

QUARTERLY STATEMENT

AS OF JUNE 30, 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**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman of the Board, President & Chief Executive Officer	SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	# MARIA OLIVO.....	Executive Vice President & Treasurer
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	DOREEN SPADORCIA.....	Executive Vice President, Claim
4. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	# GREGORY CHESHIRE TOCZYDLOWSKI *..	Executive Vice President, Personal Insurance
6. JOHN JOSEPH ALBANO.....	Executive Vice President, 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 & 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	DOREEN SPADORCIA
ANDY FRANCIS BESSETTE	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	# GREGORY CHESHIRE TOCZYDLOWSKI *
BRIAN WILLIAM MacLEAN	

* Effective July 16, 2009

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

Brian W. MacLean

President

Wendy C. Skjerven

Wendy C. Skjerven

Secretary

Douglas K. Russell

Douglas K. Russell

Controller

Subscribed and sworn to before me this

30th day of July, 2009

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



a. Is this an original filing? Yes No

b. If no:
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,701,494,337	0	11,701,494,337	11,578,281,236
2. Stocks:				
2.1 Preferred stocks.....	5,301,740	0	5,301,740	16,924,541
2.2 Common stocks.....	3,081,987,275	10,142,220	3,071,845,054	3,086,746,042
3. Mortgage loans on real estate:				
3.1 First liens.....	57,294,448	898,756	56,395,692	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).....	92,452,930	0	92,452,930	94,244,599
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	635,422,012	0	635,422,012	643,965,338
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....21,979,897), cash equivalents (\$.....0) and short-term investments (\$.....493,133,969).....	515,113,866	0	515,113,866	829,126,325
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	609,659,094	2,928,058	606,731,036	585,999,914
8. Receivables for securities.....	1,864,475	0	1,864,475	6,959,752
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	16,700,590,177	13,969,034	16,686,621,143	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.....	147,331,040	0	147,331,040	149,121,443
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	280,252,032	44,035,521	236,216,510	246,280,270
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....11,532,581 earned but unbilled premiums).....	997,370,689	8,840,574	988,530,116	962,964,354
13.3 Accrued retrospective premiums.....	102,300,052	587,230	101,712,823	79,775,504
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	5,771,238	0	5,771,238	10,428,941
14.2 Funds held by or deposited with reinsured companies.....	24,062,490	0	24,062,490	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.....	16,261,741	0	16,261,741	63,206,232
16.2 Net deferred tax asset.....	671,348,948	427,773,328	243,575,620	246,663,815
17. Guaranty funds receivable or on deposit.....	5,604,702	0	5,604,702	7,362,303
18. Electronic data processing equipment and software.....	479,267	0	479,267	610,729
19. Furniture and equipment, including health care delivery assets (\$.....0).....	11,585,679	11,584,106	1,573	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.....	83,762,241	27,034,713	56,727,527	469,393,078
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	19,046,720,296	533,824,506	18,512,895,791	19,162,959,762
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	19,046,720,296	533,824,506	18,512,895,791	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.....	39,563,969	0	39,563,969	42,598,786
2302. State surcharges receivable.....	11,814,913	0	11,814,913	25,649,267
2303. Ceded deposit asset.....	9,174,915	0	9,174,915	9,214,235
2398. Summary of remaining write-ins for Line 23 from overflow page.....	23,208,443	27,034,713	(3,826,270)	391,930,790
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	83,762,241	27,034,713	56,727,527	469,393,078

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....914,708,753).....	7,848,146,381	7,861,178,116
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,493,825	5,865,426
3. Loss adjustment expenses.....	1,832,176,085	1,826,620,788
4. Commissions payable, contingent commissions and other similar charges.....	96,693,332	150,847,301
5. Other expenses (excluding taxes, licenses and fees).....	88,693,494	114,175,486
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	101,988,068	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 \$.....717,119,658 and including warranty reserves of \$.....0).....	2,153,243,188	2,098,724,313
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,138,728	8,865,025
12. Ceded reinsurance premiums payable (net of ceding commissions).....	129,403,231	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.....	68,148,449	81,256,734
15. Remittances and items not allocated.....	41,269,731	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.....	46,891,749	132,151,676
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	8,745,012	164,247,727
20. Payable for securities.....	8,232,096	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.....	67,168,906	3,767,388
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,559,759,387	12,796,453,285
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,559,759,387	12,796,453,285
27. Aggregate write-ins for special surplus funds.....	44,650,310	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.....	3,171,725,204	3,275,206,526
33. Unassigned funds (surplus).....	2,716,760,890	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).....	5,953,136,404	6,366,506,477
36. Totals.....	18,512,895,791	19,162,959,762

DETAILS OF WRITE-INS

2301. Reinsurance receivable/payable intercompany.....	51,505,087	0
2302. Retrospective premium reserve.....	47,399,135	29,613,705
2303. Investment real estate liability.....	12,604,668	27,900,696
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(44,339,985)	(53,747,013)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	67,168,906	3,767,388
2701. Special surplus from retroactive reinsurance.....	43,650,310	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).....	44,650,310	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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....848,678,587).....	924,924,062	968,294,988	1,926,687,875
1.2 Assumed..... (written \$.....2,347,549,690).....	2,287,284,239	2,271,910,740	4,559,214,191
1.3 Ceded..... (written \$.....778,260,183).....	853,045,795	895,236,760	1,785,371,335
1.4 Net..... (written \$.....2,417,968,094).....	2,359,162,506	2,344,968,969	4,700,530,731
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,302,867,614):			
2.1 Direct.....	446,733,437	642,733,835	1,066,280,204
2.2 Assumed.....	1,132,913,485	1,030,090,168	2,052,149,382
2.3 Ceded.....	410,158,732	595,571,214	834,740,126
2.4 Net.....	1,169,488,190	1,077,252,789	2,283,689,460
3. Loss adjustment expenses incurred.....	295,747,300	296,654,312	602,444,343
4. Other underwriting expenses incurred.....	777,922,509	730,334,256	1,467,502,680
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,243,157,999	2,104,241,357	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).....	116,004,507	240,727,613	346,894,248
INVESTMENT INCOME			
9. Net investment income earned.....	310,121,417	398,514,660	839,335,728
10. Net realized capital gains (losses) less capital gains tax of \$.....(8,040,649).....	(32,686,198)	7,349,414	(103,977,947)
11. Net investment gain (loss) (Lines 9 + 10).....	277,435,219	405,864,074	735,357,781
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(5,157,184) amount charged off \$.....2,195,243).....	(7,352,427)	(4,966,271)	(10,752,721)
13. Finance and service charges not included in premiums.....	11,662,047	11,532,659	22,948,438
14. Aggregate write-ins for miscellaneous income.....	(870,443)	22,820,992	14,155,156
15. Total other income (Lines 12 through 14).....	3,439,176	29,387,379	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).....	396,878,903	675,979,066	1,108,602,903
17. Dividends to policyholders.....	2,548,723	2,953,294	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).....	394,330,180	673,025,772	1,103,161,632
19. Federal and foreign income taxes incurred.....	80,910,074	149,324,050	253,778,169
20. Net income (Line 18 minus Line 19) (to Line 22).....	313,420,105	523,701,722	849,383,463
CAPITAL AND SURPLUS ACCOUNT			
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).....	313,420,105	523,701,722	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 \$.....31,410,191.....	89,028,270	136,016,866	68,850,703
25. Change in net unrealized foreign exchange capital gain (loss).....	102,671,779	953,866	(164,229,371)
26. Change in net deferred income tax.....	(3,640,199)	(51,910,820)	(35,557,921)
27. Change in nonadmitted assets.....	37,881,860	28,106,710	(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.....	(103,481,322)	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.....	(849,250,563)	(1,100,000,000)	(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).....	(413,370,073)	(463,131,656)	(514,600,789)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,953,136,404	6,417,975,609	6,366,506,477
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	865,990	(17,561)	(1,826,537)
1402. Fines and penalties of regulatory authorities.....	(1,214)	(1,265,523)	(2,867,973)
1403. Profit and loss, miscellaneous.....	(416,533)	(5,070,228)	(4,258,477)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,318,686)	29,174,304	23,108,143
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(870,443)	22,820,992	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
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,382,160,934	4,716,545,639
2. Net investment income.....	382,689,205	1,064,695,747
3. Miscellaneous income.....	3,439,176	26,350,873
4. Total (Lines 1 through 3).....	2,768,289,316	5,807,592,259
5. Benefit and loss related payments.....	1,177,311,258	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.....	1,177,861,208	2,052,959,491
8. Dividends paid to policyholders.....	1,275,021	4,177,311
9. Federal and foreign income taxes paid (recovered) net of \$.....(17,393,384) tax on capital gains (losses).....	25,924,935	228,096,739
10. Total (Lines 5 through 9).....	2,382,372,421	5,088,185,069
11. Net cash from operations (Line 4 minus Line 10).....	385,916,894	719,407,190
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,390,589,499	1,977,579,326
12.2 Stocks.....	195,301,314	376,249,481
12.3 Mortgage loans.....	240,000	295,000
12.4 Real estate.....	0	0
12.5 Other invested assets.....	10,798,646	92,050,824
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(702,862)	750,703
12.7 Miscellaneous proceeds.....	5,095,277	11,679,654
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,601,321,874	2,458,604,988
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	1,559,029,278	1,017,248,388
13.2 Stocks.....	25,314,032	101,977,253
13.3 Mortgage loans.....	1,614,154	53,680,293
13.4 Real estate.....	7,031,955	20,251,879
13.5 Other invested assets.....	69,346,413	225,951,382
13.6 Miscellaneous applications.....	4,044,330	6,428,381
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,666,380,161	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).....	(65,058,287)	1,033,067,411
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	(103,481,322)	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.....	849,250,563	1,100,000,000
16.6 Other cash provided (applied).....	317,860,819	(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).....	(634,871,066)	(1,342,811,040)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(314,012,459)	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).....	515,113,866	829,126,325
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Stocks converted to bonds.....	29,721,050	0
20.0002 Exchange of stock.....	2,720,000	0
20.0003 Return of capital to parent.....	(103,481,322)	0
20.0004 Receipt of non-cash distribution from subsidiary.....	0	10,496,787
20.0005 Dissolution of affiliate.....	0	8,678,406
20.0006 Liquidation of affiliate.....	0	3,103,469

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of 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

During the second quarter of 2009, the Company discovered that it incorrectly reported the distribution of 100% of the common stock of its subsidiary, Seaboard Surety Company (Seaboard), a New York property-casualty insurance company to its parent, The Travelers Companies, Inc. (TRV). The total amount of the distribution was incorrectly reported as a return of capital, in the amount of \$138,731,885. The transaction should have been reported as a combination of the following: (i) a return of capital in the amount of \$103,481,322, which represents the Company's cost basis of its investment in Seaboard, and (ii) a dividend in the amount of \$35,250,563, which represents the Company's unrealized gain in Seaboard at the time of the distribution. This correction had no impact on total assets, total liabilities, total surplus or net income, however did impact the components of surplus (paid-in and contributed capital and unassigned funds). See Note 10 for additional information regarding this transaction.

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

On January 2, 2009 in accordance with a Plan of Merger and in connection with and as part of a series of related transactions as contemplated by and described in the "Agreement and Plan of Restructuring" dated October 15, 2008, the Company's subsidiary Seaboard merged with and into Travelers Casualty and Surety Company of America (America), with America being the surviving corporation. At the time of this merger Seaboard had a statutory carrying value of \$138,731,885.

As part of these transactions the Company distributed 100% of the common shares of Seaboard to its sole shareholder and parent TRV. The transaction qualified as a tax-free spin-off distribution under Section 355 of the Internal Revenue

NOTES TO FINANCIAL STATEMENTS

Code and was reported as a return of capital of \$103,481,322 and a dividend of \$35,250,563 resulting in a decrease in surplus in the Company's quarterly statement. In accordance with the "Plan of Merger, Seaboard then merged with and into America at which time all issued and outstanding shares of Seaboard were exchanged for 400 shares of America. TRV then contributed the 400 shares as a capital contribution to Travelers Property Casualty Corp. (TPC). TPC then contributed the 400 shares to Travelers Insurance Group Holdings Inc. which in turn contributed the 400 shares to America's parent Travelers Casualty and Surety Company. The statutory merger method was utilized in merging the two entities, of which America was the surviving entity.

Note 11 - Debt

No significant change.

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

No significant change.

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

On June 25, 2009, St. Paul Fire and Marine Insurance Company paid ordinary dividends of \$814 million to its parent company, TRV.

In connection with the Company's distribution of Seaboard to TRV on January 2, 2009, dividends in the amount of \$35,250,563 have been recorded. See Note 10 for additional details.

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 multi-peril 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 commercial multi-peril (all in accident year 2008), and a corresponding overstatement

NOTES TO FINANCIAL STATEMENTS

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 was 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.

Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2008 to June 30, 2009, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$128,668,000, 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. This was partially offset by unfavorable development in environmental reserves. 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 initiatives 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.

NOTES TO FINANCIAL STATEMENTS

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007.....
- 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]

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).

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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....17,791,350

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	\$2,965,991,664
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$75,773,042	\$78,302,145
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,061,438,465	\$3,044,293,809
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	270 Park Avenue, New York, NY 10017-2070
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 [] No [X]

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

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

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

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

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:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] 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

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)
All Other Insurers				
00000.....	AA-1120084.....	LLOYDS SYNDICATE 1955.....	UNITED KINGDOM.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	8,146,992	9,932,455	2,828,033	6,598,038	91,867,144	96,037,653
2. Alaska.....AK	L	3,519,107	3,764,742	1,388,986	875,696	11,453,724	12,223,636
3. Arizona.....AZ	L	7,865,639	11,506,846	4,306,057	1,813,230	73,550,610	78,823,627
4. Arkansas.....AR	L	4,595,130	5,888,283	1,954,381	2,581,442	16,095,577	27,712,689
5. California.....CA	L	63,447,354	77,236,950	38,445,231	32,256,446	422,896,158	455,341,489
6. Colorado.....CO	L	18,087,647	20,035,059	4,289,600	6,600,020	101,672,825	96,395,502
7. Connecticut.....CT	L	8,916,812	12,135,998	20,386,667	20,427,600	84,122,082	100,185,520
8. Delaware.....DE	L	1,324,659	1,891,580	503,010	724,337	17,339,254	24,824,037
9. District of Columbia.....DC	L	2,102,171	2,551,260	1,671,637	5,822,258	28,048,921	28,496,307
10. Florida.....FL	L	42,351,503	44,739,374	26,349,950	18,763,824	166,571,260	172,393,091
11. Georgia.....GA	L	13,265,331	16,509,638	4,386,182	7,294,952	92,565,710	99,771,860
12. Hawaii.....HI	L	1,890,716	2,043,902	408,102	1,467,516	8,859,219	7,757,753
13. Idaho.....ID	L	837,614	1,895,792	1,222,370	780,069	6,559,204	7,966,661
14. Illinois.....IL	L	31,323,198	34,832,259	35,854,485	43,986,726	336,977,739	386,226,017
15. Indiana.....IN	L	7,053,358	8,426,332	4,997,884	6,869,660	58,847,744	59,303,136
16. Iowa.....IA	L	4,355,889	4,749,427	2,936,604	8,478,291	43,287,802	38,467,854
17. Kansas.....KS	L	9,939,118	11,055,763	5,591,263	2,670,985	44,645,819	47,120,312
18. Kentucky.....KY	L	4,942,296	4,691,528	2,575,205	4,526,318	39,966,741	42,877,815
19. Louisiana.....LA	L	31,009,912	35,476,505	30,588,189	17,096,583	123,037,183	162,402,161
20. Maine.....ME	L	2,012,562	2,322,546	2,902,071	427,514	9,798,661	9,169,806
21. Maryland.....MD	L	10,866,240	11,926,990	10,105,516	5,167,478	82,674,816	80,896,013
22. Massachusetts.....MA	L	19,023,289	22,315,959	9,933,156	9,771,793	141,315,476	138,543,620
23. Michigan.....MI	L	12,368,342	13,277,157	13,609,157	10,548,952	91,710,210	93,562,424
24. Minnesota.....MN	L	14,760,894	17,438,809	7,936,664	16,940,233	146,400,694	157,322,187
25. Mississippi.....MS	L	7,769,121	7,953,945	4,742,662	4,850,663	48,700,902	58,656,183
26. Missouri.....MO	L	10,020,943	10,026,131	4,454,828	5,461,152	85,265,816	85,073,401
27. Montana.....MT	L	4,462,047	4,484,555	849,571	1,206,711	22,477,124	23,020,488
28. Nebraska.....NE	L	2,625,731	2,921,530	13,674,123	1,838,353	31,699,255	28,308,517
29. Nevada.....NV	L	3,724,607	4,723,022	11,143,607	8,726,371	42,526,116	46,683,838
30. New Hampshire.....NH	L	2,354,928	3,291,485	1,147,057	475,842	21,428,594	24,133,286
31. New Jersey.....NJ	L	31,748,476	33,382,274	12,944,424	14,142,383	181,974,675	189,620,660
32. New Mexico.....NM	L	14,140,953	15,520,430	5,056,769	6,590,064	47,681,518	45,551,052
33. New York.....NY	L	69,636,642	69,864,214	38,093,812	42,174,505	480,601,495	506,530,988
34. North Carolina.....NC	L	10,702,903	11,058,988	2,949,078	11,721,403	57,105,637	70,214,999
35. North Dakota.....ND	L	4,192,247	3,966,230	1,347,151	2,039,137	8,967,726	8,067,491
36. Ohio.....OH	L	11,371,250	15,418,585	6,422,607	5,866,804	94,247,760	105,064,762
37. Oklahoma.....OK	L	11,483,503	11,126,816	5,030,017	4,937,046	34,915,419	48,514,097
38. Oregon.....OR	L	3,927,528	5,937,987	6,154,307	2,082,444	25,273,362	25,990,867
39. Pennsylvania.....PA	L	31,948,710	35,384,364	18,556,319	11,073,121	184,032,277	188,914,076
40. Rhode Island.....RI	L	1,715,004	2,495,435	633,551	605,864	50,473,594	60,095,575
41. South Carolina.....SC	L	4,292,297	5,246,284	2,675,087	3,847,707	33,789,438	38,055,148
42. South Dakota.....SD	L	2,561,227	2,485,241	221,257	833,278	16,443,972	17,467,562
43. Tennessee.....TN	L	5,904,663	7,321,053	12,183,621	8,476,645	65,182,254	64,177,053
44. Texas.....TX	L	73,588,669	80,554,683	40,538,939	48,862,182	413,524,488	388,740,853
45. Utah.....UT	L	7,572,754	10,179,278	3,941,155	3,081,634	37,440,597	36,251,742
46. Vermont.....VT	L	1,776,027	1,722,649	187,196	578,921	11,425,091	11,527,501
47. Virginia.....VA	L	14,126,846	15,861,803	7,476,578	6,638,328	80,997,074	80,316,493
48. Washington.....WA	L	10,163,668	17,095,684	27,919,050	17,565,245	129,819,626	120,875,263
49. West Virginia.....WV	L	5,368,302	5,265,075	6,242,986	3,142,469	32,096,917	30,941,125
50. Wisconsin.....WI	L	14,465,136	13,579,439	4,751,551	4,302,142	74,259,785	78,854,560
51. Wyoming.....WY	L	12,372,839	12,739,470	6,510,207	2,849,724	26,583,782	22,182,412
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	13,715	13,242	0	0	24,930	10,563
54. Puerto Rico.....PR	L	471,023	416,746	389,450	(1,850,750)	9,141,326	7,034,884
55. US Virgin Islands.....VI	L	271,716	482,251	7,070	62,962	872,574	947,515
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	L	120,889,520	129,929,224	57,088,133	45,424,887	393,809,680	413,995,756
58. Aggregate Other Alien.....OT	XXX	29,009,821	32,131,144	2,546,704	19,093,774	73,438,916	75,592,001
59. Totals.....	(a) 54	848,678,587	949,224,411	541,049,266	519,190,974	5,056,486,294	5,325,231,883
DETAILS OF WRITE-INS							
5801. Other Alien Combined.....	XXX	29,009,821	31,774,135	2,546,704	19,093,774	73,438,916	75,469,720
5802. Bahama Islands.....	XXX	0	357,009	0	0	0	122,281
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	29,009,821	32,131,144	2,546,704	19,093,774	73,438,916	75,592,001

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

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

Q11

NONE

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	76,568,404	42,675,254	55.7	90.3
2. Allied lines.....	24,650,263	5,718,701	23.2	43.3
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(19,104)	0.0	(2,338.0)
5. Commercial multiple peril.....	9,091,222	(3,061,786)	(33.7)	(24.8)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	118,720,862	43,459,828	36.6	13.4
9. Inland marine.....	29,246,592	12,221,067	41.8	(12.4)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	1,858	(246,902)	(13,288.6)	1,905.7
11.2. Medical professional liability - claims made.....	(336)	460,714	(137,117.4)	(69,007.7)
12. Earthquake.....	1,759,779	(517,804)	(29.4)	50.5
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.....	444,759	171,360	38.5	48.7
16. Workers' compensation.....	(2,518,558)	30,101,837	(1,195.2)	3,599.0
17.1. Other liability-occurrence.....	315,223,925	128,453,631	40.7	49.4
17.2. Other liability-claims made.....	147,550,566	63,452,883	43.0	74.1
18.1. Products liability-occurrence.....	54,806,406	9,209,508	16.8	283.8
18.2. Products liability-claims made.....	9,045,248	4,912,734	54.3	(1.5)
19.1. 19.2 Private passenger auto liability.....	10,094	(90)	(0.9)	(1,109.3)
19.3. 19.4 Commercial auto liability.....	85,341,945	38,056,248	44.6	65.8
21. Auto physical damage.....	24,138,429	12,506,960	51.8	63.9
22. Aircraft (all perils).....	2,648,413	(1,723,834)	(65.1)	438.0
23. Fidelity.....	16,711,836	11,939,007	71.4	79.0
24. Surety.....	3,628,787	45,484,524	1,253.4	(1,148.2)
26. Burglary and theft.....	2,174,607	1,377,002	63.3	120.1
27. Boiler and machinery.....	5,601,401	2,038,413	36.4	35.6
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.....	77,558	63,287	81.6	61.5
35. Totals.....	924,924,062	446,733,437	48.3	66.4
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	77,558	63,287	81.6	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).....	77,558	63,287	81.6	61.5

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	35,541,483	73,926,266	80,552,579
2. Allied lines.....	10,177,517	22,007,115	25,704,295
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	(410)
5. Commercial multiple peril.....	4,758,468	9,507,503	9,438,958
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	67,740,675	124,627,834	124,471,563
9. Inland marine.....	13,234,432	29,130,522	41,287,628
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	(39,464)
11.2. Medical professional liability - claims made.....	(24)	(336)	(29,020)
12. Earthquake.....	424,787	1,277,937	2,936,433
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	228,020	471,336	417,777
16. Workers' compensation.....	(1,622,852)	(2,501,003)	(3,564,660)
17.1. Other liability-occurrence.....	149,909,040	303,037,329	312,749,659
17.2. Other liability-claims made.....	40,318,001	94,098,397	158,552,911
18.1. Products liability-occurrence.....	23,370,063	53,289,310	58,095,502
18.2. Products liability-claims made.....	5,437,760	8,954,912	7,867,600
19.1. 19.2 Private passenger auto liability.....	3,987	9,520	13,217
19.3. 19.4 Commercial auto liability.....	40,128,550	79,258,630	79,345,758
21. Auto physical damage.....	10,983,025	22,226,196	21,386,306
22. Aircraft (all perils).....	1,785,654	3,643,902	1,029,126
23. Fidelity.....	7,743,148	14,447,239	16,214,830
24. Surety.....	1,493,492	4,076,653	5,966,887
26. Burglary and theft.....	940,265	1,970,275	1,921,875
27. Boiler and machinery.....	2,380,174	4,944,019	4,905,059
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	275,029	0
35. Totals.....	414,975,664	848,678,587	949,224,411
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	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).....	0	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	343,545	50,800	394,346	2,437,450	33,829	3,602,473	6,073,751	70,244	(178,299)	(108,056)
2. 2007.....	467,721	721,654	1,189,375	142,444	10,329	152,773	380,464	15,690	602,011	998,165	55,186	(93,624)	(38,438)
3. Subtotals 2007 + Prior.....	3,178,473	4,587,055	7,765,527	485,989	61,129	547,118	2,817,913	49,519	4,204,484	7,071,916	125,430	(271,923)	(146,493)
4. 2008.....	653,389	1,268,882	1,922,272	376,818	67,039	443,857	537,771	57,624	900,845	1,496,240	261,200	(243,374)	17,825
5. Subtotals 2008 + Prior.....	3,831,862	5,855,937	9,687,799	862,808	128,167	990,975	3,355,684	107,143	5,105,329	8,568,156	386,630	(515,298)	(128,668)
6. 2009.....	XXX	XXX	XXX	XXX	481,737	481,737	XXX	307,841	804,325	1,112,166	XXX	XXX	XXX
7. Totals.....	3,831,862	5,855,937	9,687,799	862,808	609,904	1,472,712	3,355,684	414,984	5,909,654	9,680,322	386,630	(515,298)	(128,668)
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. ....10.1%	2. ....(8.8)%	3. ....(1.3)%
													Col. 13, Line 7 Line 8
													4. ....(2.0)%

