XXX...	...XXX...	...XXX...	.....2,733	.....2,741	.....2,904	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....(10)	.....0	.....20,431,359	.....18,507,874	.....24,310,492	XXX

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Government Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		01/30/2009	0.000	04/16/2009	9,996,183	0	14,283
CANADA TREASURY BILLS (CAN. PAY).....		02/02/2009	0.000	04/16/2009	1,999,241	0	2,701
CANADA TREASURY BILLS (CAN. PAY).....		02/27/2009	0.000	04/16/2009	1,499,640	0	720
CANADA TREASURY BILLS (CAN. PAY).....		02/19/2009	0.000	05/14/2009	2,997,485	0	2,285
CANADA TREASURY BILLS (CAN. PAY).....		03/31/2009	0.000	06/11/2009	9,992,392	0	(9)
0499999. All Other Government Issuer Obligations.....					26,484,941	0	19,981
1099999. Total - All Other Government Bonds .....					26,484,941	0	19,981
<b>Total</b>							
7799999. Subtotals - Issuer Obligations.....					26,484,941	0	19,981
8399999. Subtotals - Bonds.....					26,484,941	0	19,981
8699999. Total - Cash Equivalents.....					26,484,941	0	19,981

QE09



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	1	2,042	2,250,000	5	(78,421)
2. Alaska.....AK	0	0	0	0	(19)	0	0	(716)
3. Arizona.....AZ	0	0	1,000,000	2	(82,206)	1,560,000	11	(411,475)
4. Arkansas.....AR	0	0	0	3	(192,931)	2,600,001	13	(374,605)
5. California.....CA	0	0	237,097	1	(38,814)	0	1	(150,463)
6. Colorado.....CO	0	0	0	0	(21,167)	0	0	(70,399)
7. Connecticut.....CT	0	0	4,415,422	4	1,213,348	10,777,381	6	(162,528)
8. Delaware.....DE	0	0	0	0	(7,725)	0	0	(27,654)
9. District of Columbia.....DC	0	0	0	1	(34,115)	3	3	(141,205)
10. Florida.....FL	0	0	0	0	(56,508)	425,000	4	(266,572)
11. Georgia.....GA	0	0	0	1	(32,279)	2,075,000	7	(179,815)
12. Hawaii.....HI	0	0	0	0	(3,263)	0	0	(15,821)
13. Idaho.....ID	0	0	0	0	(456)	0	0	(1,408)
14. Illinois.....IL	0	0	500,000	1	(124,094)	6,511,327	28	(588,658)
15. Indiana.....IN	0	0	20,000	1	189,140	1,216,501	16	(45,660)
16. Iowa.....IA	0	0	425,000	1	(286,213)	1,300,000	5	(407,434)
17. Kansas.....KS	0	0	0	0	(29,163)	100,000	1	(122,426)
18. Kentucky.....KY	0	0	0	0	(38,243)	625,000	3	(163,464)
19. Louisiana.....LA	0	0	150,000	5	(492,530)	6,952,034	76	(446,333)
20. Maine.....ME	0	0	0	0	(16,453)	200,000	1	(63,285)
21. Maryland.....MD	0	0	990,000	1	985,711	9,132	1	(15,294)
22. Massachusetts.....MA	0	0	465,000	2	(1,689,955)	1,000,000	4	(66,527)
23. Michigan.....MI	0	0	0	0	(8,419)	0	0	(49,840)
24. Minnesota.....MN	0	0	0	(1)	(79,508)	200,000	2	(263,727)
25. Mississippi.....MS	0	0	425,000	60	(950,826)	9,147,000	89	(345,730)
26. Missouri.....MO	0	0	0	0	(145,961)	2,250,001	8	(199,378)
27. Montana.....MT	0	0	283,750	2	(16,031)	843,166	4	(60,190)
28. Nebraska.....NE	0	0	0	0	(35,484)	650,000	4	(143,807)