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



Statement for June 30, 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. Other assets.....	5,547,050	0	5,547,050	5,662,762
2305. Real estate operating fund.....	5,241,983	0	5,241,983	8,488,046
2306. Amounts receivable under high deductible policies.....	7,846,004	2,971,721	4,874,283	4,957,961
2307. COLI supplemental benefits trust.....	650,814	0	650,814	(215,176)
2308. Reinsurance receivable/payable intercompany.....	0	0	0	356,101,682
2309. Due from unaffiliated companies.....	0	0	0	1,841,505
2310. Other assets nonadmitted.....	18,099,158	18,099,158	0	0
2311. Freddie Mac collateral held.....	5,963,834	5,963,834	0	0
2312. Assumed reinsurance receivable and payable.....	(428,534)	0	(428,534)	(641,435)
2313. Suspense, undistributed payments.....	(19,711,866)	0	(19,711,866)	15,735,445
2397. Summary of remaining write-ins for Line 23.....	23,208,443	27,034,713	(3,826,270)	391,930,790

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Escheat liability.....	3,801,972	5,084,258
2305. Special reserve fund.....	1,000,000	1,000,000
2306. Interest deposit liability.....	762,406	786,053
2307. Retroactive reinsurance reserve assumed.....	597,109	1,154,852
2308. Other liabilities.....	552,838	564,080
2309. Amounts payable from escrow.....	5,007	7,470
2310. Retroactive reinsurance reserve ceded.....	(51,059,317)	(62,343,726)
2397. Summary of remaining write-ins for Line 23.....	(44,339,985)	(53,747,013)

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.....	(1,318,686)	29,174,304	23,108,143
1497. Summary of remaining write-ins for Line 14.....	(1,318,686)	29,174,304	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.....	7,031,955	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.....	17,366,946	32,674,106
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	727,874,943	738,209,934
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	727,874,943	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.....	1,614,154	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.....	240,000	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).....	57,294,448	55,920,293
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	57,294,448	55,920,293
14. Deduct total nonadmitted amounts.....	898,756	0
15. Statement value at end of current period (Line 13 minus Line 14).....	56,395,692	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.....	4,569,554	63,794,128
2.2 Additional investment made after acquisition.....	64,776,859	162,157,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	275,104	943,978
5. Unrealized valuation increase (decrease).....	(39,014,832)	(158,662,635)
6. Total gain (loss) on disposals.....	(1,511,717)	1,889,892
7. Deduct amounts received on disposals.....	10,798,646	92,050,824
8. Deduct amortization of premium and depreciation.....	156,785	462,886
9. Total foreign exchange change in book/adjusted carrying value.....	109,001	(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).....	609,659,094	591,410,556
12. Deduct total nonadmitted amounts.....	2,928,058	5,410,642
13. Statement value at end of current period (Line 11 minus Line 12).....	606,731,036	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.....	1,584,343,310	1,119,225,641
3. Accrual of discount.....	3,725,901	(12,919,665)
4. Unrealized valuation increase (decrease).....	154,307,362	103,392,875
5. Total gain (loss) on disposals.....	38,124,144	(96,011,989)
6. Deduct consideration for bonds and stocks disposed of.....	1,585,890,813	2,353,828,807
7. Deduct amortization of premium.....	34,357,980	41,116,651
8. Total foreign exchange change in book/adjusted carrying value.....	16,627,624	(35,795,718)
9. Deduct current year's other than temporary impairment recognized.....	80,190,232	64,717,882
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,788,783,352	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).....	14,778,641,132	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
BONDS								
1. Class 1 (a).....	11,696,502,145	2,466,661,015	3,036,623,249	(112,800,338)	11,696,502,145	11,013,739,573	0	11,366,710,477
2. Class 2 (a).....	839,683,531	20,502,253	27,075,503	51,965,245	839,683,531	885,075,525	0	782,123,747
3. Class 3 (a).....	104,582,893	6,630,230	583,529	33,090,830	104,582,893	143,720,424	0	122,297,241
4. Class 4 (a).....	56,726,215	160,180	3,322,128	19,575,795	56,726,215	73,140,062	0	59,672,959
5. Class 5 (a).....	64,454,759	3,046	2,324,908	5,866,411	64,454,759	67,999,309	0	35,975,683
6. Class 6 (a).....	13,359,868	5,652	1,125,946	(1,286,161)	13,359,868	10,953,413	0	11,008,282
7. Total Bonds.....	12,775,309,412	2,493,962,376	3,071,055,264	(3,588,218)	12,775,309,412	12,194,628,306	0	12,377,788,390
PREFERRED STOCK								
8. Class 1.....	928,800	0	0	355,200	928,800	1,284,000	0	10,525,821
9. Class 2.....	3,904,820	0	160,180	273,100	3,904,820	4,017,740	0	4,794,340
10. Class 3.....	1,057,984	0	1,057,984	0	1,057,984	0	0	0
11. Class 4.....	685,600	0	1,592,800	907,200	685,600	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	1,604,380
14. Total Preferred Stock.....	6,577,204	0	2,810,964	1,535,500	6,577,204	5,301,740	0	16,924,541
15. Total Bonds and Preferred Stock.....	12,781,886,616	2,493,962,376	3,073,866,228	(2,052,718)	12,781,886,616	12,199,930,046	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.....	493,133,969	XXX.....	493,168,736	132,301	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.....	2,803,148,272	10,448,235,829
3. Accrual of discount.....	32,000	364,944
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(823,005)	660,847
6. Deduct consideration received on disposals.....	3,107,725,998	10,044,525,520
7. Deduct amortization of premium.....	129,227	246,283
8. Total foreign exchange change in book/adjusted carrying value.....	123,552	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).....	493,133,969	798,508,374
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	493,133,969	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.....	101,452,405	267,470,869
3. Accrual of discount.....	36,947	478,335
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	3,130	14,891
6. Deduct consideration received on disposals.....	102,490,015	276,908,395
7. Deduct amortization of premium.....	1,250	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).....	(0)	998,782
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	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						
Acquired by Purchase								
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
19 warehouses and land located at:					0	0	0	0
Trammell Crow Industrial Park					0	0	0	0
4700 Forest Street	Denver	CO	05/26/1993	Various	0	0	0	7,372
28 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	57,360
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center	Los Angeles	CA	12/31/1990	Various	0	0	0	270,370
14 warehouses/office showrooms and land located at:					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	35,221
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	3,910
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	337,072
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	21,182
15 warehouses and land located at:					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	867,194
12 Warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	06/15/1998	Various	0	0	0	78,929
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	333
6 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	41,438
Commercial Office Properties:					0	0	0	0
buildings and land located at:					0	0	0	0
12720 Hillcrest Road	Dallas	TX	12/31/1990	Various	0	0	0	84,352
6060, 6061 South Willow Drive	Englewood	CO	12/31/1990	Various	0	0	0	(178,349)
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	347,282
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	62,924
10375 East Harvard Avenue	Denver	CO	10/10/1996	Various	0	0	0	7,645
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	10,824
					0	0	0	0

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Two Centerpoint.....	Portland.....	OR.....	..10/01/1998	Various.....	.....0	.....0	.....0	......85
3001 Butterfield Road.....	Oak Brook.....	IL.....	..05/12/1999	Various.....	.....0	.....0	.....0	.....2,954
2401 W. Peoria Ave -- Desert Canyon.....	Phoenix.....	AZ.....	..11/29/2006	Various.....	.....0	.....0	.....0	.....270,795
9780 S Meridian Blvd.....	Denver.....	CO.....	..12/21/2006	Various.....	.....0	.....0	.....0	.....(95,988)
9060 East Via Linda.....	Scottsdale.....	AZ.....	..02/01/2007	Various.....	.....0	.....0	.....0	.....396,192
Commercial Retail Properties.....					.....0	.....0	.....0	.....0
buildings and land located at:					.....0	.....0	.....0	.....0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	..12/29/1993	Various.....	.....0	.....0	.....0	.....3,890
0199999. Totals.....					.....0	.....0	.....0	.....2,632,988
0399999. Totals.....					.....0	.....0	.....0	.....2,632,988

QE01.1

SCHEDULE A - PART 3

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

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

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						
Mortgages in Good Standing								
Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999								
Oakbrook1	Oak Brook	IL		09/30/2008	8.750	0	1,425,154	62,200,000
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999				XXX	XXX	0	1,425,154	62,200,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	1,425,154	62,200,000
3399999. Total Mortgages				XXX	XXX	0	1,425,154	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
Mortgages With Partial Repayments																
CWSP - 1	Phoenix	AZ		01/08/2007		120,000	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	120,000	120,000	0	0
0599999. Total Mortgages						120,000	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	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	1,137,575	0	13,427,830	10.0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		12/29/2003	2	0	44,636	0	709,016	9.4
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Carlyle Europe Partners II, L.P.	London	GB	The Carlyle Group		12/13/2004	3	0	431,391	0	791,526	0.6
	Carlyle Europe Partners III, L.P.	London	GB	The Carlyle Group		02/01/2007	3	0	119,610	0	14,222,978	0.3
	Carlyle Partners IV, L.P.	Washington	DC	The Carlyle Group		12/31/2004	3	0	370,652	0	2,401,395	0.4
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	141,520	0	6,335,703	8.5
	Split Rock Partners, LP	Minneapolis	MN	Split Rock Partners Management, LLC		04/28/2005	1	0	1,710,000	0	22,762,000	18.5
	Thayer Hidden Creek Partners II, L.P.	Washington	DC	Thayer Capital Partners		02/22/2008	3	0	(191,343)	0	6,392,729	18.0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Fog City Fund LLC	San Francisco	CA	Fog City Fund LLC		10/25/2000	0	0	129,624	0	0	99.0
	Vesbridge Partners, LP	Westborough	MA	Vesbridge		03/08/2006	0	0	1,041,250	0	0	99.0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	Orion European Real Estate Fund III, C.V.	Paris	FR	Orion European Real Estate		05/14/2009	0	3,069,554	0	0	24,906,472	2.3
	Lowe Hospitality Investment Partners, LLC	Los Angeles	CA	Lowe Hospitality Investment Partners, LLC		04/22/2004	0	0	(27,047)	0	27,047	4.9
	Miller Global Fund VI LLC	Denver	CO	Miller Global		02/29/2008	0	0	1,137,283	0	19,672,237	7.6
	Orion European Real Estate Fund II, C.V.	Paris	FR	Orion European Real Estate		04/29/2005	0	0	2,786,800	0	20,453,170	4.0
	Savanna Real Estate Fund I, L.P.	New York	NY	Savanna		11/29/2007	0	0	600,000	0	4,855,755	6.4
	Secured Capital Japan Real Estate Partners Asia, LP	Los Angeles	CA	Secured Capital Japan Real Estate Partners		03/30/2007	0	0	132,303	0	187,029	2.0
	Thayer Hotel Investors Trust IV	Annapolis	MD	Thayer Capital Partners		10/01/2004	0	0	333,998	0	742,997	4.9
	Tishman Speyer Real Estate Venture VI, LP	New York	NY	Tishman Speyer		12/23/2004	0	0	2,035,250	0	4,481,199	2.4
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Tishman Speyer		05/03/2007	0	0	661,864	0	14,116,504	1.9
	747 Third LLC	New York	NY	747 Third LLC		02/08/1995	0	0	137,822	0	0	50.0
	777 Third LLC	New York	NY	777 Third LLC		02/08/1995	0	0	751,700	0	0	50.0
	Madison Ave LLC	New York	NY	Madison Ave LLC		02/08/1995	0	0	13,600	0	0	50.0
	Water Street LLC	New York	NY	Water Street		02/08/1995	0	0	10,000	0	0	50.0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Avenue Special Situations Fund V, L.P.	New York	NY	Avenue Advisors		05/04/2007	0	0	3,000,000	0	3,460,335	0.3
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	(21,568)	0	13,404,855	0.2
	Cowen Healthcare Royalty Partners, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		05/08/2008	2	0	769,615	0	12,266,882	5.9
	Element Partners II, L.P.	Radnor	PA	Element Venture Partners		04/25/2008	0	0	307,957	0	10,218,000	2.5
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments		07/31/2007	3	0	713,995	0	14,128,017	1.0
	Energy Spectrum Partners IV, L.P.	Dallas	TX	Energy Spectrum Capital		12/15/2004	0	0	255,496	0	7,899,708	5.1
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	3	0	1,258,828	0	10,789,708	3.3
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	2,164,515	0	17,666,484	2.1
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	0	0	1,381,524	0	17,488,409	3.2
	SB Energy Partners I-A, L.P.	Denver	CO	SB Energy Partners		09/10/2007	3	0	420,482	0	15,617,262	5.7
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	0	0	158,333	0	23,341,667	8.4
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008	0	0	4,207	0	7,996,974	0.8
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	(285,014)	0	6,070,082	0.9
	Trilantic Capital Partners IV L.P.	New York	NY	Lehman Brothers		05/09/2007	3	0	113,125	0	9,643,040	0.9
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated											XXX
3999999	Subtotal - Unaffiliated											XXX
4099999	Subtotal - Affiliated											XXX
4199999	Totals											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 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.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	Hancock Capital Partners IV, L.P....	Boston.....	MA.	Distribution.....	04/04/2008	05/21/2009	110,888	0	0	0	0	0	0	110,888	110,888	0	0	0	0	
	Hancock Mezzanine Partners III, L.P....	Boston.....	MA.	Distribution.....	12/29/2003	05/11/2009	144,932	0	0	0	0	0	0	144,932	144,932	0	0	0	0	
	North Carolina Pub Sch Rites.....		NC.	Sale.....	02/02/2000	04/01/2009	1,499,494	0	100,500	0	0	100,500	0	1,599,994	1,580,000	0	(19,994)	(19,994)	120,848	
	Lower Colorado River S99A Rites....		TX.	Sale.....	11/08/1999	05/15/2009	1,851	0	(1,534)	0	0	(1,534)	0	316	5,268	0	4,952	4,952	235,527	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							1,757,165	0	98,966	0	0	98,966	0	1,856,131	1,841,089	0	(15,042)	(15,042)	356,375
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Carlyle Partners IV, L.P.....	Washington.....	DC.	Distribution.....	12/31/2004	06/30/2009	60,887	0	0	0	0	0	0	60,887	60,887	0	0	0	0	
	Century Capital Partners III, L.P.....	Boston.....	MA.	Distribution.....	09/30/2002	06/22/2009	173,178	0	0	0	0	0	0	173,178	173,178	0	0	0	0	
	Eureka II, L.P.....	Philadelphia.....	PA.	Distribution.....	02/28/2007	05/14/2009	700,893	0	0	0	0	0	0	700,893	700,893	0	0	0	0	
	Thayer Hidden Creek Partners II, L.P.....	Washington.....	DC.	Distribution.....	02/22/2008	06/25/2009	(183,663)	0	0	0	0	0	0	(183,663)	(183,663)	0	0	0	0	
	Brevan Howard Equity Strategies Fu	George Town, Cay	Cl.	Liquidation.....	05/01/2007	01/01/2009	0	1,444,043	0	0	0	1,444,043	0	1,444,043	0	0	(1,444,043)	(1,444,043)	0	
	Longbow Partners, L.P.....	Princeton.....	NJ.	Liquidation.....	01/03/2005	04/09/2009	446,788	0	0	0	0	0	0	446,788	446,788	0	0	0	0	
	Tracer Capital Partners QP L.P.....	New York.....	NY.	Liquidation.....	01/03/2005	05/18/2009	233,975	39,278	0	0	0	39,278	0	273,253	233,975	0	(39,278)	(39,278)	0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,432,058	1,483,321	0	0	0	1,483,321	0	2,915,379	1,432,058	0	(1,483,321)	(1,483,321)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	CT Large Loan 2006, Inc.....	New York.....	NY.	Distribution.....	07/25/2006	06/11/2009	92,285	0	0	0	0	0	0	92,285	92,285	0	0	0	0	
	Savanna Real Estate Fund I, L.P....	New York.....	NY.	Distribution.....	11/29/2007	06/29/2009	196,050	0	0	0	0	0	0	196,050	196,050	0	0	0	0	
	Secured Capital Japan Real Estate F	Los Angeles.....	CA.	Distribution.....	03/30/2007	06/30/2009	474,934	0	0	0	0	0	0	474,934	474,934	0	0	0	0	
	747 Third LLC.....	New York.....	NY.	Distribution.....	02/08/1995	06/22/2009	(140,992)	0	0	0	0	0	0	(140,992)	(140,992)	0	0	0	0	
	777 Third LLC.....	New York.....	NY.	Distribution.....	02/08/1995	06/22/2009	62,667	0	0	0	0	0	0	62,667	62,667	0	0	0	0	
	Madison Ave LLC.....	New York.....	NY.	Distribution.....	02/08/1995	06/22/2009	383,735	0	0	0	0	0	0	383,735	383,735	0	0	0	0	
	Water Street LLC.....	New York.....	NY.	Distribution.....	02/08/1995	06/22/2009	131,698	0	0	0	0	0	0	131,698	131,698	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							1,200,377	0	0	0	0	0	0	1,200,377	1,200,377	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Carlyle Partners V, L.P.....	Washington.....	DC.	Distribution.....	05/30/2007	04/22/2009	(167,040)	0	0	0	0	0	0	(167,040)	(167,040)	0	0	0	0	
	Cowen Healthcare Royalty Partners,	Stamford.....	CT.	Distribution.....	05/08/2008	05/21/2009	415,659	0	0	0	0	0	0	415,659	415,659	0	0	0	0	
	JLL Partners Fund VI, L.P.....	New York.....	NY.	Distribution.....	06/02/2008	06/18/2009	706,792	0	0	0	0	0	0	706,792	706,792	0	0	0	0	
	Lighthouse Capital Partners VI, L.P.	Boston.....	MA.	Distribution.....	05/15/2007	04/16/2009	27,731	0	0	0	0	0	0	27,731	27,731	0	0	0	0	
	TPF II, L.P.....	Omaha.....	NE.	Distribution.....	03/21/2008	06/24/2009	4,207	0	0	0	0	0	0	4,207	4,207	0	0	0	0	
	Trident IV, L.P.....	Greenwich.....	CT.	Distribution.....	04/12/2007	06/24/2009	143,110	0	0	0	0	0	0	143,110	143,110	0	0	0	0	
	VMG Equity Partners, L.P.....	San Francisco.....	CA.	Distribution.....	05/29/2007	04/22/2009	20,923	0	0	0	0	0	0	20,923	20,923	0	0	0	0	
	Wayzata Opportunities Fund II, LP.	Wayzata.....	MN.	Distribution.....	11/02/2007	06/10/2009	1,300,000	0	0	0	0	0	0	1,300,000	1,300,000	0	0	0	0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							2,451,381	0	0	0	0	0	0	2,451,381	2,451,381	0	0	0	0
3999999	Subtotal - Unaffiliated.....							6,840,981	1,483,321	98,966	0	0	1,582,286	0	8,423,268	6,924,904	0	(1,498,363)	(1,498,363)	356,375
4199999	Totals.....							6,840,981	1,483,321	98,966	0	0	1,582,286	0	8,423,268	6,924,904	0	(1,498,363)	(1,498,363)	356,375

QE03.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36201F FC 6	GNMA PASS THRU #00581663 6.000 2039 01		05/15/2009	BANC OF AMERICA SECURITIES LLC		10,648,873	10,180,415	30,541	1
36295P YE 6	GNMA PASS THRU #00676709 6.000 2038 02		05/15/2009	BANC OF AMERICA SECURITIES LLC		8,083,129	7,727,541	23,183	1
36295Q PE 4	GNMA PASS THRU #00677321 6.000 2038 09		05/15/2009	BANC OF AMERICA SECURITIES LLC		14,700,102	14,053,425	42,160	1
36296F VR 1	GNMA PASS THRU #00690124 6.000 2038 08		05/15/2009	UBS AG		13,621,563	13,000,000	39,000	1
36296H BW 8	GNMA PASS THRU #00691353 6.000 2038 09		05/15/2009	UBS AG		10,478,125	10,000,000	30,000	1
36296K CV 2	GNMA PASS THRU #00693184 6.000 2038 10		05/15/2009	BANC OF AMERICA SECURITIES LLC		5,848,403	5,591,124	16,773	1
36296N YA 8	GNMA PASS THRU #00696505 6.000 2038 08		05/15/2009	UBS AG		22,004,063	21,000,000	63,000	1
36296P Y8 8	GNMA PASS THRU #00697435 6.000 2038 09		05/15/2009	UBS AG		24,099,688	23,000,001	69,000	1
36296P 7C 9	GNMA PASS THRU #00697591 6.000 2038 11		05/15/2009	BANC OF AMERICA SECURITIES LLC		8,004,764	7,652,624	22,958	1
36296R H5 9	GNMA PASS THRU #00698752 6.000 2038 12		05/15/2009	BANC OF AMERICA SECURITIES LLC		8,508,574	8,134,271	24,403	1
36296T QC 0	GNMA PASS THRU #00700751 6.000 2038 10		05/15/2009	BANC OF AMERICA SECURITIES LLC		29,850,083	28,536,938	85,611	1
36296T UV 3	GNMA PASS THRU #00700896 6.000 2038 11		05/15/2009	MORGAN STANLEY		20,962,500	20,000,000	60,000	1
36296T 7K 3	GNMA PASS THRU #00701198 6.000 2038 10		05/15/2009	BANC OF AMERICA SECURITIES LLC		7,881,018	7,534,322	22,603	1
36296U DD 9	GNMA PASS THRU #00701300 6.000 2039 01		05/15/2009	BANC OF AMERICA SECURITIES LLC		11,076,616	10,589,341	31,768	1
36296X GS 7	GNMA PASS THRU #00704109 6.000 2038 12		05/15/2009	MORGAN STANLEY		15,721,876	15,000,001	45,000	1
36241K V5 4	GNMA PASS THRU #00782436 6.000 2038 10		05/15/2009	MORGAN STANLEY		26,203,125	25,000,000	75,000	1
36241K WJ 3	GNMA PASS THRU #00782449 6.000 2038 09		05/15/2009	MORGAN STANLEY		41,925,000	40,000,000	120,000	1
36241K X3 7	GNMA PASS THRU #00782498 6.000 2038 12		05/15/2009	UBS AG		34,577,813	33,000,001	99,000	1
01N060 65 0	GNMA PASS THRU 6.000 2038 06		05/15/2009	VARIOUS		314,195,313	300,000,000	900,000	1
0399999	Total - Bonds - U.S. Government					628,390,629	600,000,003	1,800,000	XXX
Bonds - All Other Government									
110709 FX 5	BRITISH COLUMBIA (PROVIN 4.650 2018 12	C	05/21/2009	VARIOUS		3,120,210	3,000,000	60,768	1FE
626209 8Z 6	BRITISH COLUMBIA MUNICIP 3.100 2014 06	C	05/13/2009	CIBC WORLD MARKETS		1,999,260	2,000,000	0	1FE
135087 XH 2	CANADA TREASURY BONDS 5.250 2012 06	C	04/22/2009	TD SECURITIES		1,116,600	1,000,000	21,144	1FE
135087 YC 2	CANADA TREASURY BONDS 3.750 2011 09	C	04/17/2009	TD SECURITIES		2,115,400	2,000,000	10,479	1FE
135087 YP 3	CANADA TREASURY BONDS 2.750 2010 12	C	06/03/2009	BANK OF MONTREAL		4,117,600	4,000,000	1,205	1FE
135087 YR 9	CANADA TREASURY BONDS 3.750 2019 06	C	04/22/2009	TD SECURITIES		2,137,780	2,000,000	30,205	1FE
135087 YX 6	CANADA TREASURY BONDS 2.000 2012 09	C	06/03/2009	TD SECURITIES		4,008,000	4,000,000	1,534	1FE
Q0819A AW 0	AUSTRALIAN GOVERNMP-2.0M 5.750 2011 06	D	04/02/2009	ANZ BANK		1,511,313	1,433,000	28,778	1FE
84611L AD 0	SOVRISC BV (144A) 5.250 2011 04	F	05/29/2009	RAYMOND JAMES & ASSOC		703,500	700,000	3,369	1FE
G92444 AB 7	UK GILT TREASURY (P-500K 4.250 2011 03	D	06/29/2009	J P MORGAN CHASE SECURITIES INC		870,807	827,850	0	1FE
13509P BS 1	CANADA HOUSING TRUST 2.200 2014 03	C	04/23/2009	CIBC WORLD MARKETS		2,987,850	3,000,000	6,329	1FE
13509P BW 2	CANADA HOUSING TRUST 3.150 2014 06	C	06/16/2009	VARIOUS		4,997,300	5,000,000	0	1FE
1099999	Total - Bonds - All Other Government					29,685,621	28,960,850	163,812	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
052430 EM 3	AUSTIN ISD GENERAL OBLIG 5.000 2027 08		06/22/2009	MORGAN STANLEY		3,545,383	3,455,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					3,545,383	3,455,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
89837R AA 0	DARTMOUTH COLLEGE (TAXAB 4.750 2019 06		06/03/2009	MORGAN STANLEY		1,967,140	2,000,000	0	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV .200 2038 07		04/24/2009	GOLDMAN SACHS & CO		15,140,000	15,140,000	3,136	1FE
631663 LL 3	NASSAU CO SALES TAX FIN 5.000 2014 11		04/08/2009	GOLDMAN SACHS & CO		1,129,140	1,000,000	0	1FE
631663 MJ 3	NASSAU CO SALES TAX FIN 5.000 2023 11		04/08/2009	GOLDMAN SACHS & CO		3,373,457	3,190,000	0	1FE
631663 MG 7	NASSAU CO SALES TAX FIN 5.000 2024 11		04/08/2009	GOLDMAN SACHS & CO		1,521,712	1,455,000	0	1FE
679111 SX 3	OKLAHOMA TURNPIKE AUTH V .100 2028 01		04/22/2009	GOLDMAN SACHS & CO		6,500,000	6,500,000	620	1FE
854403 AC 6	STANFORD UNIVERSITY (TAX 4.750 2019 05		04/23/2009	MORGAN STANLEY		1,994,000	2,000,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					31,625,449	31,285,000	3,756	XXX
Bonds - Industrial and Miscellaneous									
002819 AB 6	ABBOTT LABS 5.600 2017 11		04/20/2009	RBC DOMINION GLOBAL MARKETS		1,065,290	1,000,000	22,244	1FE
037735 CP 0	APPALACHIAN POWER CO 7.950 2020 01		05/29/2009	GOLDMAN SACHS & CO		1,084,520	1,000,000	18,550	2FE
05523U AG 5	BAE SYSTEMS HOLDINGS (14 4.950 2014 06		06/01/2009	BARCLAYS CAPITAL INC		997,990	1,000,000	0	2FE
056039 AG 5	BWAY CORP (144A) 10.000 2014 04		04/03/2009	DEUTSCHE BANC		1,780,130	2,000,000	556	1
14987B AA 1	CC HOLDINGS GS V LLC (14 7.750 2017 05		04/21/2009	VARIOUS		2,212,730	2,250,000	0	3FE
17314J AG 8	CITIBANK NA 1.875 2012 06		05/28/2009	CITIGROUP GLOBAL MARKETS		996,990	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)
126659 AA 9	CVS LEASE PASS THRU CERT 8.353 2031 07		06/10/2009	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0	2FE
24702R AG 6	DELL INC 5.625 2014 04		04/01/2009	BANC OF AMERICA SECURITIES LLC		999,160	1,000,000	0	1FE
292845 AF 1	ENGELHARD CORP 4.250 2013 05		05/07/2009	MORGAN KEEGAN & CO INC		201,650	218,000	4,555	1FE
29334* AA 4	ENHANCED CAPITAL PARTNER 8.060 VAR 13		05/29/2009	TRAVELERS INDEMNITY OF CONNECTICUT		30,784	30,784	14,216	1FE
302182 AD 2	EXPRESS SCRIPTS 6.250 2014 06		06/04/2009	CREDIT SUISSE FIRST BOSTON		995,740	1,000,000	0	2FE
36967H AZ 0	GENERAL ELECTRIC CAPITAL 2.450 2012 12		06/19/2009	GOLDMAN SACHS & CO		1,997,140	2,000,000	0	1FE
38144L AC 4	GOLDMAN SACHS GROUP 5.450 2012 11		04/15/2009	GOLDMAN SACHS & CO		1,000,610	1,000,000	25,585	1FE
413875 AL 9	HARRIS CORP 6.375 2019 06		06/25/2009	KNIGHT LIBERTAS		1,048,290	1,000,000	3,719	2FE
438516 AS 5	HONEYWELL INTERNATIONAL 5.300 2017 03		04/09/2009	GOLDMAN SACHS & CO		1,024,950	1,000,000	4,417	1FE
46355* AE 4	IROQUOIS GAS TRANSMISSIO 6.630 2019 05		04/15/2009	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	2FE
450679 BX 2	ITT CORP 6.125 2019 05		06/15/2009	J P MORGAN CHASE SECURITIES INC		1,022,190	1,000,000	7,997	2FE
485260 BL 6	KANSAS GAS & ELECTRIC (1 6.700 2019 06		06/08/2009	CITIGROUP GLOBAL MARKETS		998,190	1,000,000	0	2FE
58013M EB 6	MCDONALDS CORP 5.800 2017 10		05/29/2009	FTN FINANCIAL		1,070,800	1,000,000	7,733	1FE
58405U AC 6	MEDCO HEALTH SOLUTIONS 7.250 2013 08		04/24/2009	CANTOR FITZGERALD		386,143	370,000	5,514	2FE
589331 AN 7	MERCK & CO INC 5.000 2019 06		06/23/2009	CITIGROUP GLOBAL MARKETS		2,003,100	2,000,000	278	1FE
589331 AP 2	MERCK & CO INC 4.000 2015 06		06/22/2009	J P MORGAN CHASE SECURITIES INC		995,980	1,000,000	0	1FE
594918 AC 8	MICROSOFT CORP 4.200 2019 06		05/11/2009	MORGAN STANLEY		999,500	1,000,000	0	1FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10		04/15/2009	PAY IN KIND		3,046	3,046	0	5FE
68389X AF 2	ORACLE CORP 3.750 2014 07		06/30/2009	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1
68402L AC 8	ORACLE CORP 5.250 2016 01		06/18/2009	WACHOVIA SECURITIES INC		1,031,970	1,000,000	23,042	1FE
704231 AK 5	PAXSON COMMUNICATIONS (1 8.381 2013 01		04/15/2009	PAY IN KIND		5,652	5,652	0	6*
736508 BQ 4	PORTLAND GENERAL ELECTRI 6.100 2019 04		04/13/2009	DEUTSCHE BANC		999,260	1,000,000	0	2FE
761713 AM 8	REYNOLDS AMERICAN 6.500 2010 07		05/27/2009	CREDIT SUISSE FIRST BOSTON		407,000	400,000	9,822	2FE
872540 AM 1	TJX COS INC 6.950 2019 04		04/15/2009	BANC OF AMERICA SECURITIES LLC		1,036,710	1,000,000	2,510	1FE
913017 BM 0	UNITED TECHNOLOGIES CORP 5.375 2017 12		04/08/2009	FTN FINANCIAL		1,026,960	1,000,000	17,767	1FE
927804 FH 2	VIRGINIA ELECTRIC & POWE 5.000 2019 06		06/24/2009	GOLDMAN SACHS & CO		1,002,170	1,000,000	417	1FE
921796 MZ 8	VMF 2003-A A4 6.210 2026 05		04/15/2009	BARCLAYS CAPITAL INC		3,776,500	4,150,000	13,602	1FE
94973V AM 9	WELLPOINT INC 5.875 2017 06		04/23/2009	WACHOVIA SECURITIES INC		941,610	1,000,000	21,705	1FE
067901 AB 4	BARRICK GOLD CORP 6.950 2019 04	A	04/22/2009	J P MORGAN CHASE SECURITIES INC		1,026,120	1,000,000	6,371	2FE
775109 AK 7	ROGERS COMMUNICATION 6.800 2018 08	A	06/19/2009	MORGAN STANLEY		1,063,740	1,000,000	24,367	2FE
87425E AL 7	TALISMAN ENERGY 7.750 2019 06	A	05/27/2009	BANC OF AMERICA SECURITIES LLC		995,960	1,000,000	0	2FE
034863 AA 8	ANGLO AMERICAN (144A) 9.375 2014 04	F	04/02/2009	GREENWICH CAPITAL		2,000,000	2,000,000	0	2FE
05565Q BL 1	BP CAPITAL PLC 3.625 2014 05	F	05/01/2009	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
30250D AB 1	FMC FINANCE 6.875 2017 07	F	04/23/2009	CREDIT SUISSE FIRST BOSTON		4,417,500	4,500,000	87,943	3FE
767201 AH 9	RIO TINTO FINANCE 9.000 2019 05	F	04/14/2009	J P MORGAN CHASE SECURITIES INC		975,860	1,000,000	0	2FE
87938W AJ 2	TELEFONICA EMISIONES SA 4.949 2015 01	F	06/22/2009	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	1FE
172973 W5 4	CMSI 2005-4 1A6 (CMO) 5.500 2035 07		04/23/2009	CANTOR FITZGERALD		2,227,500	3,000,000	12,375	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					56,849,435	57,927,482	335,282	XXX
Bonds - Hybrid Securities									
055967 AA 1	BOI CAPITAL FUNDING NO 2 5.571 2049 02		06/01/2009	TRANSFERRED FROM STOCK		160,180	2,000,000	37,140	4FE
4899999	Total - Bonds - Hybrid Securities					160,180	2,000,000	37,140	XXX
8399997	Total - Bonds - Part 3					750,256,696	723,628,336	2,339,990	XXX
8399999	Total - Bonds					750,256,696	723,628,336	2,339,990	XXX
Common Stocks - Industrial and Miscellaneous									
00163T 10 9	AMB PROPERTIES CORP		05/08/2009	UBS DMA	3,300,000	61,640	XXX	0	L
004239 10 9	ACADIA REALTY TRUST		05/08/2009	VARIOUS	6,300,000	78,222	XXX	0	L
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		04/28/2009	RAYMOND JAMES	2,400,000	84,854	XXX	0	L
03748R 10 1	APARTMENT INVT & MGMT CO-A		06/05/2009	VARIOUS	25,800,000	229,900	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		05/08/2009	UBS DMA	1,400,000	78,190	XXX	0	L
05564E 10 6	BRE PROPERTIES		05/08/2009	UBS DMA	1,500,000	37,904	XXX	0	L
060505 10 4	BANK OF AMERICA CORP		06/26/2009	EXCHANGE	107,048,000	1,360,000	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		04/13/2009	UBS DMA	900,000	40,130	XXX	0	L
105368 20 3	BRANDYWINE REALTY TRUST		06/25/2009	VARIOUS	48,800,000	331,562	XXX	0	L

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		.06/09/2009	VARIOUS.....	47,096.940	269,400	XXX	.0	L.....
133131 10 2	CAMDEN PROPERTY TRUST.....		.05/20/2009	VARIOUS.....	15,700.000	458,992	XXX	.0	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		.04/21/2009	VARIOUS.....	3,200.000	117,158	XXX	.0	L.....
264411 50 5	DUKE REALTY CORPORATION.....		.05/08/2009	VARIOUS.....	30,700.000	246,993	XXX	.0	L.....
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS.....		.04/13/2009	UBS DMA.....	300.000	13,744	XXX	.0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		.05/08/2009	UBS DMA.....	600.000	13,743	XXX	.0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		.05/08/2009	UBS DMA.....	1,200.000	81,880	XXX	.0	L.....
40414L 10 9	HCP INC.....		.06/25/2009	VARIOUS.....	21,900.000	453,539	XXX	.0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		.05/28/2009	VARIOUS.....	6,400.000	143,768	XXX	.0	L.....
437306 10 3	HOME PROPERTIES INC.....		.04/13/2009	UBS DMA.....	100.000	3,673	XXX	.0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		.05/18/2009	VARIOUS.....	35,000.000	250,505	XXX	.0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		.04/13/2009	UBS DMA.....	1,100.000	24,815	XXX	.0	L.....
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		.04/13/2009	UBS DMA.....	1,000.000	24,386	XXX	.0	L.....
681936 10 0	OMEGA HEALTHCARE INVESTORS.....		.05/08/2009	UBS DMA.....	1,900.000	29,465	XXX	.0	L.....
743410 10 2	PROLOGIS.....		.05/08/2009	VARIOUS.....	48,700.000	339,604	XXX	.0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		.04/13/2009	UBS DMA.....	1,000.000	64,625	XXX	.0	L.....
758849 10 3	REGENCY CENTERS CORP.....		.05/08/2009	VARIOUS.....	9,800.000	335,495	XXX	.0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		.05/12/2009	VARIOUS.....	10,700.000	231,563	XXX	.0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		.05/07/2009	VARIOUS.....	12,300.410	615,744	XXX	.0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		.04/09/2009	DEUTSCHE BANK SECURITIES.....	900.000	30,941	XXX	.0	L.....
902653 10 4	UDR INC.....		.05/08/2009	UBS DMA.....	3,700.000	37,443	XXX	.0	L.....
92276F 10 0	VENTAS INC.....		.05/08/2009	UBS DMA.....	2,300.000	62,859	XXX	.0	L.....
929042 10 9	VORNADO REALTY TRUST.....		.04/22/2009	MERRILL LYNCH.....	5,500.000	239,992	XXX	.0	L.....
948741 10 3	WEINGARTEN REALTY INVESTORS.....		.06/25/2009	VARIOUS.....	30,600.000	450,438	XXX	.0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					6,843,166	XXX	.0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					6,843,166	XXX	.0	XXX.....
9799999.	Total - Common Stocks.....					6,843,166	XXX	.0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					6,843,166	XXX	.0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					757,099,862	XXX	2,339,990	XXX.....

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds - U.S. Government																						
912828	FE 5	U S TREASURY NOTES	4.875	05/15/2009	MATURED	2,900,000	2,900,000	2,901,617	2,899,902	.0	.98	.0	.98	.0	2,900,000	.0	.0	.0	.0	70,688	05/15/2009	1
36202A	AH 0	GNMA II PASS #00000008	8.000	06/20/2009	PAID ON PRINCIPAL	.62	.62	.64	.64	.0	(1)	.0	(1)	.0	.62	.0	.0	.0	.0	.1	07/20/2022	1
36202A	DF 1	GNMA II PASS #00000102	8.000	06/20/2009	PAID ON PRINCIPAL	.238	.238	.245	.244	.0	(5)	.0	(5)	.0	.238	.0	.0	.0	.3	08/20/2022	1	
36202A	D8 7	GNMA II PASS #00000127	12.500	06/20/2009	PAID ON PRINCIPAL	3,196	3,196	3,414	3,437	.0	(241)	.0	(241)	.0	3,196	.0	.0	.0	.96	05/20/2014	1	
36202A	FM 4	GNMA II PASS #00000172	8.000	06/20/2009	PAID ON PRINCIPAL	.21	.21	.21	.21	.0	(0)	.0	(0)	.0	.21	.0	.0	.0	.0	09/20/2022	1	
36202A	FU 6	GNMA II PASS #00000179	13.000	06/20/2009	PAID ON PRINCIPAL	.54	.54	.57	.58	.0	(4)	.0	(4)	.0	.54	.0	.0	.0	.1	08/20/2014	1	
36202A	MB 0	GNMA II PASS #00000354	13.000	06/20/2009	PAID ON PRINCIPAL	.164	.164	.174	.176	.0	(11)	.0	(11)	.0	.164	.0	.0	.0	.4	06/20/2015	1	
36202A	MS 3	GNMA II PASS #00000369	13.000	06/20/2009	PAID ON PRINCIPAL	.186	.186	.196	.195	.0	(9)	.0	(9)	.0	.186	.0	.0	.0	.2	07/20/2015	1	
36202A	N3 7	GNMA II PASS #00000410	8.000	06/20/2009	PAID ON PRINCIPAL	.157	.157	.161	.160	.0	(3)	.0	(3)	.0	.157	.0	.0	.0	.2	10/20/2022	1	
36202A	WU 7	GNMA II PASS #00000659	8.500	06/20/2009	PAID ON PRINCIPAL	3,947	3,947	3,825	3,894	.0	53	.0	53	.0	3,947	.0	.0	.0	.81	11/20/2016	1	
36202B	EE 1	GNMA II PASS #00001033	7.500	06/20/2009	PAID ON PRINCIPAL	.69	.69	.71	.70	.0	(1)	.0	(1)	.0	.69	.0	.0	.0	.1	04/20/2023	1	
36202B	HZ 1	GNMA II PASS #00001148	8.000	06/20/2009	PAID ON PRINCIPAL	.91	.91	.93	.93	.0	(2)	.0	(2)	.0	.91	.0	.0	.0	.1	05/20/2023	1	
36202B	SS 5	GNMA II PASS #00001429	7.500	06/20/2009	PAID ON PRINCIPAL	.118	.118	.119	.119	.0	(1)	.0	(1)	.0	.118	.0	.0	.0	.2	10/20/2023	1	
36202B	7C 3	GNMA II PASS #00001791	7.500	06/20/2009	PAID ON PRINCIPAL	.141	.141	.144	.143	.0	(2)	.0	(2)	.0	.141	.0	.0	.0	.2	03/20/2022	1	
36202C	CF 8	GNMA II PASS #00001870	8.500	06/20/2009	PAID ON PRINCIPAL	.31	.31	.32	.32	.0	(1)	.0	(1)	.0	.31	.0	.0	.0	.0	09/20/2024	1	
36202C	CV 3	GNMA II PASS #00001884	8.000	06/20/2009	PAID ON PRINCIPAL	5,426	5,426	5,556	5,554	.0	(128)	.0	(128)	.0	5,426	.0	.0	.0	.57	10/20/2024	1	
36202C	D3 4	GNMA II PASS #00001922	8.000	06/20/2009	PAID ON PRINCIPAL	.277	.277	.284	.283	.0	(6)	.0	(6)	.0	.277	.0	.0	.0	.4	12/20/2024	1	
36202C	EL 3	GNMA II PASS #00001939	8.500	06/20/2009	PAID ON PRINCIPAL	.3	.3	.3	.3	.0	(0)	.0	(0)	.0	.3	.0	.0	.0	.0	01/20/2025	1	
36202C	E5 8	GNMA II PASS #00001956	8.500	06/20/2009	PAID ON PRINCIPAL	.182	.182	.187	.188	.0	(6)	.0	(6)	.0	.182	.0	.0	.0	.3	02/20/2025	1	
36202C	GM 9	GNMA II PASS #00002004	7.500	06/20/2009	PAID ON PRINCIPAL	.126	.126	.127	.128	.0	(2)	.0	(2)	.0	.126	.0	.0	.0	.2	05/20/2025	1	
36202C	GN 7	GNMA II PASS #00002005	8.000	06/20/2009	PAID ON PRINCIPAL	17,026	17,026	17,365	17,462	.0	(436)	.0	(436)	.0	17,026	.0	.0	.0	.331	05/20/2025	1	
36202C	GP 2	GNMA II PASS #00002006	8.500	06/20/2009	PAID ON PRINCIPAL	.42	.42	.43	.43	.0	(1)	.0	(1)	.0	.42	.0	.0	.0	.1	05/20/2025	1	
36202C	G3 1	GNMA II PASS #00002018	7.500	06/20/2009	PAID ON PRINCIPAL	.609	.609	.613	.616	.0	(7)	.0	(7)	.0	.609	.0	.0	.0	.8	06/20/2025	1	
36202C	G4 9	GNMA II PASS #00002019	8.000	06/20/2009	PAID ON PRINCIPAL	5,073	5,073	5,193	5,186	.0	(113)	.0	(113)	.0	5,073	.0	.0	.0	.58	06/20/2025	1	
36202C	HK 2	GNMA II PASS #00002034	7.500	06/20/2009	PAID ON PRINCIPAL	4,696	4,696	4,793	4,782	.0	(86)	.0	(86)	.0	4,696	.0	.0	.0	.59	07/20/2025	1	
36202C	HM 8	GNMA II PASS #00002036	8.000	06/20/2009	PAID ON PRINCIPAL	1,748	1,748	1,778	1,776	.0	(27)	.0	(27)	.0	1,748	.0	.0	.0	.26	07/20/2025	1	
36202C	HP 1	GNMA II PASS #00002038	8.500	06/20/2009	PAID ON PRINCIPAL	.38	.38	.39	.39	.0	(2)	.0	(2)	.0	.38	.0	.0	.0	.0	07/20/2025	1	
36202C	JC 8	GNMA II PASS #00002059	8.000	06/20/2009	PAID ON PRINCIPAL	1,436	1,436	1,465	1,463	.0	(27)	.0	(27)	.0	1,436	.0	.0	.0	.27	08/20/2025	1	
36202C	JE 4	GNMA II PASS #00002061	8.500	06/20/2009	PAID ON PRINCIPAL	.1	.1	.1	.1	.0	(0)	.0	(0)	.0	.1	.0	.0	.0	.0	08/20/2025	1	
36202C	JZ 7	GNMA II PASS #00002080	7.500	06/20/2009	PAID ON PRINCIPAL	.280	.280	.285	.284	.0	(4)	.0	(4)	.0	.280	.0	.0	.0	.4	09/20/2025	1	
36202C	J3 8	GNMA II PASS #00002082	8.000	06/20/2009	PAID ON PRINCIPAL	.937	.937	.957	.954	.0	(17)	.0	(17)	.0	.937	.0	.0	.0	.13	09/20/2025	1	
36202C	KL 6	GNMA II PASS #00002099	7.500	06/20/2009	PAID ON PRINCIPAL	2,597	2,597	2,645	2,636	.0	(39)	.0	(39)	.0	2,597	.0	.0	.0	.19	10/20/2025	1	
36202C	KP 7	GNMA II PASS #00002102	8.000	06/20/2009	PAID ON PRINCIPAL	2,835	2,835	2,900	2,892	.0	(56)	.0	(56)	.0	2,835	.0	.0	.0	.50	09/20/2025	1	
36202C	K7 7	GNMA II PASS #00002118	7.500	06/20/2009	PAID ON PRINCIPAL	12,048	12,048	12,251	12,208	.0	(160)	.0	(160)	.0	12,048	.0	.0	.0	.105	11/20/2025	1	
36202C	LC 5	GNMA II PASS #00002123	8.500	06/20/2009	PAID ON PRINCIPAL	.28	.28	.29	.29	.0	(1)	.0	(1)	.0	.28	.0	.0	.0	.0	11/20/2025	1	
36202C	LX 9	GNMA II PASS #00002142	8.500	06/20/2009	PAID ON PRINCIPAL	1,551	1,551	1,609	1,603	.0	(53)	.0	(53)	.0	1,551	.0	.0	.0	.23	12/20/2025	1	
36202C	MF 7	GNMA II PASS #00002158	8.500	06/20/2009	PAID ON PRINCIPAL	.110	.110	.114	.114	.0	(4)	.0	(4)	.0	.110	.0	.0	.0	.2	01/20/2026	1	
36202C	ND 1	GNMA II PASS #00002188	8.500	06/20/2009	PAID ON PRINCIPAL	.19	.19	.20	.20	.0	(1)	.0	(1)	.0	.19	.0	.0	.0	.0	03/20/2026	1	
36202C	NX 7	GNMA II PASS #00002206	8.500	06/20/2009	PAID ON PRINCIPAL	.13	.13	.13	.13	.0	(0)	.0	(0)	.0	.13	.0	.0	.0	.0	04/20/2026	1	
36202C	PD 9	GNMA II PASS #00002220	8.500	06/20/2009	PAID ON PRINCIPAL	.15	.15	.15	.15	.0	(0)	.0	(0)	.0	.15	.0	.0	.0	.0	05/20/2026	1	