29. Nevada.....NV	0	0	0	0	(10,895)	200,000	1	(41,872)
30. New Hampshire.....NH	0	0	0	0	(5,109)	0	0	(19,906)
31. New Jersey.....NJ	0	0	0	0	(15,322)	0	1	(71,515)
32. New Mexico.....NM	0	0	0	0	(1,795)	0	0	(6,697)
33. New York.....NY	(312)	906	38,110	1	6,783	561,098	3	(26,930)
34. North Carolina.....NC	0	0	0	0	(105,363)	1,000,000	1	(430,438)
35. North Dakota.....ND	0	0	0	0	(23,512)	0	0	(100,832)
36. Ohio.....OH	0	0	0	1	(519,539)	3,119,400	6	(335,045)
37. Oklahoma.....OK	0	0	0	0	(3,102)	0	0	(10,622)
38. Oregon.....OR	0	0	0	0	(3,655)	0	0	(21,684)
39. Pennsylvania.....PA	0	0	0	3	(38,677)	2,840,001	20	(149,204)
40. Rhode Island.....RI	0	0	0	0	(2,048)	50,000	1	(11,728)
41. South Carolina.....SC	0	0	0	2	(572,202)	500,000	2	(99,890)
42. South Dakota.....SD	0	0	0	0	(29,455)	0	0	(102,825)
43. Tennessee.....TN	0	0	(6,650)	3	(18,212)	583,900	17	(294,648)
44. Texas.....TX	0	0	0	1	(327,539)	1,351,000	4	(376,735)
45. Utah.....UT	0	0	0	0	(16,502)	50,000	1	(105,562)
46. Vermont.....VT	0	0	0	0	(912)	0	0	(2,853)
47. Virginia.....VA	0	0	2,827	2	(276,182)	1,695,000	8	(667,757)
48. Washington.....WA	0	0	1,000,000	0	(8,731)	50,003	4	(43,247)
49. West Virginia.....WV	0	0	146,097	3	(332,826)	1,100,000	4	(1,174,906)
50. Wisconsin.....WI	0	0	0	0	(408)	0	1	(35,971)
51. Wyoming.....WY	0	0	0	0	(1,849)	0	0	(9,371)
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	(7,128)	250,000	2	(29,927)
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	88,500	0	0	129,729
58. Aggregate Other Alien.....OT	0	0	0	0	(58)	0	0	(777)
59. Totals.....	(312)	906	10,091,652	101	(4,217,858)	64,041,948	368	(8,904,046)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(58)	0	0	(777)
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	(58)	0	0	(777)



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**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	114,586	0	1	(116,637)
2. Alaska.....AK	0	0	0	0	(58)	0	0	(2,243)
3. Arizona.....AZ	0	0	0	0	(53,036)	0	0	(282,659)
4. Arkansas.....AR	0	0	0	0	(71,007)	150,000	2	(258,425)
5. California.....CA	0	0	0	0	(113,224)	50,928	1	(438,915)
6. Colorado.....CO	0	0	0	0	(41,216)	0	0	(137,078)
7. Connecticut.....CT	0	0	0	0	(250,847)	450,000	3	(844,506)
8. Delaware.....DE	0	0	0	0	(38,877)	0	0	(139,174)
9. District of Columbia.....DC	0	0	0	0	(28,885)	2,503,094	4	(119,565)
10. Florida.....FL	0	0	0	0	2,855,429	4,012,471	5	(682,009)
11. Georgia.....GA	0	0	450,000	2	(403,596)	420,003	5	(369,587)
12. Hawaii.....HI	0	0	0	0	(1,837)	0	0	(8,905)
13. Idaho.....ID	0	0	0	0	(8)	0	0	(23)
14. Illinois.....IL	0	0	(2,550,000)	11	2,584,134	47,592,416	134	(1,090,956)
15. Indiana.....IN	0	0	0	0	156,239	237,001	2	(25,397)
16. Iowa.....IA	0	0	0	0	(33,099)	0	0	(121,260)
17. Kansas.....KS	0	0	0	0	(43,801)	0	0	(183,877)