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36202C PS 6	GNMA II PASS #00002233 7.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	12,904	12,904	12,703	12,719	.....0	186	.....0	186	.....0	12,904	.....0	.....0	.....0	135	06/20/2026	1.....
36202C QY 2	GNMA II PASS #00002271 8.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	840	840	860	864	.....0	(24)	.....0	(24)	.....0	840	.....0	.....0	.....0	12	08/20/2026	1.....
36202C RF 2	GNMA II PASS #00002286 8.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	3,617	3,617	3,679	3,691	.....0	(74)	.....0	(74)	.....0	3,617	.....0	.....0	.....0	51	09/20/2026	1.....
36202D GS 4	GNMA II PASS #00002909 8.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	672	672	665	662	.....0	10	.....0	10	.....0	672	.....0	.....0	.....0	10	04/20/2030	1.....
36202D G6 2	GNMA II PASS #00002921 7.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	5,212	5,212	5,276	5,392	.....0	(181)	.....0	(181)	.....0	5,212	.....0	.....0	.....0	66	05/20/2030	1.....
36202D HK 0	GNMA II PASS #00002934 7.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	12,454	12,454	12,239	12,128	.....0	326	.....0	326	.....0	12,454	.....0	.....0	.....0	154	06/20/2030	1.....
36202D SP 7	GNMA II PASS #00003226 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	95,993	95,993	91,974	90,757	.....0	5,236	.....0	5,236	.....0	95,993	.....0	.....0	.....0	899	04/20/2032	1.....
36202D TD 3	GNMA II PASS #00003248 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	81,323	81,323	77,575	77,089	.....0	4,234	.....0	4,234	.....0	81,323	.....0	.....0	.....0	652	06/20/2032	1.....
36202D UU 3	GNMA II PASS #00003295 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	49,229	49,229	49,137	49,160	.....0	70	.....0	70	.....0	49,229	.....0	.....0	.....0	484	10/20/2032	1.....
36202D U7 4	GNMA II PASS #00003306 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	428,657	428,657	427,853	428,054	.....0	603	.....0	603	.....0	428,657	.....0	.....0	.....0	4,014	11/20/2032	1.....
36202D VM 0	GNMA II PASS #00003320 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	629,263	629,263	633,295	635,588	.....0	(6,324)	.....0	(6,324)	.....0	629,263	.....0	.....0	.....0	5,999	12/20/2032	1.....
36202D YY 1	GNMA II PASS #00003427 4.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	1,150,370	1,150,370	1,075,363	1,077,371	.....0	72,998	.....0	72,998	.....0	1,150,370	.....0	.....0	.....0	8,177	08/20/2033	1.....
36202D ZB 6	GNMA II PASS #00003470 4.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	108,033	108,033	100,032	99,509	.....0	8,524	.....0	8,524	.....0	108,033	.....0	.....0	.....0	794	11/20/2033	1.....
36202D 4N 8	GNMA II PASS #00003529 5.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	903,730	903,730	863,768	860,703	.....0	43,027	.....0	43,027	.....0	903,730	.....0	.....0	.....0	8,103	03/20/2034	1.....
36202D 5P 2	GNMA II PASS #00003554 4.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	117,354	117,354	108,663	109,266	.....0	8,088	.....0	8,088	.....0	117,354	.....0	.....0	.....0	942	05/20/2034	1.....
36202E F2 0	GNMA II PASS #00003785 5.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	2,736,497	2,736,497	2,666,375	2,672,993	.....0	63,505	.....0	63,505	.....0	2,736,497	.....0	.....0	.....0	23,325	11/20/2035	1.....
36202E XT 1	GNMA II PASS #00004290 5.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	2,139,417	2,139,417	2,130,499	2,130,244	.....0	9,174	.....0	9,174	.....0	2,139,417	.....0	.....0	.....0	20,964	11/20/2038	1.....
36204V SC 4	GNMA II PASS #00381315 8.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	430	430	440	440	.....0	(9)	.....0	(9)	.....0	430	.....0	.....0	.....0	6	05/20/2025	1.....
36205M Z3 5	GNMA II PASS #00395062 8.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	153	153	157	155	.....0	(2)	.....0	(2)	.....0	153	.....0	.....0	.....0	2	09/20/2024	1.....
36206G WC 0	GNMA II PASS #00411143 7.500	.....	.06/20/2009	PAID ON PRINCIPAL	.....	158	158	156	156	.....0	2	.....0	2	.....0	158	.....0	.....0	.....0	2	06/20/2026	1.....
36206J ED 2	GNMA II PASS #00412432 8.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	395	395	404	403	.....0	(8)	.....0	(8)	.....0	395	.....0	.....0	.....0	5	06/20/2025	1.....
36206P FC 9	GNMA II PASS #00416963 8.000	.....	.06/20/2009	PAID ON PRINCIPAL	.....	94	94	96	95	.....0	(2)	.....0	(2)	.....0	94	.....0	.....0	.....0	1	08/20/2020	1.....
36224B C3 1	GNMA PASS TH #00323290 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	3	3	3	3	.....0	(0)	.....0	(0)	.....0	3	.....0	.....0	.....0	0	05/15/2022	1.....
36203X AJ 5	GNMA PASS TH #00361909 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	16	16	16	17	.....0	(1)	.....0	(1)	.....0	16	.....0	.....0	.....0	0	06/15/2024	1.....
36204R FG 8	GNMA PASS TH #00377367 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	70	70	73	74	.....0	(4)	.....0	(4)	.....0	70	.....0	.....0	.....0	1	11/15/2026	1.....
36204S RN 8	GNMA PASS TH #00378593 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	1,487	1,487	1,537	1,542	.....0	(55)	.....0	(55)	.....0	1,487	.....0	.....0	.....0	21	07/15/2025	1.....
36205R 4U 8	GNMA PASS TH #00398735 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	16	16	17	17	.....0	(0)	.....0	(0)	.....0	16	.....0	.....0	.....0	0	06/15/2026	1.....
36205R 6S 1	GNMA PASS TH #00398781 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	10	10	10	10	.....0	(0)	.....0	(0)	.....0	10	.....0	.....0	.....0	0	07/15/2026	1.....
36205S FK 6	GNMA PASS TH #00398970 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	23	23	24	24	.....0	(1)	.....0	(1)	.....0	23	.....0	.....0	.....0	0	11/15/2026	1.....
36205T ZB 2	GNMA PASS TH #00400438 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	322	322	332	332	.....0	(10)	.....0	(10)	.....0	322	.....0	.....0	.....0	4	05/15/2026	1.....
36205X FM 1	GNMA PASS TH #00403472 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	42	42	44	44	.....0	(2)	.....0	(2)	.....0	42	.....0	.....0	.....0	1	09/15/2026	1.....
36206A QM 8	GNMA PASS TH #00405560 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	36	36	37	38	.....0	(1)	.....0	(1)	.....0	36	.....0	.....0	.....0	1	01/15/2026	1.....
36206A R3 9	GNMA PASS TH #00405606 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	38	38	39	39	.....0	(1)	.....0	(1)	.....0	38	.....0	.....0	.....0	1	04/15/2026	1.....
36206J K8 6	GNMA PASS TH #00412619 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	38	38	39	39	.....0	(1)	.....0	(1)	.....0	38	.....0	.....0	.....0	1	06/15/2026	1.....
36206J LR 3	GNMA PASS TH #00412636 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	4	4	4	4	.....0	(0)	.....0	(0)	.....0	4	.....0	.....0	.....0	0	07/15/2026	1.....
36206J MC 5	GNMA PASS TH #00412655 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	110	110	114	115	.....0	(4)	.....0	(4)	.....0	110	.....0	.....0	.....0	2	08/15/2026	1.....
36206K AV 3	GNMA PASS TH #00413220 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	9,827	9,827	10,199	9,864	.....0	(36)	.....0	(36)	.....0	9,827	.....0	.....0	.....0	123	04/15/2010	1.....
36206M MG 9	GNMA PASS TH #00415359 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	188	188	194	194	.....0	(5)	.....0	(5)	.....0	188	.....0	.....0	.....0	3	11/15/2026	1.....
36206N LS 2	GNMA PASS TH #00416237 8.500	.....	.06/15/2009	PAID ON PRINCIPAL	.....	18	18	18	18	.....0	(0)	.....0	(0)	.....0	18	.....0	.....0	.....0	0	05/15/2026	1.....
36206P VV 9	GNMA PASS TH #00417428 8.50006/15/2009	PAID ON PRINCIPAL	6	6	7	70	(0)0	(0)0	6000	0	05/15/2026	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
36206U	KZ 1		06/15/2009	PAID ON PRINCIPAL		508	508	523	523	0	(15)	0	(15)	0	508	0	0	0	7	06/15/2026	1
36206U	Q4 4		06/15/2009	PAID ON PRINCIPAL		163	163	169	170	0	(7)	0	(7)	0	163	0	0	0	3	09/15/2026	1
36206W	TY 1		06/15/2009	PAID ON PRINCIPAL		6,755	6,755	6,973	6,951	0	(196)	0	(196)	0	6,755	0	0	0	48	11/15/2026	1
36206W	ZE 8		06/15/2009	PAID ON PRINCIPAL		76	76	78	79	0	(3)	0	(3)	0	76	0	0	0	1	07/15/2026	1
36206W	3S 2		06/15/2009	PAID ON PRINCIPAL		6	6	6	7	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W	5X 9		06/15/2009	PAID ON PRINCIPAL		2,229	2,229	2,292	2,314	0	(85)	0	(85)	0	2,229	0	0	0	32	08/15/2026	1
36206Y	CH 2		06/15/2009	PAID ON PRINCIPAL		234,200	234,200	228,565	229,940	0	4,260	0	4,260	0	234,200	0	0	0	1,567	10/15/2018	1
36207A	2S 0		06/15/2009	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	06/15/2026	1
36207B	K4 1		06/15/2009	PAID ON PRINCIPAL		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	0	06/15/2026	1
36207B	L5 7		06/15/2009	PAID ON PRINCIPAL		70	70	72	72	0	(3)	0	(3)	0	70	0	0	0	1	08/15/2026	1
36207B	M5 6		06/15/2009	PAID ON PRINCIPAL		51	51	52	52	0	(2)	0	(2)	0	51	0	0	0	1	09/15/2026	1
36207B	QQ 6		06/15/2009	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207B	6E 5		06/15/2009	PAID ON PRINCIPAL		694	694	715	714	0	(20)	0	(20)	0	694	0	0	0	10	08/15/2026	1
36207C	ZX 9		06/15/2009	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	06/15/2026	1
36207C	Z4 3		06/15/2009	PAID ON PRINCIPAL		299	299	309	310	0	(11)	0	(11)	0	299	0	0	0	4	08/15/2026	1
36207D	LM 6		06/15/2009	PAID ON PRINCIPAL		535	535	553	550	0	(15)	0	(15)	0	535	0	0	0	8	05/15/2026	1
36207E	3V 4		06/15/2009	PAID ON PRINCIPAL		28,365	28,365	29,618	31,324	0	(2,959)	0	(2,959)	0	28,365	0	0	0	171	09/15/2027	1
36207F	CW 9		06/15/2009	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207F	3U 3		06/15/2009	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	0	08/15/2026	1
36207G	EH 8		06/15/2009	PAID ON PRINCIPAL		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	0	09/15/2026	1
36207G	Y2 9		06/15/2009	PAID ON PRINCIPAL		373	373	378	388	0	(15)	0	(15)	0	373	0	0	0	5	06/15/2026	1
36207G	ZG 7		06/15/2009	PAID ON PRINCIPAL		51	51	53	53	0	(2)	0	(2)	0	51	0	0	0	1	07/15/2026	1
36207G	5G 0		06/15/2009	PAID ON PRINCIPAL		58	58	60	60	0	(2)	0	(2)	0	58	0	0	0	1	09/15/2026	1
36207H	WD 5		06/15/2009	PAID ON PRINCIPAL		40	40	41	41	0	(2)	0	(2)	0	40	0	0	0	1	07/15/2026	1
36207H	VV 5		06/15/2009	PAID ON PRINCIPAL		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	1	07/15/2026	1
36207H	YL 5		06/15/2009	PAID ON PRINCIPAL		427	427	441	444	0	(17)	0	(17)	0	427	0	0	0	6	11/15/2026	1
36207H	5Q 6		06/15/2009	PAID ON PRINCIPAL		69	69	71	72	0	(4)	0	(4)	0	69	0	0	0	1	09/15/2026	1
36207J	EJ 8		06/15/2009	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207L	QY 7		06/15/2009	PAID ON PRINCIPAL		80	80	82	83	0	(3)	0	(3)	0	80	0	0	0	1	05/15/2026	1
36207L	SD 1		06/15/2009	PAID ON PRINCIPAL		232	232	238	238	0	(6)	0	(6)	0	232	0	0	0	3	08/15/2026	1
36207L	SG 4		06/15/2009	PAID ON PRINCIPAL		360	360	372	369	0	(9)	0	(9)	0	360	0	0	0	5	08/15/2026	1
36207L	5L 8		06/15/2009	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	08/15/2026	1
36207N	BU 7		06/15/2009	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	08/15/2026	1
36207N	D6 8		06/15/2009	PAID ON PRINCIPAL		85	85	87	88	0	(3)	0	(3)	0	85	0	0	0	1	11/15/2026	1
36207N	WM 2		06/15/2009	PAID ON PRINCIPAL		113	113	117	116	0	(3)	0	(3)	0	113	0	0	0	2	11/15/2026	1
36207N	X6 6		06/15/2009	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36207P	AL 3		06/15/2009	PAID ON PRINCIPAL		62	62	64	64	0	(3)	0	(3)	0	62	0	0	0	1	08/15/2026	1
36207P	AV 1		06/15/2009	PAID ON PRINCIPAL		24	24	24	25	0	(1)	0	(1)	0	24	0	0	0	0	08/15/2026	1
36207P	BE 8		06/15/2009	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	08/15/2026	1
36207P	BJ 7		06/15/2009	PAID ON PRINCIPAL		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	08/15/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36207P	BL 2		06/15/2009	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2026	1
36207P	YS 2		06/15/2009	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	07/15/2026	1
36207P	ZD 4		06/15/2009	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2026	1
36207Q	T2 3		06/15/2009	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	09/15/2026	1
36207Q	Y7 6		06/15/2009	PAID ON PRINCIPAL		128	128	132	132	0	(4)	0	(4)	0	128	0	0	0	0	11/15/2026	1
36207Q	Y9 2		06/15/2009	PAID ON PRINCIPAL		438	438	452	459	0	(21)	0	(21)	0	438	0	0	0	0	11/15/2026	1
36207S	JB 0		06/15/2009	PAID ON PRINCIPAL		43	43	45	45	0	(1)	0	(1)	0	43	0	0	0	0	11/15/2026	1
36207T	W5 6		06/15/2009	PAID ON PRINCIPAL		72	72	75	76	0	(3)	0	(3)	0	72	0	0	0	0	11/15/2026	1
36207U	ED 6		06/15/2009	PAID ON PRINCIPAL		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	0	11/15/2026	1
36207U	EJ 3		06/15/2009	PAID ON PRINCIPAL		251	251	259	261	0	(10)	0	(10)	0	251	0	0	0	0	11/15/2026	1
36208F	JZ 4		06/15/2009	PAID ON PRINCIPAL		10,115	10,115	10,373	10,386	0	(271)	0	(271)	0	10,115	0	0	0	0	10/15/2027	1
36209G	RV 1		06/15/2009	PAID ON PRINCIPAL		244,837	244,837	239,175	238,363	0	6,474	0	6,474	0	244,837	0	0	0	2,337	01/15/2032	1
36209Y	TV 0		06/15/2009	PAID ON PRINCIPAL		221,388	221,388	220,697	220,654	0	735	0	735	0	221,388	0	0	0	2,319	09/15/2031	1
36210N	RP 6		06/15/2009	PAID ON PRINCIPAL		6,582	6,582	6,445	6,369	0	213	0	213	0	6,582	0	0	0	0	01/15/2029	1
36212N	AM 9		06/15/2009	PAID ON PRINCIPAL		92,671	92,671	91,516	91,015	0	1,656	0	1,656	0	92,671	0	0	0	1,040	02/15/2032	1
36213A	CE 2		06/15/2009	PAID ON PRINCIPAL		13,345	13,345	13,211	13,181	0	164	0	164	0	13,345	0	0	0	134	02/15/2032	1
36213C	U4 0		06/15/2009	PAID ON PRINCIPAL		279,740	279,740	276,505	276,375	0	3,365	0	3,365	0	279,740	0	0	0	2,995	08/15/2035	1
36213C	YY 0		06/15/2009	PAID ON PRINCIPAL		1,059,636	1,059,636	1,042,863	1,044,334	0	15,302	0	15,302	0	1,059,636	0	0	0	10,024	11/15/2035	1
36213D	Z4 3		06/15/2009	PAID ON PRINCIPAL		8,173	8,173	8,147	8,145	0	27	0	27	0	8,173	0	0	0	82	09/15/2031	1
36213E	B9 6		06/15/2009	PAID ON PRINCIPAL		84,731	84,731	83,195	82,581	0	2,150	0	2,150	0	84,731	0	0	0	853	11/15/2031	1
36213E	PU 4		06/15/2009	PAID ON PRINCIPAL		52,463	52,463	51,225	50,686	0	1,777	0	1,777	0	52,463	0	0	0	424	12/15/2031	1
36213E	PY 6		06/15/2009	PAID ON PRINCIPAL		71,072	71,072	69,628	68,974	0	2,098	0	2,098	0	71,072	0	0	0	551	12/15/2031	1
36213E	UH 7		06/15/2009	PAID ON PRINCIPAL		15,449	15,449	14,983	14,630	0	819	0	819	0	15,449	0	0	0	217	02/15/2032	1
36213E	UL 8		06/15/2009	PAID ON PRINCIPAL		6,592	6,592	6,968	7,120	0	(528)	0	(528)	0	6,592	0	0	0	71	02/15/2032	1
36213E	YG 5		06/15/2009	PAID ON PRINCIPAL		54,836	54,836	57,963	59,467	0	(4,631)	0	(4,631)	0	54,836	0	0	0	438	04/15/2032	1
36213F	HD 8		06/15/2009	PAID ON PRINCIPAL		26,121	26,121	26,570	26,432	0	(311)	0	(311)	0	26,121	0	0	0	248	12/15/2017	1
36213F	HE 6		06/15/2009	PAID ON PRINCIPAL		146,460	146,460	148,542	148,036	0	(1,577)	0	(1,577)	0	146,460	0	0	0	1,242	12/15/2017	1
36213F	QS 5		06/15/2009	PAID ON PRINCIPAL		109,110	109,110	114,600	115,526	0	(6,416)	0	(6,416)	0	109,110	0	0	0	1,348	04/15/2033	1
36213F	WW 9		06/15/2009	PAID ON PRINCIPAL		91,586	91,586	90,885	90,901	0	685	0	685	0	91,586	0	0	0	1,036	07/15/2033	1
36213G	U5 8		06/15/2009	PAID ON PRINCIPAL		13,820	13,820	13,570	13,446	0	374	0	374	0	13,820	0	0	0	77	12/15/2031	1
36213R	5P 8		06/15/2009	PAID ON PRINCIPAL		56,770	56,770	56,206	55,937	0	833	0	833	0	56,770	0	0	0	805	01/15/2032	1
36213T	EC 3		06/15/2009	PAID ON PRINCIPAL		149,511	149,511	151,334	150,624	0	(1,113)	0	(1,113)	0	149,511	0	0	0	1,164	09/15/2017	1
36213U	YC 8		06/15/2009	PAID ON PRINCIPAL		260,405	260,405	265,451	265,790	0	(5,384)	0	(5,384)	0	260,405	0	0	0	1,567	10/15/2032	1
36213X	2H 6		06/15/2009	PAID ON PRINCIPAL		9,493	9,493	9,626	9,692	0	(200)	0	(200)	0	9,493	0	0	0	95	10/15/2032	1
36213X	4T 8		06/15/2009	PAID ON PRINCIPAL		16,581	16,581	16,816	16,782	0	(201)	0	(201)	0	16,581	0	0	0	140	12/15/2017	1
36200Q	LQ 5		06/15/2009	PAID ON PRINCIPAL		153,204	153,204	156,172	159,245	0	(6,041)	0	(6,041)	0	153,204	0	0	0	1,556	03/15/2032	1
36200Q	WM 2		06/15/2009	PAID ON PRINCIPAL		231,889	231,889	231,636	231,828	0	61	0	61	0	231,889	0	0	0	2,607	01/15/2032	1
36200Q	W6 7		06/15/2009	PAID ON PRINCIPAL		226,784	226,784	220,547	218,179	0	8,605	0	8,605	0	226,784	0	0	0	1,965	01/15/2032	1
36200R	WR 9		06/15/2009	PAID ON PRINCIPAL		31,708	31,708	31,825	31,913	0	(205)	0	(205)	0	31,708	0	0	0	427	11/15/2031	1
36200S	AG 5		06/15/2009	PAID ON PRINCIPAL		355,215	355,215	349,998	348,938	0	6,278	0	6,278	0	355,215	0	0	0	4,892	12/15/2031	1

QE053

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200S A2 6	GNMA PASS TH #00570725 6.000		06/15/2009	PAID ON PRINCIPAL		3,081	3,081	3,047	3,030	0	51	0	51	0	3,081	0	0	0	31	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000		06/15/2009	PAID ON PRINCIPAL		11,141	11,141	11,020	11,005	0	136	0	136	0	11,141	0	0	0	111	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000		06/15/2009	PAID ON PRINCIPAL		153,734	153,734	150,899	150,328	0	3,406	0	3,406	0	153,734	0	0	0	2,267	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000		06/15/2009	PAID ON PRINCIPAL		34,394	34,394	33,582	33,267	0	1,127	0	1,127	0	34,394	0	0	0	187	12/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000		06/15/2009	PAID ON PRINCIPAL		162,346	162,346	160,202	159,217	0	3,129	0	3,129	0	162,346	0	0	0	2,408	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000		06/15/2009	PAID ON PRINCIPAL		232,193	232,193	229,182	228,275	0	3,918	0	3,918	0	232,193	0	0	0	2,191	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000		06/15/2009	PAID ON PRINCIPAL		71,225	71,225	70,234	69,909	0	1,316	0	1,316	0	71,225	0	0	0	659	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000		06/15/2009	PAID ON PRINCIPAL		12,190	12,190	12,129	12,108	0	82	0	82	0	12,190	0	0	0	122	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000		06/15/2009	PAID ON PRINCIPAL		4,158	4,158	4,032	3,937	0	221	0	221	0	4,158	0	0	0	42	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000		06/15/2009	PAID ON PRINCIPAL		7,147	7,147	7,042	7,001	0	146	0	146	0	7,147	0	0	0	72	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000		06/15/2009	PAID ON PRINCIPAL		392,296	392,296	387,116	384,679	0	7,617	0	7,617	0	392,296	0	0	0	4,533	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000		06/15/2009	PAID ON PRINCIPAL		88,892	88,892	87,707	87,348	0	1,544	0	1,544	0	88,892	0	0	0	600	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000		06/15/2009	PAID ON PRINCIPAL		449,553	449,553	447,832	447,600	0	1,953	0	1,953	0	449,553	0	0	0	2,904	02/15/2032	1
36201A SW 9	GNMA PASS TH #00577533 6.000		06/15/2009	PAID ON PRINCIPAL		4,793	4,793	4,730	4,686	0	107	0	107	0	4,793	0	0	0	48	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000		06/15/2009	PAID ON PRINCIPAL		121,897	121,897	124,259	126,802	0	(4,905)	0	(4,905)	0	121,897	0	0	0	1,218	10/15/2032	1
36201A 3T 3	GNMA PASS TH #00577810 6.000		06/15/2009	PAID ON PRINCIPAL		82,821	82,821	81,294	80,770	0	2,050	0	2,050	0	82,821	0	0	0	1,067	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000		06/15/2009	PAID ON PRINCIPAL		276,697	276,697	280,573	284,278	0	(7,582)	0	(7,582)	0	276,697	0	0	0	1,431	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000		06/15/2009	PAID ON PRINCIPAL		9,675	9,675	9,862	10,041	0	(366)	0	(366)	0	9,675	0	0	0	97	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000		06/15/2009	PAID ON PRINCIPAL		81,346	81,346	80,152	79,671	0	1,675	0	1,675	0	81,346	0	0	0	790	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000		06/15/2009	PAID ON PRINCIPAL		103,194	103,194	101,678	101,000	0	2,193	0	2,193	0	103,194	0	0	0	896	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000		06/15/2009	PAID ON PRINCIPAL		156,633	156,633	154,447	153,753	0	2,881	0	2,881	0	156,633	0	0	0	1,547	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000		06/15/2009	PAID ON PRINCIPAL		67,430	67,430	65,534	64,395	0	3,036	0	3,036	0	67,430	0	0	0	976	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000		06/15/2009	PAID ON PRINCIPAL		8,779	8,779	8,514	8,389	0	390	0	390	0	8,779	0	0	0	87	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000		06/15/2009	PAID ON PRINCIPAL		6,865	6,865	6,983	6,961	0	(96)	0	(96)	0	6,865	0	0	0	57	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500		06/15/2009	PAID ON PRINCIPAL		28,953	28,953	28,374	28,541	0	412	0	412	0	28,953	0	0	0	217	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000		06/15/2009	PAID ON PRINCIPAL		123,018	123,018	121,192	120,798	0	2,219	0	2,219	0	123,018	0	0	0	1,099	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000		06/15/2009	PAID ON PRINCIPAL		229,586	229,586	230,913	230,670	0	(1,084)	0	(1,084)	0	229,586	0	0	0	2,089	10/15/2017	1
36201F FC 6	GNMA PASS TH #00581663 6.000		06/15/2009	VARIOUS		10,615,124	10,180,415	10,648,873	10,648,873	0	(28,073)	0	(28,073)	0	10,620,801	0	(5,677)	(5,677)	78,464	01/15/2039	1
36201F XP 7	GNMA PASS TH #00582186 6.000		06/15/2009	PAID ON PRINCIPAL		250,844	250,844	248,120	247,313	0	3,531	0	3,531	0	250,844	0	0	0	2,506	01/15/2032	1
36201F 5T 0	GNMA PASS TH #00582358 6.000		06/15/2009	PAID ON PRINCIPAL		15,414	15,414	15,630	15,868	0	(454)	0	(454)	0	15,414	0	0	0	154	10/15/2032	1
36201F 5U 7	GNMA PASS TH #00582359 6.000		06/15/2009	PAID ON PRINCIPAL		252,468	252,468	256,004	257,862	0	(5,394)	0	(5,394)	0	252,468	0	0	0	3,210	10/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000		06/15/2009	PAID ON PRINCIPAL		186,744	186,744	185,796	185,538	0	1,206	0	1,206	0	186,744	0	0	0	1,555	02/15/2032	1
36201H 2U 6	GNMA PASS TH #00584087 6.000		06/15/2009	PAID ON PRINCIPAL		6,143	6,143	6,262	6,378	0	(235)	0	(235)	0	6,143	0	0	0	62	10/15/2032	1
36201H 2W 2	GNMA PASS TH #00584089 6.000		06/15/2009	PAID ON PRINCIPAL		286,076	286,076	291,619	293,891	0	(7,815)	0	(7,815)	0	286,076	0	0	0	3,456	10/15/2032	1
36201L 2X 1	GNMA PASS TH #00586790 4.500		06/15/2009	PAID ON PRINCIPAL		2,667	2,667	2,682	2,691	0	(24)	0	(24)	0	2,667	0	0	0	20	07/15/2033	1
36201M FN 7	GNMA PASS TH #00587073 6.000		06/15/2009	PAID ON PRINCIPAL		138,359	138,359	137,402	137,134	0	1,225	0	1,225	0	138,359	0	0	0	1,170	05/15/2032	1
36201M PT 3	GNMA PASS TH #00587334 5.000		06/15/2009	PAID ON PRINCIPAL		258,806	258,806	261,677	260,957	0	(2,151)	0	(2,151)	0	258,806	0	0	0	1,946	10/15/2017	1
36201M PW 6	GNMA PASS TH #00587337 5.000		06/15/2009	PAID ON PRINCIPAL		11,700	11,700	11,830	11,801	0	(100)	0	(100)	0	11,700	0	0	0	97	10/15/2017	1
36201M 6K 3	GNMA PASS TH #00587774 5.000		06/15/2009	PAID ON PRINCIPAL		118,151	118,151	119,831	119,287	0	(1,136)	0	(1,136)	0	118,151	0	0	0	627	12/15/2017	1
36201N LN 8	GNMA PASS TH #00588133 5.000		06/15/2009	PAID ON PRINCIPAL		130,670	130,670	132,916	132,526	0	(1,856)	0	(1,856)	0	130,670	0	0	0	1,270	12/15/2017	1