18. Kentucky.....KY	0	0	0	0	(28,919)	0	0	(123,611)
19. Louisiana.....LA	0	0	(75,000)	0	(69,543)	1,330,000	17	(288,656)
20. Maine.....ME	0	0	0	0	(23,063)	1,000,000	1	(88,710)
21. Maryland.....MD	0	0	0	0	(20,593)	0	0	(73,437)
22. Massachusetts.....MA	0	0	0	0	(1,735)	1,000,000	1	(23,296)
23. Michigan.....MI	0	0	0	0	(12,221)	0	0	(72,354)
24. Minnesota.....MN	0	0	17,083	1	(52,989)	0	0	(226,315)
25. Mississippi.....MS	0	0	100,000	0	(212,055)	(5,000)	1	(59,688)
26. Missouri.....MO	0	0	0	0	(13,152)	0	0	(57,054)
27. Montana.....MT	0	0	0	0	(15,995)	0	0	(60,051)
28. Nebraska.....NE	0	0	0	0	(39,670)	0	1	(160,773)
29. Nevada.....NV	0	0	0	0	(11,369)	0	0	(43,692)
30. New Hampshire.....NH	0	0	0	0	(16,006)	0	0	(62,365)
31. New Jersey.....NJ	0	0	0	0	(21,420)	0	0	(99,980)
32. New Mexico.....NM	0	0	0	0	(24,400)	0	0	(91,057)
33. New York.....NY	0	0	803,456	2	(12,567)	4,575,005	12	(91,680)
34. North Carolina.....NC	0	0	0	1	(210,379)	130,000	4	(859,461)
35. North Dakota.....ND	0	0	0	0	(17,914)	0	0	(76,824)
36. Ohio.....OH	0	0	0	0	(51,517)	248,626	3	(289,902)
37. Oklahoma.....OK	0	0	0	0	(17,914)	0	0	(61,333)
38. Oregon.....OR	0	0	0	0	(23,609)	0	0	(140,058)
39. Pennsylvania.....PA	0	0	4,371,132	6	(333,644)	3,975,023	23	(470,837)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(847,981)	1,650,000	5	(215,871)
42. South Dakota.....SD	0	0	0	0	(22,658)	0	0	(79,096)
43. Tennessee.....TN	0	0	0	0	(28,851)	0	0	(741,660)
44. Texas.....TX	0	0	0	0	(79,478)	0	0	(386,153)
45. Utah.....UT	0	0	0	0	1,042,766	4,550,002	5	(46,276)
46. Vermont.....VT	0	0	0	0	(4,719)	0	0	(14,765)
47. Virginia.....VA	0	0	0	0	(43,248)	200,000	1	(165,963)
48. Washington.....WA	0	0	0	0	(39,001)	6,384	0	(193,188)
49. West Virginia.....WV	0	0	0	0	(73,795)	2,850,000	2	(407,388)
50. Wisconsin.....WI	0	0	0	0	(170)	0	0	(15,006)
51. Wyoming.....WY	0	0	0	0	(2,363)	0	0	(11,973)
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	248,493	2	(83,891)	864,007	10	(121,300)
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	309,000	0	0	452,952
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	3,365,164	25	3,525,832	77,789,960	243	(10,288,039)

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	7,596	25,000	1	(7,732)
2. Alaska.....AK	0	0	0	0	(52)	0	0	(1,999)
3. Arizona.....AZ	0	0	0	0	(3,453)	0	0	(18,402)
4. Arkansas.....AR	0	0	0	0	(17,189)	305,000	3	(62,558)
5. California.....CA	0	0	0	0	(11,463)	0	0	(44,437)
6. Colorado.....CO	0	0	0	0	(7,508)	500,000	1	(24,972)
7. Connecticut.....CT	0	0	0	0	(5,995)	1,000	1	(20,183)
8. Delaware.....DE	0	0	0	0	(1,161)	0	0	(4,157)
9. District of Columbia.....DC	0	0	0	0	(457)	0	0	(1,894)
10. Florida.....FL	0	0	0	0	(22,261)	2,250,000	6	(105,013)
11. Georgia.....GA	0	0	0	0	(2,208)	0	0	(12,300)
12. Hawaii.....HI	0	0	0	0	(713)	0	0	(3,458)
13. Idaho.....ID	0	0	0	0	(2,802)	0	0	(8,658)
14. Illinois.....IL	0	0	0	0	(3,525)	765,000	5	(24,674)
15. Indiana.....IN	0	0	0	0	(1,165)	0	0	(5,133)
16. Iowa.....IA	0	0	0	2	(36,579)	0	0	(46,079)
17. Kansas.....KS	0	0	0	0	(25,986)	0	0	(109,088)
18. Kentucky.....KY	0	0	0	0	(7,981)	0	0	(34,111)
19. Louisiana.....LA	0	0	100,000	0	(52,662)	400,000	6	(52,559)
20. Maine.....ME	0	0	0	0	(2,991)	0	0	(11,506)
21. Maryland.....MD	0	0	0	0	(4,430)	0	0	(15,800)
22. Massachusetts.....MA	0	0	0	0	(868)	0	0	(11,648)
23. Michigan.....MI	0	0	0	0	(1,915)	0	0	(11,334)
24. Minnesota.....MN	0	0	0	0	(11,464)	0	0	(38,026)
25. Mississippi.....MS	0	0	0	0	(2,226)	1,000	1	(11,019)
26. Missouri.....MO	0	0	0	0	(4,861)	0	0	(21,085)
27. Montana.....MT	0	0	0	0	(2,506)	0	0	(9,409)
28. Nebraska.....NE	0	0	0	0	(7,775)	0	0	(31,508)
29. Nevada.....NV	0	0	0	0	(1,684)	0	0	(6,473)
30. New Hampshire.....NH	0	0	0	0	(1,148)	0	0	(4,474)
31. New Jersey.....NJ	0	0	0	0	(7,762)	0	0	(36,228)
32. New Mexico.....NM	0	0	0	0	(1,881)	0	0	(7,021)
33. New York.....NY	0	0	0	1	(22,614)	1,975,000	10	(67,721)
34. North Carolina.....NC	0	0	0	0	(13,517)	5,000	1	(55,221)
35. North Dakota.....ND	0	0	0	0	(861)	0	0	(3,693)
36. Ohio.....OH	0	0	0	1	(254,888)	749,000	2	(27,509)
37. Oklahoma.....OK	0	0	0	0	(8,106)	0	0	(27,754)
38. Oregon.....OR	0	0	0	1	(1,110)	0	0	(6,576)
39. Pennsylvania.....PA	0	0	0	0	(9,063)	965,000	6	(47,154)
40. Rhode Island.....RI	0	0	0	0	(368)	0	0	(2,106)
41. South Carolina.....SC	0	0	0	0	(2,235)	500,000	1	(10,056)
42. South Dakota.....SD	0	0	0	0	(4,593)	0	0	(16,033)
43. Tennessee.....TN	0	0	0	0	(1,046)	225,000	2	(26,888)
44. Texas.....TX	0	0	0	2	(121,906)	0	0	(106,428)
45. Utah.....UT	0	0	0	0	(927)	0	0	(5,929)
46. Vermont.....VT	0	0	0	0	(868)	0	0	(2,716)
47. Virginia.....VA	0	0	0	0	(18,317)	100,000	1	(70,290)
48. Washington.....WA	0	0	0	0	(2,039)	100,000	1	(10,100)
49. West Virginia.....WV	0	0	0	0	(3,542)	0	0	(19,555)
50. Wisconsin.....WI	0	0	0	0	(20)	0	0	(1,799)
51. Wyoming.....WY	0	0	0	0	(784)	0	0	(3,972)
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	(76)	0	0	(318)
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	667,500	80,000	0	978,464
58. Aggregate Other Alien.....OT	0	0	0	0	(1,080)	0	0	(1,344)
59. Totals.....	0	0	100,000	7	(47,534)	8,946,000	48	(337,636)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(1,080)	0	0	(1,344)
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	(1,080)	0	0	(1,344)



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	17,796	5,000,000	3	(18,114)
2. Alaska.....AK	0	0	0	0	(9)	0	0	(345)
3. Arizona.....AZ	0	0	0	0	(4,420)	0	0	(23,555)
4. Arkansas.....AR	0	0	250,000	0	(13,506)	0	1	(49,153)
5. California.....CA	0	0	0	0	(37,607)	0	0	(145,785)
6. Colorado.....CO	0	0	0	0	(9,985)	0	0	(33,207)