QE054

SCHEDULE D - PART 4

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

QE055

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36201N M4 9	GNMA PASS TH #00588179 6.000		.06/15/2009	PAID ON PRINCIPAL		176,748	176,748	183,901	186,561	0	(9,813)	0	(9,813)	0	176,748	0	0	0	1,571	01/15/2033	1
36201P 5N 1	GNMA PASS TH #00589553 5.000		.06/15/2009	PAID ON PRINCIPAL		519,384	519,384	528,635	526,221	0	(6,837)	0	(6,837)	0	519,384	0	0	0	3,935	12/15/2017	1
36201S XE 4	GNMA PASS TH #00592077 5.000		.06/15/2009	PAID ON PRINCIPAL		66,274	66,274	66,222	66,236	0	38	0	38	0	66,274	0	0	0	611	08/15/2033	1
36201V AE 2	GNMA PASS TH #00594105 4.500		.06/15/2009	PAID ON PRINCIPAL		324,372	324,372	307,158	308,569	0	15,803	0	15,803	0	324,372	0	0	0	2,399	09/15/2033	1
36201V AF 9	GNMA PASS TH #00594106 4.500		.06/15/2009	PAID ON PRINCIPAL		146,709	146,709	139,052	139,072	0	7,636	0	7,636	0	146,709	0	0	0	965	09/15/2033	1
36201V A6 9	GNMA PASS TH #00594129 4.000		.06/15/2009	PAID ON PRINCIPAL		127,385	127,385	124,320	125,206	0	2,179	0	2,179	0	127,385	0	0	0	847	10/15/2018	1
36201V B4 3	GNMA PASS TH #00594159 4.000		.06/15/2009	PAID ON PRINCIPAL		51,764	51,764	50,518	50,841	0	923	0	923	0	51,764	0	0	0	348	10/15/2018	1
36201V VN 9	GNMA PASS TH #00594721 4.500		.06/15/2009	PAID ON PRINCIPAL		108,672	108,672	109,521	109,472	0	(799)	0	(799)	0	108,672	0	0	0	960	07/15/2033	1
36200A BA 6	GNMA PASS TH #00595033 6.000		.06/15/2009	PAID ON PRINCIPAL		81,907	81,907	83,494	85,387	0	(3,480)	0	(3,480)	0	81,907	0	0	0	439	10/15/2032	1
36200A HD 4	GNMA PASS TH #00595228 5.000		.06/15/2009	PAID ON PRINCIPAL		58,749	58,749	59,759	59,587	0	(838)	0	(838)	0	58,749	0	0	0	466	12/15/2017	1
36200A HG 7	GNMA PASS TH #00595231 5.000		.06/15/2009	PAID ON PRINCIPAL		371,487	371,487	377,872	376,742	0	(5,255)	0	(5,255)	0	371,487	0	0	0	3,069	12/15/2017	1
36200A RE 1	GNMA PASS TH #00595485 5.000		.06/15/2009	PAID ON PRINCIPAL		15,606	15,606	15,874	15,827	0	(221)	0	(221)	0	15,606	0	0	0	130	12/15/2017	1
36200D 3B 7	GNMA PASS TH #00598494 5.000		.06/15/2009	PAID ON PRINCIPAL		133,516	133,516	135,415	134,957	0	(1,441)	0	(1,441)	0	133,516	0	0	0	1,117	12/15/2017	1
36200E BQ 3	GNMA PASS TH #00598647 5.500		.06/15/2009	PAID ON PRINCIPAL		351,571	351,571	359,507	363,354	0	(11,783)	0	(11,783)	0	351,571	0	0	0	3,495	04/15/2033	1
36200E B6 7	GNMA PASS TH #00598661 5.000		.06/15/2009	PAID ON PRINCIPAL		372,507	372,507	378,929	378,515	0	(6,008)	0	(6,008)	0	372,507	0	0	0	3,344	05/15/2033	1
36200E CQ 2	GNMA PASS TH #00598679 5.500		.06/15/2009	PAID ON PRINCIPAL		107,584	107,584	110,198	110,761	0	(3,178)	0	(3,178)	0	107,584	0	0	0	966	05/15/2033	1
36200E DL 2	GNMA PASS TH #00598707 5.000		.06/15/2009	PAID ON PRINCIPAL		118,344	118,344	118,440	118,453	0	(110)	0	(110)	0	118,344	0	0	0	995	07/15/2033	1
36200E D5 7	GNMA PASS TH #00598724 4.500		.06/15/2009	PAID ON PRINCIPAL		195,191	195,191	196,685	196,570	0	(1,379)	0	(1,379)	0	195,191	0	0	0	1,035	07/15/2033	1
36200M QW 6	GNMA PASS TH #00604469 4.500		.06/15/2009	PAID ON PRINCIPAL		131,791	131,791	121,619	121,776	0	10,015	0	10,015	0	131,791	0	0	0	981	07/15/2033	1
36200M RT 2	GNMA PASS TH #00604498 4.500		.06/15/2009	PAID ON PRINCIPAL		165,763	165,763	166,462	166,481	0	(718)	0	(718)	0	165,763	0	0	0	1,310	07/15/2033	1
36200M SE 4	GNMA PASS TH #00604517 4.500		.06/15/2009	PAID ON PRINCIPAL		12,702	12,702	12,448	12,507	0	194	0	194	0	12,702	0	0	0	95	08/15/2018	1
36200M SP 9	GNMA PASS TH #00604526 4.000		.06/15/2009	PAID ON PRINCIPAL		330,339	330,339	322,184	324,059	0	6,280	0	6,280	0	330,339	0	0	0	1,878	08/15/2018	1
36200M TR 4	GNMA PASS TH #00604560 4.500		.06/15/2009	PAID ON PRINCIPAL		1,199,632	1,199,632	1,200,607	1,200,056	0	(424)	0	(424)	0	1,199,632	0	0	0	9,616	08/15/2018	1
36200M T7 8	GNMA PASS TH #00604574 4.500		.06/15/2009	PAID ON PRINCIPAL		174,200	174,200	173,220	173,235	0	966	0	966	0	174,200	0	0	0	1,128	08/15/2033	1
36200M VM 2	GNMA PASS TH #00604620 4.500		.06/15/2009	PAID ON PRINCIPAL		207,694	207,694	196,425	196,343	0	11,351	0	11,351	0	207,694	0	0	0	1,682	09/15/2033	1
36200M WA 7	GNMA PASS TH #00604641 4.500		.06/15/2009	PAID ON PRINCIPAL		67,136	67,136	63,217	63,106	0	4,030	0	4,030	0	67,136	0	0	0	532	09/15/2033	1
36200M 3K 7	GNMA PASS TH #00604802 4.500		.06/15/2009	PAID ON PRINCIPAL		319,819	319,819	302,879	303,391	0	16,428	0	16,428	0	319,819	0	0	0	2,361	11/15/2033	1
36200N RJ 2	GNMA PASS TH #00605389 5.000		.06/15/2009	PAID ON PRINCIPAL		594,768	594,768	587,612	587,172	0	7,596	0	7,596	0	594,768	0	0	0	5,669	04/15/2034	1
36202S X8 6	GNMA PASS TH #00608303 4.500		.06/15/2009	PAID ON PRINCIPAL		422,316	422,316	424,295	423,605	0	(1,289)	0	(1,289)	0	422,316	0	0	0	3,999	10/15/2018	1
36202U 5J 8	GNMA PASS TH #00610249 4.500		.06/15/2009	PAID ON PRINCIPAL		117,662	117,662	116,192	116,609	0	1,054	0	1,054	0	117,662	0	0	0	999	07/15/2018	1
36202V VT 5	GNMA PASS TH #00610926 4.500		.06/15/2009	PAID ON PRINCIPAL		2,038	2,038	2,050	2,050	0	(12)	0	(12)	0	2,038	0	0	0	15	07/15/2033	1
36290N 6C 1	GNMA PASS TH #00613867 4.500		.06/15/2009	PAID ON PRINCIPAL		132,613	132,613	133,235	133,135	0	(522)	0	(522)	0	132,613	0	0	0	1,251	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #00614395 4.500		.06/15/2009	PAID ON PRINCIPAL		246,388	246,388	245,002	245,283	0	1,105	0	1,105	0	246,388	0	0	0	1,836	07/15/2018	1
36290R QZ 9	GNMA PASS TH #00615272 4.500		.06/15/2009	PAID ON PRINCIPAL		61,643	61,643	62,105	62,066	0	(423)	0	(423)	0	61,643	0	0	0	311	07/15/2033	1
36290R Q2 2	GNMA PASS TH #00615273 4.500		.06/15/2009	PAID ON PRINCIPAL		39,589	39,589	39,886	39,896	0	(307)	0	(307)	0	39,589	0	0	0	297	07/15/2033	1
36290R TT 0	GNMA PASS TH #00615362 4.500		.06/15/2009	PAID ON PRINCIPAL		96,508	96,508	95,302	95,579	0	929	0	929	0	96,508	0	0	0	546	07/15/2018	1
36290R T4 5	GNMA PASS TH #00615371 4.500		.06/15/2009	PAID ON PRINCIPAL		107,947	107,947	108,571	108,541	0	(594)	0	(594)	0	107,947	0	0	0	605	07/15/2033	1
36290R YE 7	GNMA PASS TH #00615509 4.500		.06/15/2009	PAID ON PRINCIPAL		288,386	288,386	266,532	266,260	0	22,126	0	22,126	0	288,386	0	0	0	2,161	08/15/2033	1
36290R YM 9	GNMA PASS TH #00615516 4.500		.06/15/2009	PAID ON PRINCIPAL		39,910	39,910	37,790	37,872	0	2,038	0	2,038	0	39,910	0	0	0	337	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #00615545 4.500		.06/15/2009	PAID ON PRINCIPAL		116,133	116,133	108,600	107,897	0	8,236	0	8,236	0	116,133	0	0	0	749	09/15/2033	1

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	Forfeiture	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)
36290R	4Y 6		06/15/2009	PAID ON PRINCIPAL		13,475	13,475	12,739	12,742	0	733	0	733	0	13,475	0	0	0	97	09/15/2033	1
36290S	5E 9		06/15/2009	PAID ON PRINCIPAL		174,475	174,475	161,369	162,289	0	12,186	0	12,186	0	174,475	0	0	0	1,914	09/15/2033	1
36290T	BW 0		06/15/2009	PAID ON PRINCIPAL		126,950	126,950	124,411	125,009	0	1,941	0	1,941	0	126,950	0	0	0	712	08/15/2018	1
36290X	JW 1		06/15/2009	PAID ON PRINCIPAL		44,766	44,766	42,500	42,502	0	2,264	0	2,264	0	44,766	0	0	0	479	08/15/2033	1
36290Y	PJ 3		06/15/2009	PAID ON PRINCIPAL		22,875	22,875	21,717	21,765	0	1,110	0	1,110	0	22,875	0	0	0	172	09/15/2033	1
36290Z	QX 1		06/15/2009	PAID ON PRINCIPAL		11,386	11,386	10,781	10,775	0	611	0	611	0	11,386	0	0	0	87	09/15/2033	1
36290A	4B 3		06/15/2009	PAID ON PRINCIPAL		104,524	104,524	105,308	105,077	0	(553)	0	(553)	0	104,524	0	0	0	786	10/15/2018	1
36291A	D6 3		06/15/2009	PAID ON PRINCIPAL		200,514	200,514	201,955	201,533	0	(1,019)	0	(1,019)	0	200,514	0	0	0	1,647	10/15/2018	1
36291Q	BW 3		06/15/2009	PAID ON PRINCIPAL		340,319	340,319	345,879	345,705	0	(5,386)	0	(5,386)	0	340,319	0	0	0	2,779	12/15/2034	1
36291R	RF 1		06/15/2009	PAID ON PRINCIPAL		12,976	12,976	13,188	13,173	0	(197)	0	(197)	0	12,976	0	0	0	109	12/15/2034	1
36291R	2G 6		06/15/2009	PAID ON PRINCIPAL		7,241	7,241	7,154	7,160	0	81	0	81	0	7,241	0	0	0	61	03/15/2035	1
36291S	VW 7		06/15/2009	PAID ON PRINCIPAL		501,395	501,395	509,587	509,896	0	(8,501)	0	(8,501)	0	501,395	0	0	0	4,894	12/15/2034	1
36292F	S2 4		06/15/2009	PAID ON PRINCIPAL		736,683	736,683	728,163	729,208	0	7,475	0	7,475	0	736,683	0	0	0	6,627	08/15/2035	1
36292H	S6 1		06/15/2009	PAID ON PRINCIPAL		30,288	30,288	29,938	29,968	0	320	0	320	0	30,288	0	0	0	254	11/15/2035	1
36295P	YE 6		06/15/2009	VARIOUS		8,035,734	7,727,541	8,083,129	8,083,129	0	(41,507)	0	(41,507)	0	8,041,622	0	(5,888)	(5,888)	58,178	02/15/2038	1
36295Q	PE 4		06/15/2009	VARIOUS		14,646,687	14,053,425	14,700,102	14,700,102	0	(44,508)	0	(44,508)	0	14,655,594	0	(8,907)	(8,907)	107,882	09/15/2038	1
36296F	VR 1		06/15/2009	VARIOUS		13,581,718	13,000,000	13,621,563	13,621,563	0	(32,443)	0	(32,443)	0	13,589,119	0	(7,401)	(7,401)	100,398	08/15/2038	1
36296H	BW 8		06/15/2009	VARIOUS		10,424,725	10,000,000	10,478,125	10,478,125	0	(48,219)	0	(48,219)	0	10,429,907	0	(5,181)	(5,181)	75,845	09/15/2038	1
36296K	CV 2		06/15/2009	VARIOUS		5,823,672	5,591,124	5,848,403	5,848,403	0	(21,359)	0	(21,359)	0	5,827,045	0	(3,373)	(3,373)	42,700	10/15/2038	1
36296N	YA 8		06/15/2009	VARIOUS		21,927,374	21,000,000	22,004,063	22,004,063	0	(64,889)	0	(64,889)	0	21,939,173	0	(11,799)	(11,799)	161,431	08/15/2038	1
36296P	Y8 8		06/15/2009	VARIOUS		24,018,111	23,000,001	24,099,688	24,099,688	0	(69,157)	0	(69,157)	0	24,030,531	0	(12,420)	(12,420)	176,952	09/15/2038	1
36296P	7C 9		06/15/2009	VARIOUS		7,974,065	7,652,624	8,004,764	8,004,764	0	(26,196)	0	(26,196)	0	7,978,568	0	(4,503)	(4,503)	58,644	11/15/2038	1
36296R	H5 9		06/15/2009	VARIOUS		8,491,632	8,134,271	8,508,574	8,508,574	0	(12,108)	0	(12,108)	0	8,496,466	0	(4,834)	(4,834)	63,329	12/15/2038	1
36296T	QC 0		06/15/2009	VARIOUS		29,701,548	28,536,938	29,850,083	29,850,083	0	(131,645)	0	(131,645)	0	29,718,438	0	(16,891)	(16,891)	216,525	10/15/2038	1
36296T	UV 3		06/15/2009	VARIOUS		20,864,996	20,000,000	20,962,500	20,962,500	0	(86,507)	0	(86,507)	0	20,875,993	0	(10,997)	(10,997)	152,371	11/15/2038	1
36296T	7K 3		06/15/2009	VARIOUS		7,839,054	7,534,342	7,881,018	7,881,018	0	(37,544)	0	(37,544)	0	7,843,474	0	(4,420)	(4,420)	56,993	10/15/2038	1
36296U	DD 9		06/15/2009	VARIOUS		11,017,150	10,589,341	11,076,616	11,076,616	0	(53,880)	0	(53,880)	0	11,022,736	0	(5,587)	(5,587)	80,071	01/15/2039	1
36296X	GS 7		06/15/2009	VARIOUS		15,657,572	15,000,001	15,721,876	15,721,876	0	(56,259)	0	(56,259)	0	15,665,617	0	(8,044)	(8,044)	114,813	12/15/2038	1
36225A	TG 5		06/15/2009	PAID ON PRINCIPAL		12,454	12,454	12,763	12,904	0	(450)	0	(450)	0	12,454	0	0	0	161	04/15/2027	1
36225A	YM 6		06/15/2009	PAID ON PRINCIPAL		3,767	3,767	3,861	3,922	0	(155)	0	(155)	0	3,767	0	0	0	46	02/15/2028	1
36225B	2L 1		06/15/2009	PAID ON PRINCIPAL		177,287	177,287	173,021	173,775	0	3,512	0	3,512	0	177,287	0	0	0	1,314	12/15/2018	1
36241K	BF 4		06/15/2009	PAID ON PRINCIPAL		103,200	103,200	112,599	112,188	0	(8,988)	0	(8,988)	0	103,200	0	0	0	1,416	12/15/2029	1
36241K	BG 2		06/15/2009	PAID ON PRINCIPAL		140,575	140,575	152,168	150,332	0	(9,757)	0	(9,757)	0	140,575	0	0	0	2,396	06/15/2025	1
36241K	BL 1		06/15/2009	PAID ON PRINCIPAL		225,345	225,345	237,677	237,786	0	(12,442)	0	(12,442)	0	225,345	0	0	0	2,285	11/15/2028	1
36241K	BM 9		06/15/2009	PAID ON PRINCIPAL		1,437,070	1,437,070	1,513,078	1,528,475	0	(91,405)	0	(91,405)	0	1,437,070	0	0	0	14,737	03/15/2032	1
36241K	CT 3		06/15/2009	PAID ON PRINCIPAL		175,379	175,379	187,871	187,215	0	(11,836)	0	(11,836)	0	175,379	0	0	0	2,028	03/15/2035	1
36241K	CU 0		06/15/2009	PAID ON PRINCIPAL		290,458	290,458	311,098	309,946	0	(19,488)	0	(19,488)	0	290,458	0	0	0	3,560	03/15/2035	1
36241K	CV 8		06/15/2009	PAID ON PRINCIPAL		254,483	254,483	272,635	272,246	0	(17,763)	0	(17,763)	0	254,483	0	0	0	2,567	03/15/2035	1
36241K	DH 8		06/15/2009	PAID ON PRINCIPAL		1,189,795	1,189,795	1,170,962	1,171,339	0	18,457	0	18,457	0	1,189,795	0	0	0	11,300	04/15/2035	1
36241K	V5 4		06/15/2009	VARIOUS		26,100,120	25,000,000	26,203,125	26,203,125	0	(88,476)	0	(88,476)	0	26,114,649	0	(14,529)	(14,529)	191,607	10/15/2038	1
36241K	WJ 3		06/15/2009	VARIOUS		41,768,305	40,000,000	41,925,000	41,925,000	0	(132,442)	0	(132,442)	0	41,792,558	0	(24,253)	(24,253)	307,063	09/15/2038	1

QE056

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 D i s p o s i t i o n D a t e	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)
36241K X3 7	GNMA PASS TH #00782498 6.000.....		.06/15/2009	VARIOUS.....		34,433,266	33,000,001	34,577,813	34,577,813	0	(129,184)	0	(129,184)	0	34,448,629	0	(15,363)	(15,363)	252,214	12/15/2038	1.....
01N060 65 0	GNMA PASS TH 6.000.....		.05/15/2009	VARIOUS.....		314,195,313	300,000,000	314,195,313	314,195,313	0	4	0	4	0	314,195,317	0	(4)	(4)	900,000	06/15/2038	1.....
36202K 6Z 3	G2 (ARM) #00008988 4.125.....		.06/20/2009	PAID ON PRINCIPAL.....		2,896	2,896	2,903	2,885	0	12	0	12	0	2,896	0	0	0	20	10/20/2026	1.....
36225C PC 4	G2 (ARM) #00080418 5.375.....		.06/20/2009	PAID ON PRINCIPAL.....		5,671	5,671	5,685	5,694	0	(22)	0	(22)	0	5,671	0	0	0	41	06/20/2030	1.....
831641 DK 8	SBIC PS 2002-10B 1 5.199.....		.05/11/2009	PAID ON PRINCIPAL.....		70,739	70,739	70,739	70,739	0	0	0	0	0	70,739	0	0	0	0	08/01/2012	1.....
0399999.	Total - Bonds - U.S. Government.....					662,150,187	635,034,024	663,228,869	663,254,556	0	(934,298)	0	(934,298)	0	662,320,258	0	(170,071)	(170,071)	3,556,184	XXX	XXX
Bonds - All Other Government																					
626209 GB 0	BRITISH COLUMBIA MUNIC 5.250.....	C.	.06/01/2009	MATURED.....		10,500,000	10,500,000	10,249,190	10,496,320	0	3,680	0	3,680	0	10,500,000	0	0	0	275,625	06/01/2009	1FE.....
135087 WR 1	CANADA TREASURY BONDS 5.500.....	C.	.06/01/2009	MATURED.....		28,000,000	28,000,000	28,532,000	28,110,558	0	(110,558)	0	(110,558)	0	28,000,000	0	0	0	770,000	06/01/2009	1FE.....
651333 FM 3	NEWFOUNDLAND (PROVINCE) 5.600.....	C.	.05/05/2009	TD SECURITIES.....		528,450	500,000	499,170	499,220	0	30	0	30	0	499,250	0	29,200	29,200	15,611	10/17/2033	1FE.....
683234 UX 4	ONTARIO (PROVINCE OF) 4.000.....	C.	.05/19/2009	MATURED.....		11,000,000	11,000,000	10,931,409	10,992,740	0	7,260	0	7,260	0	11,000,000	0	0	0	220,000	05/19/2009	1FE.....
D20659 AN 4	BUNDESSCHATZANW (EUR) 4.000.....	D.	.04/21/2009	J P MORGAN CHASE SECURI.....		198,149	194,363	206,880	211,547	0	(716)	0	(716)	(5,165)	205,666	(9,961)	2,444	(7,517)	2,854	12/11/2009	1FE.....
1099999.	Total - Bonds - All Other Government.....					50,226,599	50,194,363	50,418,649	50,310,384	0	(100,304)	0	(100,304)	(5,165)	50,204,916	(9,961)	31,644	21,683	1,284,090	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341420 2Z 9	FLORIDA STATE BD OF ED 7.250.....		.06/01/2009	REDEEMED.....		85,000	85,000	77,631	84,530	0	470	0	470	0	85,000	0	0	0	3,081	06/01/2010	1.....
658256 EH 1	NORTH CAROLINA PUB SCH 3.350.....		.04/01/2009	REDEEMED.....		8,614,988	8,595,000	8,595,000	8,595,000	0	171,900	0	171,900	0	8,766,900	0	(151,912)	(151,912)	108,343	04/01/2016	1FE.....
658256 HM 7	NORTH CAROLINA VAR PUB .120.....		.05/28/2009	GOLDMAN SACHS & CO.....		41,960,000	41,960,000	41,960,000	41,960,000	0	0	0	0	0	41,960,000	0	0	0	25,647	05/01/2021	1FE.....
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350.....		.06/01/2009	REDEEMED.....		63,981	63,981	64,701	64,154	0	(20)	0	(20)	0	64,134	0	(153)	(153)	675	12/01/2013	1.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					50,723,970	50,703,981	50,697,332	50,703,684	0	172,350	0	172,350	0	50,876,034	0	(152,065)	(152,065)	137,746	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300.....		.04/01/2009	PAID ON PRINCIPAL.....		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,828	04/01/2013	1.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,828	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
165843 BS 1	CHESTER WW & SEWER S75 7.875.....		.05/01/2009	MATURED.....		50,000	50,000	50,742	50,002	0	(2)	0	(2)	0	50,000	0	0	0	1,969	05/01/2009	1.....
260480 AX 6	DOVER TWSP SEW AUTH GU 6.350.....		.05/01/2009	REDEEMED.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,111	05/01/2012	1.....
31349G 5Z 8	FH (ARM) #00755364 4.004.....		.06/15/2009	PAID ON PRINCIPAL.....		693	693	698	692	0	0	0	0	0	693	0	0	0	7	01/01/2029	1.....
31349G 5Z 8	FH (ARM) #00755364 4.005.....		.05/15/2009	PAID ON PRINCIPAL.....		1,300	1,300	1,311	1,300	0	1	0	1	0	1,300	0	0	0	7	01/01/2029	1.....
31349S KR 3	FH (3/1 ARM) #00781204 3.707.....		.06/15/2009	PAID ON PRINCIPAL.....		2,191	2,191	2,188	2,183	0	8	0	8	0	2,191	0	0	0	22	02/01/2034	1.....
31349S KR 3	FH (3/1 ARM) #00781204 3.719.....		.05/15/2009	PAID ON PRINCIPAL.....		4,781	4,781	4,775	4,764	0	18	0	18	0	4,781	0	0	0	26	02/01/2034	1.....
31295N AQ 1	FH (5/1 ARM) #00789015 3.980.....		.06/15/2009	PAID ON PRINCIPAL.....		614	614	616	610	0	4	0	4	0	614	0	0	0	4	02/01/2032	1.....
31385S B4 9	FN (ARM) #00550959 4.569.....		.06/25/2009	PAID ON PRINCIPAL.....		2,588	2,588	2,629	2,591	0	(3)	0	(3)	0	2,588	0	0	0	32	08/01/2029	1.....
31385S B4 9	FN (ARM) #00550959 4.752.....		.05/25/2009	PAID ON PRINCIPAL.....		2,908	2,908	2,954	2,911	0	(4)	0	(4)	0	2,908	0	0	0	24	08/01/2029	1.....
31385S B4 9	FN (ARM) #00550959 4.807.....		.04/25/2009	PAID ON PRINCIPAL.....		2,820	2,820	2,865	2,824	0	(3)	0	(3)	0	2,820	0	0	0	12	08/01/2029	1.....
31379X VF 9	FN (10/1 ARM) #00432714 5.184.....		.05/25/2009	PAID ON PRINCIPAL.....		5,592	5,592	5,677	5,619	0	(27)	0	(27)	0	5,592	0	0	0	36	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM) #00432714 5.236.....		.06/25/2009	PAID ON PRINCIPAL.....		60,171	60,171	61,094	60,466	0	(294)	0	(294)	0	60,171	0	0	0	783	12/01/2027	1.....
31405T ZC 9	FN (10/1 ARM) #00799139 5.079.....		.06/25/2009	PAID ON PRINCIPAL.....		2,975	2,975	2,988	2,982	0	(7)	0	(7)	0	2,975	0	0	0	22	04/01/2035	1.....
31402D GG 9	FN (3/1 ARM) #00725699 4.586.....		.06/25/2009	PAID ON PRINCIPAL.....		114,111	114,111	114,610	113,840	0	270	0	270	0	114,111	0	0	0	1,364	08/01/2034	1.....
31402D GG 9	FN (3/1 ARM) #00725699 4.762.....		.05/25/2009	PAID ON PRINCIPAL.....		6,552	6,552	6,581	6,536	0	16	0	16	0	6,552	0	0	0	39	08/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #00772345 3.118.....		.06/25/2009	PAID ON PRINCIPAL.....		210,649	210,649	210,781	208,470	0	2,179	0	2,179	0	210,649	0	0	0	1,146	03/01/2034	1.....
31405N 4F 9	FN (3/1 ARM) #00794722 4.907.....		.06/25/2009	PAID ON PRINCIPAL.....		14,928	14,928	14,806	14,873	0	55	0	55	0	14,928	0	0	0	121	10/01/2034	1.....