7. Connecticut.....CT	0	0	0	0	(10,413)	0	0	(35,055)
8. Delaware.....DE	0	0	0	0	(2,726)	0	0	(9,760)
9. District of Columbia.....DC	0	0	0	0	(1,895)	0	0	(7,845)
10. Florida.....FL	0	0	0	1	(21,282)	1,000,000	1	(100,397)
11. Georgia.....GA	0	0	0	0	(4,311)	0	0	(24,014)
12. Hawaii.....HI	0	0	0	0	(131)	0	0	(634)
13. Idaho.....ID	0	0	0	0	(4,329)	0	0	(13,374)
14. Illinois.....IL	0	0	0	0	(8,309)	116,815	4	(58,161)
15. Indiana.....IN	0	0	0	0	(3,147)	0	0	(13,869)
16. Iowa.....IA	0	0	0	0	(8,606)	0	0	(31,528)
17. Kansas.....KS	0	0	0	0	(14,525)	0	0	(60,975)
18. Kentucky.....KY	0	0	0	0	(3,872)	0	0	(16,549)
19. Louisiana.....LA	0	0	0	0	(106,256)	100,000	2	(46,719)
20. Maine.....ME	0	0	0	0	(5,742)	0	0	(22,085)
21. Maryland.....MD	0	0	0	0	(6,132)	676,500	11	(21,867)
22. Massachusetts.....MA	0	0	0	0	(1,386)	0	0	(18,613)
23. Michigan.....MI	0	0	0	0	(3,672)	0	0	(21,737)
24. Minnesota.....MN	0	0	0	0	(25,701)	0	0	(85,251)
25. Mississippi.....MS	0	0	350,000	1	(8,624)	950,000	8	(42,700)
26. Missouri.....MO	0	0	0	0	(7,505)	0	0	(32,558)
27. Montana.....MT	0	0	0	0	(2,322)	36,000	4	(8,717)
28. Nebraska.....NE	0	0	0	0	(16,745)	0	0	(67,864)
29. Nevada.....NV	0	0	0	0	(2,368)	0	0	(9,103)
30. New Hampshire.....NH	0	0	0	0	(1,172)	0	0	(4,566)
31. New Jersey.....NJ	0	0	0	0	(5,897)	50,000	1	(27,524)
32. New Mexico.....NM	0	0	0	0	(868)	0	0	(3,240)
33. New York.....NY	0	0	0	1	(4,039)	370,000	3	(11,683)
34. North Carolina.....NC	0	0	0	0	(17,329)	0	0	(70,796)
35. North Dakota.....ND	0	0	0	0	(775)	0	0	(3,324)
36. Ohio.....OH	0	0	0	0	(9,401)	0	0	(52,902)
37. Oklahoma.....OK	0	0	0	0	(4,237)	0	0	(14,505)
38. Oregon.....OR	0	0	0	0	(1,588)	0	0	(9,420)
39. Pennsylvania.....PA	0	0	0	2	(7,036)	1,050,000	3	(36,597)
40. Rhode Island.....RI	0	0	0	0	(1,021)	0	0	(5,844)
41. South Carolina.....SC	0	0	0	0	(2,086)	0	0	(9,386)
42. South Dakota.....SD	0	0	0	0	(4,532)	0	0	(15,819)
43. Tennessee.....TN	0	0	0	0	(2,223)	0	0	(57,137)
44. Texas.....TX	0	0	0	1	(114,826)	0	0	(72,521)
45. Utah.....UT	0	0	0	0	(1,081)	0	2	(6,917)
46. Vermont.....VT	0	0	0	0	(795)	0	0	(2,487)
47. Virginia.....VA	0	0	0	0	(18,825)	0	0	(72,243)
48. Washington.....WA	0	0	0	0	(2,509)	0	0	(12,430)
49. West Virginia.....WV	0	0	0	0	(5,018)	0	0	(27,702)
50. Wisconsin.....WI	0	0	0	0	(39)	400,000	1	(3,428)
51. Wyoming.....WY	0	0	0	0	(524)	0	0	(2,657)
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	(1,820)	250,000	1	(7,641)
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	435,000	0	0	637,650
58. Aggregate Other Alien.....OT	0	0	0	0	(23,467)	0	0	(29,195)
59. Totals.....	0	0	600,000	6	(113,837)	9,999,315	45	(941,848)

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(23,467)	0	0	(29,195)
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	(23,467)	0	0	(29,195)

**NONE**