QE057

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 Designation or Market Indicator (a)
31385H 6B 3	FN (5/1 ARM) #00545466 4.313		06/25/2009	PAID ON PRINCIPAL		497	497	500	495	0	2	0	2	0	497	0	0	0	5	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #00545466 4.314		05/25/2009	PAID ON PRINCIPAL		988	988	994	984	0	0	0	4	0	988	0	0	0	5	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #00622667 4.181		06/25/2009	PAID ON PRINCIPAL		35,566	35,566	35,738	35,375	0	191	0	191	0	35,566	0	0	0	139	12/01/2031	1
31392D YG 1	FNGT 2002-T11 IO 709		04/27/2009	PAID ON PRINCIPAL		76,065	76,065	59,127	68,216	0	7,849	0	7,849	0	76,065	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 904		06/25/2009	PAID ON PRINCIPAL		135,232	135,232	105,119	121,277	0	13,954	0	13,954	0	135,232	0	0	0	0	04/25/2012	1
38373W NX 2	GNR 2002-25 C (PROJECT 6.569		06/16/2009	PAID ON PRINCIPAL		544,247	544,247	590,104	559,894	0	(15,647)	0	(15,647)	0	544,247	0	0	0	8,270	09/16/2026	1
38373M FV 7	GNR 2002-56 B (PROJECT 5.134		06/16/2009	PAID ON PRINCIPAL		100,114	100,114	99,989	100,445	0	(331)	0	(331)	0	100,114	0	0	0	858	07/16/2024	1
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763		06/16/2009	PAID ON PRINCIPAL		1,403,714	1,403,714	1,412,707	1,410,317	0	(6,603)	0	(6,603)	0	1,403,714	0	0	0	6,635	01/16/2025	1
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486		06/16/2009	PAID ON PRINCIPAL		203,835	203,835	203,389	203,826	0	9	0	9	0	203,835	0	0	0	2,081	10/16/2025	1
548100 6L 5	LOWER CO RIVER S99A P- 3.000		05/15/2009	REDEEMED		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	243	05/15/2019	1FE
54810C UX 6	LOWER COLORADO RIVER R 5.500		05/15/2009	REDEEMED		505,000	500,000	483,155	498,190	0	6,810	0	6,810	0	505,000	0	0	0	13,750	05/15/2019	1FE
585395 GG 5	MELBOURNE CITY WATER & 6.750		06/01/2009	MATURED		230,000	230,000	217,759	229,554	0	446	0	446	0	230,000	0	0	0	7,763	06/01/2009	1
6MN906 9A 8	MINNEAPOLIS CDA SUB RE 5.500		04/01/2009	REDEEMED		15,000	15,000	15,000	0	15,000	0	0	15,000	0	15,000	0	0	0	413	10/01/2024	6*
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2009	PAID ON PRINCIPAL		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,588	06/15/2017	1
659009 GA 6	ND ST UNIV AGRIC & APP 8.000		06/01/2009	MATURED		90,000	90,000	94,366	90,062	0	(62)	0	(62)	0	90,000	0	0	0	3,600	06/01/2009	1
64971K EF 9	NEW YORK TRANS FIN (TA 6.500		05/01/2009	REDEEMED		252,500	250,000	282,863	254,455	0	(1,955)	0	(1,955)	0	252,500	0	0	0	8,125	05/01/2010	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2009	PAID ON PRINCIPAL		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,065	04/01/2016	1
679111 SX 3	OKLAHOMA TURNPIKE AUTH 100		05/04/2009	GOLDMAN SACHS & CO		56,500,000	56,500,000	56,500,000	56,500,000	0	0	0	0	0	56,500,000	0	0	0	68,679	01/01/2028	1FE
684550 DY 9	ORANGE CO WATER & SEWE 6.350		04/01/2009	MATURED		590,000	590,000	584,442	589,735	0	266	0	266	0	590,000	0	0	0	18,733	04/01/2009	1FE
786004 KK 6	SACRAMENTO MUD ELEC S7 6.125		06/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,131	5,028	0	(28)	0	(28)	0	5,000	0	0	0	153	06/01/2011	1
79061A BG 1	ST JOSEPH CO (UNIV NOT 100		05/21/2009	GOLDMAN SACHS & CO		81,900,000	81,900,000	81,900,000	81,900,000	0	0	0	0	0	81,900,000	0	0	0	44,539	03/01/2040	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOT 080		05/21/2009	GOLDMAN SACHS & CO		57,000,000	57,000,000	56,998,600	56,997,830	0	(140)	0	(140)	0	56,997,690	0	2,310	2,310	27,547	03/01/2042	1FE
79307T AK 6	ST PAUL TAXABLE (RIVER 6.790		05/01/2009	REDEEMED		1,030,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	30,000	30,000	33,950	11/01/2014	1FE
79307T AL 4	ST PAUL TAXABLE (RIVER 6.940		05/01/2009	REDEEMED		1,297,800	1,260,000	1,421,809	1,306,355	0	(8,555)	0	(8,555)	0	1,297,800	0	0	0	43,722	11/01/2019	1FE
867689 AN 1	SUNRISE WATER GAS & SE 6.375		04/01/2009	PAID ON PRINCIPAL		120,000	120,000	122,102	120,479	0	(479)	0	(479)	0	120,000	0	0	0	3,825	10/01/2012	1
914811 EG 5	UNIV OF PUERTO RICO UN 5.500		06/01/2009	PAID ON PRINCIPAL		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	275	06/01/2012	2FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2009	REDEEMED		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,240	11/15/2017	1
958366 TX 4	WESTERN ILLINOIS UNIV 7.400		04/01/2009	MATURED		70,000	70,000	71,750	70,007	0	(7)	0	(7)	0	70,000	0	0	0	2,590	04/01/2009	1FE
97710N R9 9	WISCONSIN HLTH & ED (D 5.000		06/01/2009	MATURED		255,000	255,000	253,983	254,913	0	87	0	87	0	255,000	0	0	0	6,375	06/01/2009	2FE
01030N YW 5	ALABAMA HSG FIN AUTH S 5.650		04/01/2009	PAID ON PRINCIPAL		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	283	10/01/2014	1FE
199902 BV 8	COMANCHE CO HOME FIN M 6.000		05/01/2009	PAID ON PRINCIPAL		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	900	11/01/2013	1FE
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2009	PAID ON PRINCIPAL		6,152	6,152	6,056	6,061	0	91	0	91	0	6,152	0	0	0	74	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		06/15/2009	PAID ON PRINCIPAL		7,341	7,341	7,247	7,222	0	120	0	120	0	7,341	0	0	0	106	10/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		06/15/2009	PAID ON PRINCIPAL		343	343	344	345	0	(2)	0	(2)	0	343	0	0	0	4	12/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2009	PAID ON PRINCIPAL		8,684	8,684	8,548	8,554	0	129	0	129	0	8,684	0	0	0	105	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2009	PAID ON PRINCIPAL		36,328	36,328	33,921	34,275	0	2,053	0	2,053	0	36,328	0	0	0	415	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		06/15/2009	PAID ON PRINCIPAL		1,383	1,383	1,292	1,311	0	73	0	73	0	1,383	0	0	0	15	04/15/2026	1
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		06/15/2009	PAID ON PRINCIPAL		39,276	39,276	37,914	38,849	0	427	0	427	0	39,276	0	0	0	429	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000		06/15/2009	PAID ON PRINCIPAL		13,927	13,927	13,718	13,846	0	80	0	80	0	13,927	0	0	0	160	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		06/15/2009	PAID ON PRINCIPAL		19,914	19,914	19,223	19,699	0	215	0	215	0	19,914	0	0	0	206	04/15/2011	1

QE05 8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3128GW	SZ 2	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	370,975	370,975	372,888	372,883	0	(1,907)	0	(1,907)	0	370,975	0	0	0	3,184	11/15/2017	1
3128GW	US 5	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	134,924	134,924	135,008	135,069	0	(145)	0	(145)	0	134,924	0	0	0	1,110	11/15/2017	1
3128JQ	QC 8	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL	28,131	28,131	26,549	27,724	0	407	0	407	0	28,131	0	0	0	259	01/15/2011	1
3128JQ	RT 0	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL	20,045	20,045	20,101	20,018	0	27	0	27	0	20,045	0	0	0	228	03/15/2011	1
3128CU	GZ 3	FHLMC GOLD PASSTHRU	6.500	06/15/2009	PAID ON PRINCIPAL	204,591	204,591	212,535	217,483	0	(12,892)	0	(12,892)	0	204,591	0	0	0	1,914	04/15/2022	1
31345F	XK 6	FHLMC 75 DAY PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL	652	652	647	647	0	6	0	6	0	652	0	0	0	6	08/15/2018	1
31360G	4K 6	FNMA PASS TH #00006226	11.000	06/25/2009	PAID ON PRINCIPAL	2,252	2,252	2,378	2,257	0	(6)	0	(6)	0	2,252	0	0	0	41	12/25/2015	1
31360H	UK 5	FNMA PASS TH #00006886	11.000	06/25/2009	PAID ON PRINCIPAL	6,084	6,084	6,319	6,078	0	5	0	5	0	6,084	0	0	0	104	08/25/2015	1
31360J	BB 2	FNMA PASS TH #00007234	11.000	06/25/2009	PAID ON PRINCIPAL	10,528	10,528	10,936	10,530	0	(2)	0	(2)	0	10,528	0	0	0	193	08/25/2011	1
31360M	4P 2	FNMA PASS TH #00010730	13.500	06/25/2009	PAID ON PRINCIPAL	177	177	185	185	0	(8)	0	(8)	0	177	0	0	0	4	12/25/2014	1
31368S	RF 8	FNMA PASS TH #00198586	10.500	06/25/2009	PAID ON PRINCIPAL	848	848	917	867	0	(18)	0	(18)	0	848	0	0	0	15	05/25/2012	1
31371F	AL 6	FNMA PASS TH #00250311	7.500	06/25/2009	PAID ON PRINCIPAL	5,591	5,591	5,641	5,582	0	9	0	9	0	5,591	0	0	0	72	08/25/2010	1
31371F	B4 3	FNMA PASS TH #00250359	7.000	06/25/2009	PAID ON PRINCIPAL	6,935	6,935	6,653	6,683	0	253	0	253	0	6,935	0	0	0	85	10/25/2025	1
31371F	EG 3	FNMA PASS TH #00250435	7.000	06/25/2009	PAID ON PRINCIPAL	6,835	6,835	6,728	6,785	0	50	0	50	0	6,835	0	0	0	82	01/25/2011	1
31371F	E9 9	FNMA PASS TH #00250460	7.000	06/25/2009	PAID ON PRINCIPAL	14,593	14,593	14,000	14,072	0	521	0	521	0	14,593	0	0	0	154	01/25/2026	1
31371M	DT 1	FNMA PASS TH #00255814	5.500	06/25/2009	PAID ON PRINCIPAL	87,551	87,551	87,531	87,520	0	31	0	31	0	87,551	0	0	0	791	08/25/2035	1
31371M	3W 5	FNMA PASS TH #00256513	5.500	06/25/2009	PAID ON PRINCIPAL	55,480	55,480	54,179	54,141	0	1,338	0	1,338	0	55,480	0	0	0	492	12/25/2036	1
31373D	EF 8	FNMA PASS TH #00290034	7.500	06/25/2009	PAID ON PRINCIPAL	2,946	2,946	2,898	2,910	0	36	0	36	0	2,946	0	0	0	37	08/25/2024	1
31373U	BT 3	FNMA PASS TH #00303450	7.000	06/25/2009	PAID ON PRINCIPAL	5,393	5,393	5,174	5,193	0	200	0	200	0	5,393	0	0	0	69	08/25/2025	1
31373U	QP 5	FNMA PASS TH #00303862	7.500	06/25/2009	PAID ON PRINCIPAL	29,951	29,951	30,016	29,848	0	103	0	103	0	29,951	0	0	0	352	02/25/2011	1
31375F	MB 1	FNMA PASS TH #00333454	7.000	06/25/2009	PAID ON PRINCIPAL	2,104	2,104	2,018	2,026	0	78	0	78	0	2,104	0	0	0	25	02/25/2026	1
31382M	ZX 5	FNMA PASS TH #00486858	7.000	06/25/2009	PAID ON PRINCIPAL	5,162	5,162	5,223	5,221	0	(59)	0	(59)	0	5,162	0	0	0	60	03/25/2029	1
31383P	2Y 1	FNMA PASS TH #00509391	7.000	06/25/2009	PAID ON PRINCIPAL	317	317	312	311	0	6	0	6	0	317	0	0	0	4	09/25/2029	1
31383V	ED 1	FNMA PASS TH #00514132	7.000	06/25/2009	PAID ON PRINCIPAL	14,617	14,617	14,384	14,334	0	283	0	283	0	14,617	0	0	0	130	08/25/2029	1
31384D	EP 3	FNMA PASS TH #00520442	7.000	06/25/2009	PAID ON PRINCIPAL	282	282	286	291	0	(9)	0	(9)	0	282	0	0	0	3	10/25/2029	1
31389S	3C 6	FNMA PASS TH #00634495	5.500	06/25/2009	PAID ON PRINCIPAL	135,037	135,037	137,664	138,198	0	(3,161)	0	(3,161)	0	135,037	0	0	0	1,664	03/25/2017	1
31391T	UL 0	FNMA PASS TH #00676587	5.500	06/25/2009	PAID ON PRINCIPAL	288,369	288,369	289,541	290,060	0	(1,691)	0	(1,691)	0	288,369	0	0	0	2,620	12/25/2032	1
31402R	F9 5	FNMA PASS TH #00735592	5.000	06/25/2009	PAID ON PRINCIPAL	2,672,701	2,672,701	2,554,517	2,563,097	0	109,604	0	109,604	0	2,672,701	0	0	0	22,462	05/25/2034	1
31403D	SP 5	FNMA PASS TH #00745826	6.000	06/25/2009	PAID ON PRINCIPAL	320,805	320,805	319,589	319,622	0	1,183	0	1,183	0	320,805	0	0	0	2,973	07/25/2036	1
31405N	TV 7	FNMA PASS TH #00794464	6.000	06/25/2009	PAID ON PRINCIPAL	138,151	138,151	141,712	143,833	0	(5,682)	0	(5,682)	0	138,151	0	0	0	1,989	09/25/2034	1
31406Y	TU 4	FNMA PASS TH #00824163	5.500	06/25/2009	PAID ON PRINCIPAL	178,262	178,262	180,073	180,109	0	(1,847)	0	(1,847)	0	178,262	0	0	0	2,112	04/25/2035	1
31408G	ZW 0	FNMA PASS TH #00851357	6.000	06/25/2009	PAID ON PRINCIPAL	153,624	153,624	155,514	155,441	0	(1,817)	0	(1,817)	0	153,624	0	0	0	1,549	02/25/2036	1
31408J	D4 0	FNMA PASS TH #00852523	5.500	06/25/2009	PAID ON PRINCIPAL	194,150	194,150	193,028	193,093	0	1,057	0	1,057	0	194,150	0	0	0	1,715	01/25/2036	1
31409T	QM 3	FNMA PASS TH #00878060	5.500	06/25/2009	PAID ON PRINCIPAL	260,366	260,366	256,044	256,594	0	3,773	0	3,773	0	260,366	0	0	0	1,834	03/25/2036	1
31410P	VC 4	FNMA PASS TH #00893511	6.000	06/25/2009	PAID ON PRINCIPAL	36,494	36,494	36,534	36,562	0	(69)	0	(69)	0	36,494	0	0	0	364	08/25/2036	1
31411Y	VZ 3	FNMA PASS TH #00918732	5.500	06/25/2009	PAID ON PRINCIPAL	61,160	61,160	59,841	59,900	0	1,259	0	1,259	0	61,160	0	0	0	559	06/25/2037	1
31410U	3G 5	FNMA PASS TH #898199	6.000	06/25/2009	PAID ON PRINCIPAL	139,242	139,242	139,938	139,883	0	(641)	0	(641)	0	139,242	0	0	0	1,473	11/25/2036	1
31411A	RJ 6	FNMA PASS TH #902389	5.500	06/25/2009	PAID ON PRINCIPAL	231,441	231,441	228,439	228,583	0	2,858	0	2,858	0	231,441	0	0	0	2,093	11/25/2036	1
414158	NU 5	HARRIS CO HSG FIN CORP	6.700	06/01/2009	PAID ON PRINCIPAL	9,000	9,000	8,885	8,915	0	85	0	85	0	9,000	0	0	0	302	06/01/2025	1
546265	T2 5	LOUISIANA HSG FIN AGCY	6.000	06/01/2009	PAID ON PRINCIPAL	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	150	12/01/2019	1FE

QE059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current 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)
747038	YS 0 VIRGINIA HSG DEV AUTH 6.000		.05/15/2009	MERRILL LYNCH CAPITAL MA		11,930,963	11,925,000	11,925,000	11,925,000	0	0	0	0	0	11,925,000	0	5,963	5,963	31,590	01/01/2025	1FE
313375	LL 5 FHR 1727 I CMO 6.500		.06/15/2009	PAID ON PRINCIPAL		575,345	575,345	573,996	573,990	0	1,355	0	1,355	0	575,345	0	0	0	6,542	05/15/2024	1
31337B	JR 2 FHR 1998 PE CMO 7.500		.06/17/2009	PAID ON PRINCIPAL		14,789	14,789	15,344	14,764	0	25	0	25	0	14,789	0	0	0	189	10/17/2027	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		.06/25/2009	PAID ON PRINCIPAL		19,847	19,847	20,492	20,432	0	(585)	0	(585)	0	19,847	0	0	0	217	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		.06/19/2009	PAID ON PRINCIPAL		9,581	9,581	9,973	9,990	0	(409)	0	(409)	0	9,581	0	0	0	112	09/19/2025	1
31358F	J4 2 FNR 1991-11 H CMO 7.000		.06/25/2009	PAID ON PRINCIPAL		1,387	1,387	1,335	1,373	0	14	0	14	0	1,387	0	0	0	12	02/25/2021	1
313921	DF 2 FNR 2001-55 PC CMO 6.500		.06/25/2009	PAID ON PRINCIPAL		84,898	84,898	85,694	85,757	0	(859)	0	(859)	0	84,898	0	0	0	876	10/25/2031	1
31392B	J4 9 FNR 2002-9 VG CMO 6.500		.06/25/2009	PAID ON PRINCIPAL		4,049,529	4,049,529	4,111,537	4,040,357	0	9,172	0	9,172	0	4,049,529	0	0	0	47,329	05/25/2017	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		.06/25/2009	PAID ON PRINCIPAL		142,878	142,878	137,727	138,718	0	4,160	0	4,160	0	142,878	0	0	0	1,499	02/25/2042	1
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		.06/25/2009	PAID ON PRINCIPAL		67,997	67,997	67,585	67,621	0	377	0	377	0	67,997	0	0	0	628	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		.06/25/2009	PAID ON PRINCIPAL		74,853	74,853	74,747	74,657	0	195	0	195	0	74,853	0	0	0	804	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		.06/25/2009	PAID ON PRINCIPAL		34,133	34,133	36,128	36,887	0	(2,754)	0	(2,754)	0	34,133	0	0	0	309	04/25/2033	1
38373T	SA 4 GNR 2001-62 PG CMO 6.000		.06/20/2009	PAID ON PRINCIPAL		680,469	680,469	657,822	674,421	0	6,048	0	6,048	0	680,469	0	0	0	6,697	01/20/2031	1
383739	ZD 4 GNR 2001-7 OL CMO 6.500		.06/16/2009	PAID ON PRINCIPAL		244,232	244,232	247,209	244,318	0	(85)	0	(85)	0	244,232	0	0	0	2,168	09/16/2030	1
38374L	VC 2 GNR 2005-44 VA CMO 5.500		.06/20/2009	PAID ON PRINCIPAL		124,379	124,379	125,414	124,984	0	(605)	0	(605)	0	124,379	0	0	0	1,142	05/20/2033	1
31337L	4S 4 FSPC T-017 A5 7.160		.06/25/2009	PAID ON PRINCIPAL		81,928	81,928	81,916	81,556	0	372	0	372	0	81,928	0	0	0	963	07/25/2029	1FE
3199999	Total - Bonds - U.S. Special Revenue & Assessment					227,209,749	227,128,486	227,228,949	227,045,631	15,000	110,845	0	125,845	0	227,171,476	0	38,273	38,273	470,936	XXX	XXX
Bonds - Industrial and Miscellaneous																					
008685	AA 7 AHOLD FINANCE USA INC 6.250		.05/01/2009	MATURED		4,000,000	4,000,000	3,973,983	3,997,504	0	2,496	0	2,496	0	4,000,000	0	0	0	125,000	05/01/2009	2FE
01877K	AB 9 ALLIANCE PIPELINE (144 6.996		.06/30/2009	PAID ON PRINCIPAL		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	999	12/31/2019	2FE
01877K	AD 5 ALLIANCE PIPELINE US (4.591		.06/30/2009	PAID ON PRINCIPAL		73,400	73,400	70,775	71,158	0	2,242	0	2,242	0	73,400	0	0	0	1,685	12/31/2025	2FE
02666Q	UW 1 AMERICAN HONDA FINANCE 4.500		.05/26/2009	MATURED		5,000,000	5,000,000	4,989,970	4,998,713	0	1,287	0	1,287	0	5,000,000	0	0	0	1,125,000	05/26/2009	1FE
037735	BM 8 APPALACHIAN POWER CO 6.600		.05/01/2009	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	49,500	05/01/2009	2FE
066053	AB 5 BAMH 1998-1 M 6.940		.06/10/2009	PAID ON PRINCIPAL		446,227	446,227	452,921	448,929	0	(2,702)	0	(2,702)	0	446,227	0	0	0	5,166	04/10/2023	2FE
048825	BJ 1 BP AMOCO (ARCO) 5.900		.04/15/2009	MATURED		2,030,000	2,030,000	2,247,789	2,040,604	0	(10,604)	0	(10,604)	0	2,030,000	0	0	0	59,885	04/15/2009	1FE
056039	AG 5 BWAY CORP (144A) 10.000		.05/27/2009	DEUTSCHE BANC		1,990,000	2,000,000	1,780,130	1,780,130	0	4,289	0	4,289	0	1,784,419	0	205,581	205,581	30,556	04/15/2014	1
125152	AC 2 CE GENERATION LLC 7.416		.06/15/2009	PAID ON PRINCIPAL		92,250	92,250	85,066	85,066	0	7,184	0	7,184	0	92,250	0	0	0	3,421	12/15/2018	3FE
15131#	AA 4 CENEX HARVEST STATES C 6.810		.06/19/2009	PAID ON PRINCIPAL		833,333	833,333	869,692	860,171	0	(26,838)	0	(26,838)	0	833,333	0	0	0	28,375	06/19/2013	2
184502	AP 7 CLEAR CHANNEL COMMUNIC 5.750		.06/03/2009	CREDIT SUISSE FIRST BOST		230,000	1,000,000	145,000	145,000	0	0	0	0	0	145,000	0	85,000	85,000	22,840	01/15/2013	6FE
20846Q	HN 1 CNF 2001-3 A4 6.910		.06/01/2009	PAID ON PRINCIPAL		263,073	263,073	263,058	163,963	99,100	11	0	99,110	0	263,073	0	0	0	2,930	05/01/2033	4FE
20846Q	JW 9 CNF 2002-2 A2 6.030		.06/01/2009	PAID ON PRINCIPAL		109,399	109,399	109,638	79,071	30,546	(218)	0	30,328	0	109,399	0	0	0	1,016	03/01/2033	3FE
191098	AD 4 COCA-COLA BOTTLING CO 6.375		.05/01/2009	MATURED		5,000,000	5,000,000	4,974,750	4,997,757	0	2,243	0	2,243	0	5,000,000	0	0	0	159,375	05/01/2009	2FE
U19121	AF 6 COCA-COLA CO 5.750		.04/30/2009	MATURED		5,000,000	5,000,000	5,536,780	5,032,400	0	(32,400)	0	(32,400)	0	5,000,000	0	0	0	287,500	04/30/2009	1FE
205887	BA 9 CONAGRA FOODS 6.750		.05/04/2009	TENDERED		1,908,690	1,788,000	2,003,007	1,869,357	0	(9,681)	0	(9,681)	0	1,859,676	0	49,014	49,014	16,427	09/15/2011	2FE
22540V	NE 8 CSFB 2001-CK6 GT2 8.487		.04/22/2009	PAID ON PRINCIPAL		9,137	9,137	10,987	9,765	0	(629)	0	(629)	0	9,137	0	0	0	67	08/15/2036	1FE
22540V	NE 8 CSFB 2001-CK6 GT2 8.770		.06/17/2009	PAID ON PRINCIPAL		20,702	20,702	24,895	22,127	0	(1,425)	0	(1,425)	0	20,702	0	0	0	366	08/15/2036	1FE
22540V	NE 8 CSFB 2001-CK6 GT2 8.770		.03/24/2009	PRIOR QUARTER ADJ.		0	0	0	3,174	0	0	0	0	3,174	0	(3,174)	(3,174)	0	0	08/15/2036	1FE
126650	AW 0 CVS LEASE PASS THRU CE 5.298		.06/10/2009	PAID ON PRINCIPAL		28,843	28,843	27,796	27,795	0	1,048	0	1,048	0	28,843	0	0	0	255	01/11/2027	2FE
242361	AC 7 DEAN FOODS CO 6.625		.05/15/2009	MATURED		1,919,000	1,919,000	2,040,794	1,904,608	25,039	(10,646)	0	14,393	0	1,919,000	0	0	0	63,567	05/15/2009	4FE
251529	AF 0 DEUTSCHE BANK FINANCIA 7.500		.04/25/2009	MATURED		1,000,000	1,000,000	1,140,760	1,010,747	0	(10,747)	0	(10,747)	0	1,000,000	0	0	0	37,500	04/25/2009	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
U26353	AT 6 DUPONT EI NEMOUR 5.875		05/11/2009	MATURED		5,000,000	5,000,000	5,463,620	5,027,404	0	(27,404)	0	(27,404)	0	5,000,000	0	0	0	293,750	05/11/2009	1FE
291011	AY 0 EMERSON ELECTRIC 4.875		05/20/2009	MORGAN STANLEY		1,010,840	1,000,000	996,190	996,190	0	133	0	133	0	996,323	0	14,517	14,517	16,927	10/15/2019	1FE
DMYGNN	01 9 ENHANCED ALABAMA SER 2		05/15/2009	MATURED		67,272	67,272	67,272	67,272	0	0	0	0	0	67,272	0	0	0	0	03/01/2014	1FE
29334*	AA 4 ENHANCED CAPITAL PARTN 8.060		06/01/2009	MATURED		16,428	16,428	16,428	16,428	0	0	0	0	0	16,428	0	0	0	6,072	03/01/2013	1FE
29356J	AA 5 ENSCO OFFSHORE 4.650		04/15/2009	PAID ON PRINCIPAL		58,000	58,000	58,000	58,000	0	0	0	0	0	58,000	0	0	0	1,349	10/15/2020	1FE
29358B	AA 0 ENSCO OFFSHORE 6.360		06/01/2009	PAID ON PRINCIPAL		26,665	26,665	29,309	28,362	0	(1,697)	0	(1,697)	0	26,665	0	0	0	848	12/01/2015	1
31428X	AM 8 FEDERAL EXPRESS 3.500		04/01/2009	MATURED		3,000,000	3,000,000	2,997,120	2,999,615	0	385	0	385	0	3,000,000	0	0	0	52,500	04/01/2009	2FE
350259	AA 5 FOSTERS FINANCIAL CORP 6.875		06/12/2009	R W PRESPRICH		525,250	500,000	571,445	523,241	0	(4,147)	0	(4,147)	0	519,094	0	6,156	6,156	17,378	06/15/2011	2FE
36877P	AA 6 GENERAL AMERICAN RAILC 6.210		06/25/2009	PAID ON PRINCIPAL		80,838	80,838	80,838	80,838	0	0	0	0	0	80,838	0	0	0	829	09/20/2020	3FE
369622	DN 2 GENERAL ELECTRIC CAPIT 8.125		04/09/2009	TENDERED		572,320	511,000	619,649	555,012	0	(3,268)	0	(3,268)	0	551,745	0	20,575	20,575	16,608	05/15/2012	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
36186C	AH 6 GMAC LLC 6.625		05/21/2009	BANC OF AMERICA SECURIT		845,000	1,000,000	423,370	423,370	0	0	0	0	0	423,370	0	421,630	421,630	35,333	05/15/2012	6FE
393505	BC 5 GT 1993-2 B 8.000		06/15/2009	PAID ON PRINCIPAL		116,559	116,559	108,376	110,704	0	5,855	0	5,855	0	116,559	0	0	0	1,829	07/15/2018	6FE
393505	ES 7 GT 1994-8 B1 9.100		06/23/2009	PAID ON PRINCIPAL		175,599	175,599	175,435	175,614	0	(14)	0	(14)	0	175,599	0	0	0	2,900	04/15/2025	2FE
393505	Y2 2 GT 1999-3 M1 6.960		06/24/2009	WRITE OFF		20	179,834	59,643	18,041	0	(5,440)	0	(5,440)	0	12,601	0	(12,581)	(12,581)	3,425	02/01/2031	5FE
393505	Z4 7 GT 1999-4 A7 7.410		06/01/2009	PAID ON PRINCIPAL		28,203	28,203	28,191	21,540	3,387	3,277	0	6,664	0	28,203	0	0	0	522	05/01/2031	5FE
393505	3P 5 GT 1999-5 A5 7.860		06/01/2009	PAID ON PRINCIPAL		200,987	200,987	200,896	153,095	9,172	38,720	0	47,892	0	200,987	0	0	0	2,395	03/01/2030	5FE
362320	AV 5 GTE CORP 7.510		04/01/2009	MATURED		226,000	226,000	248,977	227,091	0	(1,091)	0	(1,091)	0	226,000	0	0	0	8,486	04/01/2009	1FE
421924	BF 7 HEALTHSOUTH CORP 10.750		06/11/2009	SEAPORT GROUP		507,500	500,000	492,525	458,750	34,943	311	0	35,254	0	494,004	0	13,496	13,496	27,024	06/15/2016	5FE
49228R	AE 3 KERN RIVER FUNDING (14 4.893		06/30/2009	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
DMYGNN	08 4 LOUISIANA TAX CREDIT N		04/15/2009	MATURED		49,962	49,962	49,962	49,962	0	0	0	0	0	49,962	0	0	0	7,341	03/01/2013	1FE
58013M	DM 3 MCDONALDS CORP 6.000		05/29/2009	FTN FINANCIAL		1,074,430	1,000,000	1,105,360	1,039,971	0	(7,092)	0	(7,092)	0	1,032,879	0	41,551	41,551	38,000	04/15/2011	1FE
585515	AF 6 MELLON FUNDING 3.250		04/01/2009	MATURED		124,000	124,000	120,067	123,328	0	672	0	672	0	124,000	0	0	0	2,015	04/01/2009	1FE
552953	AF 8 MGM MIRAGE 6.000		05/28/2009	TENDERED		855,000	855,000	461,700	816,525	33,840	1,591	390,256	(354,825)	0	461,700	0	393,300	393,300	33,773	10/01/2009	5FE
629855	AE 7 NALCO COMPANY 7.750		06/12/2009	REDEEMED		305,814	300,000	318,000	288,000	14,164	(1,122)	0	13,042	0	301,042	0	4,772	4,772	13,369	11/15/2011	3FE
640204	AG 8 NEIMAN MARCUS 9.000		06/10/2009	BARCLAYS CAPITAL INC		81,949	128,046	43,202	56,340	71,463	6	84,607	(13,138)	0	43,202	0	38,747	38,747	3,046	10/15/2015	5FE
651229	AE 6 NEWELL RUBBERMAID 4.000		05/01/2009	TENDERED		2,172,510	2,151,000	2,144,917	2,149,558	0	426	0	426	0	2,149,983	0	22,527	22,527	43,020	05/01/2010	2FE
670768	AA 8 NYNEX CORP 9.550		05/01/2009	PAID ON PRINCIPAL		562,714	562,714	676,984	570,448	0	(7,734)	0	(7,734)	0	562,714	0	0	0	26,870	05/01/2010	1FE
674135	DQ 8 OAK 1998-B M2 7.025		06/24/2009	WRITE OFF		30	38,643	2,407	0	0	0	0	0	0	0	0	30	30	467	05/15/2023	6FE
67087T	DW 8 OAK 2002-C A1 5.410		06/15/2009	PAID ON PRINCIPAL		74,960	74,960	68,563	67,346	0	7,614	0	7,614	0	74,960	0	0	0	577	11/15/2032	5FE
71646Y	AA 4 PETRODRILL FIVE LTD 4.390		04/15/2009	PAID ON PRINCIPAL		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
U71708	DS 4 PFIZER INC 5.625		04/15/2009	MATURED		2,760,000	2,760,000	3,018,833	2,774,802	0	(14,802)	0	(14,802)	0	2,760,000	0	0	0	155,250	04/15/2009	1FE
76009N	AE 0 RENT-A-CENTER 7.500		05/19/2009	REDEEMED		711,000	711,000	700,335	654,120	52,756	1,179	0	53,935	0	708,055	0	2,945	2,945	29,329	05/01/2010	4FE
76114E	AH 5 RESIDENTIAL CAPITAL CO 9.625		06/09/2009	VARIOUS		1,106,000	1,580,000	948,000	379,200	0	0	0	948,000	0	379,200	0	726,800	726,800	86,374	05/15/2015	6FE
779382	AJ 9 ROWAN COMPANIES 4.330		05/01/2009	REDEEMED		250,006	250,006	260,006	259,994	0	(253)	0	(253)	0	259,741	0	(9,735)	(9,735)	5,413	05/01/2019	1
812141	AN 9 SEALY MATTRESS CO 8.250		06/05/2009	GOLDMAN SACHS & CO		995,000	1,250,000	459,375	737,500	510,648	(208)	788,565	(278,125)	0	459,375	0	535,625	535,625	46,922	06/15/2014	5FE
814138	AF 0 SECURITY CAPITAL INDUS 7.875		05/15/2009	MATURED		748,750	748,750	763,533	749,307	0	(557)	0	(557)	0	748,750	0	0	0	29,482	05/15/2009	2FE
832248	AM 0 SMITHFIELD FOODS INC 7.000		06/05/2009	PALI CAPITAL INC		553,500	600,000	432,000	426,000	29,597	(59)	23,538	6,000	0	432,000	0	121,500	121,500	15,050	08/01/2011	4FE
89152T	AC 9 TOTEM OCEAN 4.514		06/17/2009	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	0	12/18/2019	1
925387	AC 6 VESSEL MANAGEMENT SERV 5.850		05/01/2009	PAID ON PRINCIPAL		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,311	05/01/2027	1FE

QE05.11

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	Forfeiture	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)
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2009	PAID ON PRINCIPAL		60,207	60,207	54,788	54,788	0	5,419	0	5,419	0	60,207	0	0	0	623	05/07/2026	1FE
929160 AB 5	VULCAN MATERIALS 6.000		04/01/2009	MATURED		400,000	400,000	397,830	399,830	0	170	0	170	0	400,000	0	0	0	12,000	04/01/2009	2FE
92977F AD 4	WAOT 2006-A A4 5.380		06/20/2009	PAID ON PRINCIPAL		456,529	456,529	415,441	415,441	0	41,088	0	41,088	0	456,529	0	0	0	3,956	03/20/2013	1FE
94106L AE 9	WASTE MANAGEMENT INC 6.875		05/15/2009	MATURED		3,000,000	3,000,000	3,417,300	3,032,481	0	(32,481)	0	(32,481)	0	3,000,000	0	0	0	103,125	05/15/2009	2FE
94973V AR 8	WELLPOINT INC 7.000		04/23/2009	WACHOVIA SECURITIES INC		1,013,170	1,000,000	998,400	998,400	0	(85)	0	(85)	0	998,315	0	14,855	14,855	16,139	02/15/2019	1FE
136069 CL 3	CANADIAN IMPERIAL BANK 4.250	C.	06/01/2009	REDEEMED		3,000,000	3,000,000	2,993,820	2,996,314	0	(2,494)	0	(2,494)	0	2,993,820	0	6,180	6,180	63,750	06/01/2014	1FE
564440 AB 1	MANS 2001-1 A2 6.571	C.	06/15/2009	PAID ON PRINCIPAL		635,701	635,701	635,701	635,701	0	0	0	0	0	635,701	0	0	0	8,973	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	06/12/2009	PAID ON PRINCIPAL		33,744	33,744	33,743	33,733	0	11	0	11	0	33,744	0	0	0	258	12/12/2038	1FE
780087 GN 7	ROYAL BANK OF CANADA 3.875	A.	05/04/2009	MATURED		5,000,000	5,000,000	4,987,350	4,998,649	0	1,351	0	1,351	0	5,000,000	0	0	0	96,875	05/04/2009	1FE
78009Z AK 5	ROYAL BANK OF CANADA (4.180	C.	06/01/2009	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	62,700	06/01/2014	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	06/12/2009	PAID ON PRINCIPAL		19,416	19,416	19,416	19,403	0	13	0	13	0	19,416	0	0	0	174	09/12/2019	1FE
94975Z AT 3	WELLS FARGO FINANCIAL 4.750	C.	06/29/2009	MATURED		750,000	750,000	748,613	749,843	0	157	0	157	0	750,000	0	0	0	17,813	06/29/2009	1FE
25244S AB 7	DIAGEO FINANCE 3.875	F.	05/13/2009	STIFEL NICOLAUS & CO INC.		1,023,700	1,000,000	991,650	997,011	0	490	0	490	0	997,501	0	26,199	26,199	24,434	04/01/2011	1FE
59000N AA 3	MERITA BANK 6.500	F.	04/01/2009	MATURED		5,000,000	5,000,000	5,381,100	5,017,332	0	(17,332)	0	(17,332)	0	5,000,000	0	0	0	162,500	04/01/2009	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	F.	06/17/2009	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606	0	0	0	0	0	166,606	0	0	0	4,365	12/15/2018	1
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		06/25/2009	PAID ON PRINCIPAL		2,777,427	2,777,427	2,807,914	2,804,960	0	(27,533)	0	(27,533)	0	2,777,427	0	0	0	25,685	01/25/2034	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		06/25/2009	PAID ON PRINCIPAL		867,217	867,217	842,284	846,602	0	20,615	0	20,615	0	867,217	0	0	0	6,925	07/25/2018	1FE
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		06/25/2009	PAID ON PRINCIPAL		205,372	205,372	195,296	196,535	0	8,838	0	8,838	0	205,372	0	0	0	1,839	06/25/2033	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		06/25/2009	PAID ON PRINCIPAL		516,974	516,974	523,921	520,703	0	(3,729)	0	(3,729)	0	516,974	0	0	0	5,139	11/25/2033	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.971		04/27/2009	PAID ON PRINCIPAL		420,784	420,784	261,614	418,254	0	2,530	0	2,530	0	420,784	0	0	0	2,095	10/25/2046	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.973		06/25/2009	PAID ON PRINCIPAL		702,032	702,032	702,032	697,810	0	224	0	224	0	698,035	0	3,997	3,997	8,900	10/25/2046	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		06/25/2009	PAID ON PRINCIPAL		743,211	743,211	736,463	737,726	0	5,485	0	5,485	0	743,211	0	0	0	6,961	10/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		06/25/2009	PAID ON PRINCIPAL		2,853,405	2,853,405	2,904,675	2,882,593	0	(29,188)	0	(29,188)	0	2,853,405	0	0	0	28,206	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2009	PAID ON PRINCIPAL		253,144	253,144	251,245	251,524	0	1,620	0	1,620	0	253,144	0	0	0	1,941	12/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		06/25/2009	PAID ON PRINCIPAL		917,190	917,190	897,700	900,761	0	16,429	0	16,429	0	917,190	0	0	0	6,219	05/25/2018	1FE
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		06/25/2009	PAID ON PRINCIPAL		439,075	439,075	426,589	431,050	0	8,025	0	8,025	0	439,075	0	0	0	4,584	08/25/2033	1FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		06/25/2009	PAID ON PRINCIPAL		2,092,932	2,092,932	2,116,723	2,110,711	0	(17,779)	0	(17,779)	0	2,092,932	0	0	0	20,831	08/25/2034	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.604		06/28/2009	PAID ON PRINCIPAL		148,578	148,578	147,835	147,804	0	773	0	773	0	148,578	0	0	0	1,108	12/28/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2009	PAID ON PRINCIPAL		1,115,340	1,115,340	1,116,142	1,115,807	0	(467)	0	(467)	0	1,115,340	0	0	0	8,802	02/25/2020	1FE
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		06/25/2009	PAID ON PRINCIPAL		556,880	556,880	527,296	530,608	0	26,272	0	26,272	0	556,880	0	0	0	5,113	11/25/2033	1FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2009	PAID ON PRINCIPAL		1,410,297	1,410,297	1,418,230	1,418,402	0	(8,105)	0	(8,105)	0	1,410,297	0	0	0	13,439	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		06/25/2009	PAID ON PRINCIPAL		924,214	924,214	940,387	941,737	0	(17,524)	0	(17,524)	0	924,214	0	0	0	7,732	04/25/2034	1FE
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.543		06/25/2009	PAID ON PRINCIPAL		1,035,566	1,035,566	1,017,443	1,016,303	0	19,263	0	19,263	0	1,035,566	0	0	0	11,834	01/25/2036	1FE
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.544		04/25/2009	PAID ON PRINCIPAL		610,284	610,284	599,604	599,932	0	11,352	0	11,352	0	610,284	0	0	0	2,820	01/25/2036	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2009	PAID ON PRINCIPAL		572,278	572,278	572,099	571,933	0	345	0	345	0	572,278	0	0	0	6,179	05/25/2020	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2009	PAID ON PRINCIPAL		756,541	756,541	750,453	751,052	0	5,489	0	5,489	0	756,541	0	0	0	5,777	01/25/2019	1FE
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2009	PAID ON PRINCIPAL		19,089	19,089	18,881	18,897	0	192	0	192	0	19,089	0	0	0	268	05/19/2027	1FE
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		06/19/2009	PAID ON PRINCIPAL		6,353	6,353	6,507	6,504	0	(151)	0	(151)	0	6,353	0	0	0	92	08/19/2029	1FE
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2009	PAID ON PRINCIPAL		8,067	8,067	8,370	8,546	0	(479)	0	(479)	0	8,067	0	0	0	104	06/15/2032	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.136		04/25/2009	PAID ON PRINCIPAL		104,002	104,002	105,416	104,872	0	(870)	0	(870)	0	104,002	0	0	0	445	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.138		06/25/2009	PAID ON PRINCIPAL		257,484	257,484	260,985	259,639	0	(2,155)	0	(2,155)	0	257,484	0	0	0	2,629	01/25/2035	1FE

QE05.12

SCHEDULE D - PART 4

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

QE05.13

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)
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.794		.06/25/2009	PAID ON PRINCIPAL		1,447,723	1,447,723	1,135,393	1,370,679	0	28,728	0	28,728	0	1,399,407	0	48,316	48,316	15,041	03/25/2037	1FE
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.798		.04/27/2009	PAID ON PRINCIPAL		1,199,966	1,199,966	941,086	1,136,107	0	63,859	0	63,859	0	1,199,966	0	0	0	4,810	03/25/2037	1FE
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		.06/25/2009	PAID ON PRINCIPAL		90,793	90,793	91,687	90,547	0	247	0	247	0	90,793	0	0	0	0	12/25/2017	1FE
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		.06/25/2009	PAID ON PRINCIPAL		803,213	803,213	814,760	811,630	0	(8,416)	0	(8,416)	0	803,213	0	0	0	8,133	10/25/2033	1FE
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		.06/25/2009	PAID ON PRINCIPAL		1,211,570	1,211,570	1,223,686	1,220,370	0	(8,800)	0	(8,800)	0	1,211,570	0	0	0	11,786	12/25/2033	1FE
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		.06/25/2009	PAID ON PRINCIPAL		1,633,211	1,633,211	1,642,908	1,638,987	0	(5,776)	0	(5,776)	0	1,633,211	0	0	0	14,174	12/25/2033	1FE
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		.06/25/2009	PAID ON PRINCIPAL		1,315,389	1,315,389	1,308,196	1,308,976	0	6,413	0	6,413	0	1,315,389	0	0	0	11,963	09/25/2033	1FE
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		.06/25/2009	PAID ON PRINCIPAL		706,251	706,251	706,314	705,765	0	486	0	486	0	706,251	0	0	0	5,594	02/25/2019	1FE
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		.06/25/2009	PAID ON PRINCIPAL		2,042,074	2,042,074	2,041,117	2,039,661	0	2,414	0	2,414	0	2,042,074	0	0	0	21,352	07/25/2034	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		.06/25/2009	PAID ON PRINCIPAL		265,576	265,576	271,800	278,926	0	(13,350)	0	(13,350)	0	265,576	0	0	0	2,549	02/25/2034	1FE
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		.06/25/2009	PAID ON PRINCIPAL		504,318	504,318	498,881	499,857	0	4,461	0	4,461	0	504,318	0	0	0	3,405	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		.06/25/2009	PAID ON PRINCIPAL		759,234	759,234	762,615	761,270	0	(2,036)	0	(2,036)	0	759,234	0	0	0	5,952	02/25/2020	1FE
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		.06/25/2009	PAID ON PRINCIPAL		2,241,967	2,241,967	2,267,539	2,262,392	0	(20,425)	0	(20,425)	0	2,241,967	0	0	0	21,693	05/25/2035	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		.06/25/2009	PAID ON PRINCIPAL		259,319	259,319	262,703	263,924	0	(4,604)	0	(4,604)	0	259,319	0	0	0	1,856	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		.06/25/2009	PAID ON PRINCIPAL		240,454	240,454	243,985	245,567	0	(5,114)	0	(5,114)	0	240,454	0	0	0	2,052	12/25/2017	1FE
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		.06/25/2009	PAID ON PRINCIPAL		152,177	152,177	150,370	150,737	0	1,440	0	1,440	0	152,177	0	0	0	1,179	10/25/2018	1FE
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		.06/25/2009	PAID ON PRINCIPAL		1,043,177	1,043,177	1,033,329	1,034,675	0	8,502	0	8,502	0	1,043,177	0	0	0	8,801	12/25/2018	1FE
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		.06/25/2009	PAID ON PRINCIPAL		998,890	998,890	993,232	993,992	0	4,898	0	4,898	0	998,890	0	0	0	7,820	11/25/2018	1FE
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000		.06/25/2009	PAID ON PRINCIPAL		688,108	688,108	694,774	692,271	0	(4,163)	0	(4,163)	0	688,108	0	0	0	6,103	06/25/2018	1FE
949814 BC 0	WFMBS 2004-1 A27 CMO 5.500		.06/25/2009	PAID ON PRINCIPAL		962,354	962,354	979,721	974,561	0	(12,207)	0	(12,207)	0	962,354	0	0	0	8,708	02/25/2034	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		.06/25/2009	PAID ON PRINCIPAL		1,133,141	1,133,141	1,107,187	1,110,021	0	23,120	0	23,120	0	1,133,141	0	0	0	10,539	09/25/2020	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		.06/25/2009	PAID ON PRINCIPAL		399,762	399,762	327,805	327,805	0	71,957	0	71,957	0	399,762	0	0	0	3,611	02/25/2020	2FE
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		.06/25/2009	PAID ON PRINCIPAL		637,143	637,143	362,355	410,324	173,331	(33,779)	0	139,551	0	549,876	0	87,267	87,267	6,368	07/25/2037	5FE
94984F AL 3	WFMBS 2006-11 A11 CMO 6.000		.06/25/2009	PAID ON PRINCIPAL		2,147,264	2,147,264	2,146,257	2,142,704	0	4,560	0	4,560	0	2,147,264	0	0	0	21,857	09/25/2036	2FE
05522P AC 6	BACS-0101 CMO 8.000	D	.06/03/2009	PAID ON PRINCIPAL		39,835	39,835	30,363	26,723	5,175	10,701	0	15,875	4,219	46,817	(6,983)	0	(6,983)	534	05/31/2010	6FE
337925 ET 4	FPLUS 1998-5 M1 7.420		.06/10/2009	PAID ON PRINCIPAL		3,934	3,934	3,928	3,928	0	6	0	6	0	3,934	0	0	0	52	12/10/2024	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					123,520,854	125,131,653	123,021,619	120,821,699	1,100,342	23,451	1,286,966	(163,173)	4,219	120,662,745	(6,983)	2,865,092	2,858,109	3,223,209	XXX	XXX
8399997.	Total - Bonds - Part 4					1,114,016,358	1,088,377,507	1,114,780,417	1,112,320,955	1,115,342	(727,956)	1,286,966	(899,580)	(946)	1,111,420,429	(16,943)	2,612,873	2,595,929	8,677,993	XXX	XXX
8399999.	Total - Bonds					1,114,016,358	1,088,377,507	1,114,780,417	1,112,320,955	1,115,342	(727,956)	1,286,966	(899,580)	(946)	1,111,420,429	(16,943)	2,612,873	2,595,929	8,677,993	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
055967 AA 1	BOI CAP FUNDING II 5.571% PERP 144A		.06/01/2009	TRANSFERRED TO BOND		2,000,000.000	160,180	1.00	160,180	439,620	910,040	0	1,189,480	(279,440)	160,180	0	0	0	92,850	XXX	P2UFE
060505 61 7	BANK OF AMERICA CORP 6.375%		.06/26/2009	EXCHANGE		80,000.000	1,360,000	25.00	655,200	1,194,400	(101,600)	0	437,600	(539,200)	655,200	0	704,800	704,800	63,750	XXX	P3UFE
060505 83 1	BANK OF AMERICA CORP 6.204% SER D		.06/11/2009	JANNEY MONTGOMERY SCO		40,000.000	715,982	25.00	402,784	601,600	398,400	0	597,216	(198,816)	402,784	0	313,198	313,198	31,020	XXX	P3LFE
17306R 20 4	CITIGROUP CAPITAL VIII 6.950%		.06/10/2009	JANNEY MONTGOMERY SCO		80,000.000	1,337,566	25.00	1,592,800	1,361,600	231,200	0	231,200	(255,234)	1,592,800	0	(255,234)	(255,234)	69,500	XXX	P4LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					3,573,728	XXX	2,810,964	3,597,220	1,438,040	2,224,296	(786,256)	0	2,810,964	762,764	762,764	257,120	XXX	XXX	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					3,573,728	XXX	2,810,964	3,597,220	1,438,040	2,224,296	(786,256)	0	2,810,964	762,764	762,764	257,120	XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					3,573,728	XXX	2,810,964	3,597,220	1,438,040	2,224,296	(786,256)	0	2,810,964	762,764	762,764	257,120	XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00163T 10 9	AMB PROPERTIES CORP		.04/13/2009	UBS DMA		3,900.000	71,017	XXX	56,160	65,180	0	9,020	(9,020)	56,160	0	14,857	14,857	1,092	XXX	L	
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		.06/10/2009	VARIOUS		2,500.000	95,500	XXX	91,000	114,940	0	23,940	(23,940)	91,000	0	4,500	4,500	4,000	XXX	L	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For 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)	
03748R	10 1		04/13/2009	UBS DMA	1,100,000	7,610	XXX	6,028	0	0	0	0	0	6,028	0	1,582	1,582	0	0	XXX	L	
053484	10 1		06/25/2009	VARIOUS	2,300,000	130,075	XXX	108,238	134,564	0	0	26,326	(26,326)	108,238	0	21,837	21,837	12,924	0	XXX	L	
060505	10 4		06/29/2009	RBC CAPITAL MARKETS	151,048,000	1,852,922	XXX	1,660,080	619,520	430,760	750,200	(319,440)	1,660,080	192,842	192,842	192,842	440	0	0	XXX	L	
09063H	10 7		04/29/2009	VARIOUS	34,800,000	337,829	XXX	235,596	311,685	(28,358)	0	107,307	(135,665)	235,596	0	102,233	102,233	20,368	0	XXX	L	
101121	10 1		05/28/2009	VARIOUS	2,500,000	118,118	XXX	87,575	137,500	0	0	49,925	(49,925)	87,575	0	30,543	30,543	3,400	0	XXX	L	
124830	10 0		05/18/2009	VARIOUS	2,196,940	13,082	XXX	0	0	0	0	0	0	0	0	13,082	13,082	5,732	0	XXX	L	
22002T	10 8		06/01/2009	VARIOUS	5,500,000	168,776	XXX	136,565	161,806	0	0	25,241	(25,241)	136,565	0	32,211	32,211	4,098	0	XXX	L	
252131	10 7		06/22/2009	SMITH BARNEY/SALOMON BF	96,430,680	585,715	XXX	266,149	266,149	0	0	0	0	266,149	0	319,566	319,566	0	0	XXX	L	
253868	10 3		05/28/2009	VARIOUS	3,600,000	126,340	XXX	118,260	118,260	0	0	0	0	118,260	0	8,080	8,080	1,188	0	XXX	L	
29476L	10 7		05/06/2009	VARIOUS	6,900,000	150,776	XXX	126,615	126,615	0	0	0	0	126,615	0	24,161	24,161	6,659	0	XXX	L	
297178	10 5		06/25/2009	RAYMOND JAMES	1,900,000	118,353	XXX	108,946	136,508	0	0	27,562	(27,562)	108,946	0	9,407	9,407	3,895	0	XXX	L	
30225T	10 2		04/13/2009	UBS DMA	5,400,000	37,516	XXX	29,754	53,323	0	0	23,569	(23,569)	29,754	0	7,762	7,762	1,350	0	XXX	L	
313747	20 6		04/15/2009	VARIOUS	1,600,000	90,977	XXX	73,600	97,720	0	0	24,120	(24,120)	73,600	0	17,377	17,377	2,470	0	XXX	L	
40414L	10 9		05/08/2009	VARIOUS	7,800,000	157,533	XXX	139,230	203,710	0	0	64,480	(64,480)	139,230	0	18,303	18,303	4,048	0	XXX	L	
42217K	10 6		05/27/2009	VARIOUS	10,900,000	366,763	XXX	333,431	455,336	0	0	121,905	(121,905)	333,431	0	33,332	33,332	18,632	0	XXX	L	
437306	10 3		05/11/2009	VARIOUS	8,400,000	294,912	XXX	258,068	336,980	(1,913)	0	80,672	(82,585)	258,068	0	36,844	36,844	5,561	0	XXX	L	
44106M	10 2		05/08/2009	VARIOUS	17,200,000	207,166	XXX	180,671	255,764	(75,093)	0	0	(75,093)	180,671	0	26,495	26,495	13,244	0	XXX	L	
44107P	10 4		05/08/2009	VARIOUS	66,800,000	466,313	XXX	261,856	505,275	0	0	243,419	(243,419)	261,856	0	204,457	204,457	3,340	0	XXX	L	
49446R	10 9		04/13/2009	VARIOUS	6,600,000	54,716	XXX	56,075	64,748	(258)	0	37,500	(37,758)	50,292	0	4,424	4,424	1,558	0	XXX	L	
49455U	10 0		05/22/2009	SELL FRACTIONAL SHARE	0.180	7	XXX	7	7	0	0	0	0	7	0	0	0	0	0	XXX	L	
517942	10 8		05/08/2009	VARIOUS	4,000,000	45,196	XXX	23,360	21,990	(481)	0	9,887	(10,368)	23,360	0	21,836	21,836	209	0	XXX	L	
554382	10 1		06/25/2009	VARIOUS	11,600,110	138,963	XXX	72,617	184,477	0	0	111,860	(111,860)	72,617	0	66,346	66,346	9,280	0	XXX	L	
638620	10 4		06/05/2009	VARIOUS	5,900,000	153,249	XXX	130,921	168,795	(14,476)	0	23,398	(37,874)	130,921	0	22,328	22,328	4,884	0	XXX	L	
729251	10 8		05/28/2009	VARIOUS	6,800,000	229,619	XXX	197,676	218,655	0	0	20,979	(20,979)	197,676	0	31,943	31,943	2,856	0	XXX	L	
743410	10 2		06/10/2009	BARCLAYS	14,600,000	130,100	XXX	94,900	176,929	0	0	82,029	(82,029)	94,900	0	35,200	35,200	5,840	0	XXX	L	
74460D	10 9		06/10/2009	VARIOUS	6,000,000	382,150	XXX	331,500	474,042	(12,715)	0	129,827	(142,542)	331,500	0	50,650	50,650	3,300	0	XXX	L	
758849	10 3		04/20/2009	VARIOUS	3,600,000	130,562	XXX	95,652	105,717	0	0	10,065	(10,065)	95,652	0	34,910	34,910	2,610	0	XXX	L	
78440X	10 1		04/16/2009	VARIOUS	9,000,000	139,535	XXX	97,200	224,039	(52,795)	0	74,044	(126,839)	97,200	0	42,335	42,335	6,750	0	XXX	L	
828806	10 9		05/08/2009	VARIOUS	7,700,410	375,103	XXX	266,742	378,009	0	0	111,267	(111,267)	266,742	0	108,361	108,361	4,311	0	XXX	L	
875465	10 6		05/06/2009	VARIOUS	1,700,000	55,036	XXX	52,462	57,878	(4,402)	0	1,014	(5,416)	52,462	0	2,574	2,574	1,029	0	XXX	L	
876664	10 3		05/08/2009	VARIOUS	7,500,000	172,004	XXX	127,800	185,898	0	0	58,098	(58,098)	127,800	0	44,204	44,204	6,225	0	XXX	L	
902973	30 4		06/02/2009	VARIOUS	107,500,000	2,027,069	XXX	1,570,575	2,688,575	814,634	0	1,932,634	(1,118,000)	1,570,575	0	456,494	456,494	51,063	0	XXX	L	
929042	10 9		05/08/2009	VARIOUS	6,000,860	234,384	XXX	199,469	347,166	0	0	147,697	(147,697)	199,469	0	34,916	34,916	9,646	0	XXX	L	
949746	10 1		06/01/2009	MERRILL LYNCH	9,556,000	247,035	XXX	168,535	132,949	83,997	0	48,411	(35,586)	168,535	0	78,500	78,500	3,727	0	XXX	L	
9099999				Total - Common Stocks - Industrial & Miscellaneous		9,912,024	XXX	7,763,312	9,530,709	1,138,902	0	4,376,396	(3,237,494)	7,757,529	0	2,154,494	2,154,494	225,729	0	XXX	XXX	
9799997				Total - Common Stocks - Part 4		9,912,024	XXX	7,763,312	9,530,709	1,138,902	0	4,376,396	(3,237,494)	7,757,529	0	2,154,494	2,154,494	225,729	0	XXX	XXX	
9799999				Total - Common Stocks		9,912,024	XXX	7,763,312	9,530,709	1,138,902	0	4,376,396	(3,237,494)	7,757,529	0	2,154,494	2,154,494	225,729	0	XXX	XXX	
9899999				Total - Preferred and Common Stocks		13,485,751	XXX	10,574,276	13,127,929	2,576,942	0	6,600,692	(4,023,750)	10,568,493	0	2,917,258	2,917,258	482,849	0	XXX	XXX	
9999999				Total - Bonds, Preferred and Common Stocks		1,127,502,109	XXX	1,125,354,693	1,125,448,884	3,692,284	(727,956)	7,887,658	(4,923,330)	(946)	1,121,988,922	(16,943)	5,530,130	5,513,187	9,160,842	0	XXX	XXX

QE05.14

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of 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 Desig- nation or Market Indicator (a)

QE05.15

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

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

Short Insurance Futures Positions - Hedging Transactions

US 5-YR NOTE.....	136	09/01/2009..	15,798,313	15,601,750	196,563	05/21/2009..	CBT.....	0	0	0	196,563	136,000
US 10-YR NOTE.....	810	09/01/2009..	95,788,828	94,175,156	1,613,672	05/21/2009..	CBT.....	0	0	0	1,613,672	1,458,000
US 30-YR NOTE.....	54	09/01/2009..	6,414,609	6,391,406	23,203	05/21/2009..	CBT.....	0	0	0	23,203	172,800
1799999. Subtotal - Short Insurance Futures Positions - Hedging Transactions.....			118,001,750	116,168,313	1,833,438	XXX.....	XXX.....	0	0	0	1,833,438	1,766,800
2099999. Subtotal - Short Insurance Futures Positions.....			118,001,750	116,168,313	1,833,438	XXX.....	XXX.....	0	0	0	1,833,438	1,766,800
2599999. Subtotal - Hedging Transactions.....			118,001,750	116,168,313	1,833,438	XXX.....	XXX.....	0	0	0	1,833,438	1,766,800
9999999. Totals.....			118,001,750	116,168,313	1,833,438	XXX.....	XXX.....	0	0	0	1,833,438	1,766,800

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - NM.....	Albuquerque,NM.....	.....0.170	.....(18)	.....0	.....7,494	.....7,494	.....7,494	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....225,906	.....1,871,921	.....118,106	XXX
Citibank, N.A. - London.....	London,UK.....	.....0.000	.....0	.....0	.....3,511,524	.....3,541,828	.....4,348,355	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	.....731,642	.....535,454	.....1,253,705	XXX
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,216	.....111,243	.....111,243	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....11,721,337	.....18,533,307	.....16,142,016	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....8,498	.....49,282	.....(13,880)	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....(18)	.....0	.....16,327,616	.....24,660,529	.....21,977,038	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....(18)	.....0	.....16,327,616	.....24,660,529	.....21,977,038	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	.....XXX	.....3,043	.....2,753	.....2,859	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....(18)	.....0	.....16,330,659	.....24,663,282	.....21,979,897	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

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	4	(1,889,224)	250,000	2	30,313
2. Alaska.....AK	0	0	0	0	403	0	0	(294)
3. Arizona.....AZ	0	0	1,000,000	2	30,857	1,560,000	11	(298,413)
4. Arkansas.....AR	0	0	0	4	(175,422)	2,500,001	12	(257,096)
5. California.....CA	0	0	237,097	1	18,798	0	1	(92,850)
6. Colorado.....CO	0	0	0	0	16,851	0	0	(32,381)
7. Connecticut.....CT	0	0	4,477,088	5	1,122,469	10,577,381	5	(115,073)
8. Delaware.....DE	0	0	0	0	(20,078)	0	0	(40,007)
9. District of Columbia.....DC	0	0	0	1	(37,166)	4	4	(144,257)
10. Florida.....FL	0	0	0	1	59,895	425,000	3	(150,169)
11. Georgia.....GA	0	0	0	4	(616,247)	1,425,000	4	(113,783)
12. Hawaii.....HI	0	0	0	0	1,763	0	0	(10,795)
13. Idaho.....ID	0	0	0	0	(8)	0	0	(960)
14. Illinois.....IL	0	0	1,426,767	2	175,417	5,724,558	27	(429,146)
15. Indiana.....IN	0	0	207,001	2	133,451	954,503	18	(26,352)
16. Iowa.....IA	0	0	425,000	3	444,044	1,900,000	3	(277,177)
17. Kansas.....KS	0	0	0	0	(66,701)	100,000	1	(159,964)
18. Kentucky.....KY	0	0	0	0	17,335	625,000	3	(107,886)
19. Louisiana.....LA	0	0	235,000	8	(534,528)	6,676,384	73	(297,680)
20. Maine.....ME	0	0	0	0	7,085	200,000	1	(39,746)
21. Maryland.....MD	0	0	990,000	1	991,321	9,132	1	(9,685)
22. Massachusetts.....MA	0	0	465,000	3	(1,715,649)	950,000	3	(42,220)
23. Michigan.....MI	0	0	0	0	16,111	0	0	(25,311)
24. Minnesota.....MN	0	0	0	0	(4,873)	200,000	1	(189,092)
25. Mississippi.....MS	0	0	615,000	69	(2,213,147)	7,590,000	80	(241,051)
26. Missouri.....MO	0	0	0	3	(475,322)	1,850,001	5	(128,739)
27. Montana.....MT	0	0	349,450	4	(223,298)	543,166	2	(33,157)
28. Nebraska.....NE	0	0	0	0	14,249	650,000	4	(94,074)
29. Nevada.....NV	0	0	0	0	5,190	200,000	1	(25,786)
30. New Hampshire.....NH	0	0	0	0	27,304	25,000	1	(12,493)
31. New Jersey.....NJ	0	0	6,667	1	18,226	0	0	(44,635)
32. New Mexico.....NM	0	0	0	0	151	0	0	(4,752)
33. New York.....NY	(336)	1,522	78,023	2	33,585	530,547	2	(9,490)
34. North Carolina.....NC	0	0	0	0	45,169	1,000,000	1	(279,906)
35. North Dakota.....ND	0	0	0	0	10,084	0	0	(67,236)
36. Ohio.....OH	0	0	495,000	5	(999,176)	2,019,400	3	(209,682)
37. Oklahoma.....OK	0	0	0	0	1,316	0	0	(6,204)
38. Oregon.....OR	0	0	0	0	4,718	0	0	(13,311)
39. Pennsylvania.....PA	0	0	1,000,000	8	(138,102)	1,702,001	18	(110,629)
40. Rhode Island.....RI	0	0	0	0	1,019	50,000	1	(8,660)
41. South Carolina.....SC	0	0	175,000	3	(560,619)	300,000	1	(63,307)
42. South Dakota.....SD	0	0	0	0	5,581	0	0	(67,790)
43. Tennessee.....TN	0	0	(6,650)	2	159,546	683,900	18	(216,889)
44. Texas.....TX	0	0	0	1	(205,420)	1,351,000	4	(254,616)
45. Utah.....UT	0	0	0	0	25,592	50,000	1	(63,469)
46. Vermont.....VT	0	0	0	0	48	0	0	(1,893)
47. Virginia.....VA	0	0	2,827	3	(93,587)	1,645,000	7	(435,162)
48. Washington.....WA	0	0	1,000,000	1	8,067	50,003	3	(26,450)
49. West Virginia.....WV	0	0	313,372	3	283,795	1,082,725	9	(708,284)
50. Wisconsin.....WI	0	0	0	0	37,514	0	1	1,951
51. Wyoming.....WY	0	0	0	0	1,289	0	0	(6,232)
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	1,865	250,000	2	(20,934)
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	309	0	0	(410)
59. Totals.....	(336)	1,522	13,491,641	146	(6,159,649)	55,649,706	337	(5,853,585)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	309	0	0	(410)
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	309	0	0	(410)



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	276,309	0	1	45,086
2. Alaska.....AK	0	0	0	0	1,264	0	0	(921)
3. Arizona.....AZ	0	0	0	0	24,631	0	0	(204,992)
4. Arkansas.....AR	0	0	0	0	(64,942)	75,000	2	(177,360)
5. California.....CA	0	0	0	0	54,836	50,928	2	(270,854)
6. Colorado.....CO	0	0	0	0	32,811	0	0	(63,051)
7. Connecticut.....CT	0	0	0	0	(4,268)	450,000	3	(597,927)
8. Delaware.....DE	0	0	0	0	(101,044)	0	0	(201,340)
9. District of Columbia.....DC	0	0	225,000	1	(6,469)	2,303,094	3	(122,149)
10. Florida.....FL	0	0	5,000,000	2	7,143,238	3,002,469	3	(384,198)
11. Georgia.....GA	0	0	450,000	2	(267,876)	420,003	5	(233,867)
12. Hawaii.....HI	0	0	0	0	992	0	0	(6,076)
13. Idaho.....ID	0	0	0	0	(0)	0	0	(16)
14. Illinois.....IL	0	0	1,834,798	33	(522,027)	39,805,834	113	(795,333)
15. Indiana.....IN	0	0	0	0	166,978	237,001	2	(14,658)
16. Iowa.....IA	0	0	0	0	5,668	0	0	(82,493)
17. Kansas.....KS	0	0	0	0	(100,181)	0	0	(240,257)
18. Kentucky.....KY	0	0	0	0	13,109	0	0	(81,583)
19. Louisiana.....LA	0	0	(75,000)	0	26,595	1,330,000	17	(192,519)
20. Maine.....ME	0	0	0	1	(990,068)	0	0	(55,715)
21. Maryland.....MD	0	0	0	0	6,342	0	0	(46,502)
22. Massachusetts.....MA	0	0	0	0	6,776	1,000,000	1	(14,785)
23. Michigan.....MI	0	0	(25,000)	0	(1,611)	0	0	(36,744)
24. Minnesota.....MN	0	0	17,083	1	11,058	0	0	(162,267)
25. Mississippi.....MS	0	0	100,000	1	(188,983)	0	0	(41,616)
26. Missouri.....MO	0	0	0	0	7,062	0	0	(36,840)
27. Montana.....MT	0	0	0	0	10,976	0	0	(33,080)
28. Nebraska.....NE	0	0	0	0	15,930	0	1	(105,173)
29. Nevada.....NV	0	0	0	0	5,416	0	0	(26,908)
30. New Hampshire.....NH	0	0	0	0	7,220	0	0	(39,139)
31. New Jersey.....NJ	0	0	0	0	16,159	0	0	(62,401)
32. New Mexico.....NM	0	0	0	0	2,048	0	0	(64,609)
33. New York.....NY	0	0	803,456	2	46,805	4,575,005	12	(32,309)
34. North Carolina.....NC	0	0	0	1	90,189	130,000	4	(558,892)
35. North Dakota.....ND	0	0	0	0	7,683	0	0	(51,227)
36. Ohio.....OH	0	0	0	0	56,955	248,626	3	(181,430)
37. Oklahoma.....OK	0	0	0	0	7,596	0	0	(35,823)
38. Oregon.....OR	0	0	0	0	30,474	0	0	(85,975)
39. Pennsylvania.....PA	0	0	5,361,132	12	(181,918)	3,015,021	17	(349,108)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	(1,000)	0	(519,922)	1,900,000	5	(136,812)
42. South Dakota.....SD	0	0	0	0	4,293	0	0	(52,146)
43. Tennessee.....TN	0	0	0	0	166,876	0	0	(545,934)
44. Texas.....TX	0	0	0	0	45,695	0	0	(260,981)
45. Utah.....UT	0	0	0	0	1,061,219	4,550,002	5	(27,823)
46. Vermont.....VT	0	0	0	0	247	0	0	(9,799)
47. Virginia.....VA	0	0	9,500	1	(175,939)	0	0	(108,154)
48. Washington.....WA	0	0	0	0	36,035	6,384	0	(118,153)
49. West Virginia.....WV	0	0	15,000	0	88,001	2,835,000	2	(245,591)
50. Wisconsin.....WI	0	0	0	0	15,650	0	0	814
51. Wyoming.....WY	0	0	0	0	1,647	0	0	(7,963)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	248,493	3	(97,441)	814,007	9	(84,851)
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	13,963,462	60	6,581,092	66,748,374	210	(6,789,491)

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	18,316	25,000	1	2,989
2. Alaska.....AK	0	0	0	0	1,126	0	0	(821)
3. Arizona.....AZ	0	0	0	0	1,604	0	0	(13,346)
4. Arkansas.....AR	0	0	0	1	(97,565)	205,000	2	(42,935)
5. California.....CA	0	0	0	0	5,552	0	0	(27,422)
6. Colorado.....CO	0	0	0	0	5,977	500,000	1	(11,486)
7. Connecticut.....CT	0	0	0	0	(102)	1,000	1	(14,290)
8. Delaware.....DE	0	0	0	0	(3,018)	0	0	(6,014)
9. District of Columbia.....DC	0	0	0	0	(498)	0	0	(1,934)
10. Florida.....FL	0	0	0	1	(226,405)	2,000,000	5	(59,157)
11. Georgia.....GA	0	0	0	0	2,309	0	0	(7,783)
12. Hawaii.....HI	0	0	0	0	385	0	0	(2,360)
13. Idaho.....ID	0	0	0	0	(47)	0	0	(5,903)
14. Illinois.....IL	0	0	0	0	3,161	765,000	5	(17,988)
15. Indiana.....IN	0	0	0	0	1,006	0	0	(2,963)
16. Iowa.....IA	0	0	0	2	(21,847)	0	0	(31,347)
17. Kansas.....KS	0	0	0	0	(59,434)	0	0	(142,536)
18. Kentucky.....KY	0	0	0	0	3,617	0	0	(22,513)
19. Louisiana.....LA	0	0	100,000	1	(135,158)	300,000	5	(35,054)
20. Maine.....ME	0	0	0	0	1,288	0	0	(7,227)
21. Maryland.....MD	0	0	0	0	1,364	0	0	(10,005)
22. Massachusetts.....MA	0	0	0	0	3,388	0	0	(7,392)
23. Michigan.....MI	0	0	0	0	3,664	0	0	(5,756)
24. Minnesota.....MN	0	0	0	0	(703)	0	0	(27,264)
25. Mississippi.....MS	0	0	0	0	1,111	1,000	1	(7,683)
26. Missouri.....MO	0	0	0	0	2,610	0	0	(13,615)
27. Montana.....MT	0	0	0	0	1,720	0	0	(5,183)
28. Nebraska.....NE	0	0	0	0	3,122	0	0	(20,612)
29. Nevada.....NV	0	0	0	0	802	0	0	(3,986)
30. New Hampshire.....NH	0	0	0	0	518	0	0	(2,808)
31. New Jersey.....NJ	0	0	0	0	5,855	0	0	(22,611)
32. New Mexico.....NM	0	0	0	0	158	0	0	(4,982)
33. New York.....NY	0	0	0	1	21,241	1,975,000	10	(23,865)
34. North Carolina.....NC	0	0	0	1	1,795	1,000	1	(35,909)
35. North Dakota.....ND	0	0	0	0	369	0	0	(2,463)
36. Ohio.....OH	0	0	25	0	(234,571)	759,000	3	(17,216)
37. Oklahoma.....OK	0	0	0	0	3,437	0	0	(16,210)
38. Oregon.....OR	0	0	0	1	1,430	0	0	(4,037)
39. Pennsylvania.....PA	0	0	0	(1)	3,128	965,000	7	(34,963)
40. Rhode Island.....RI	0	0	0	0	183	0	0	(1,555)
41. South Carolina.....SC	0	0	0	0	1,448	500,000	1	(6,373)
42. South Dakota.....SD	0	0	0	0	870	0	0	(10,570)
43. Tennessee.....TN	0	0	0	0	6,050	225,000	2	(19,792)
44. Texas.....TX	0	0	0	2	(87,407)	0	0	(71,929)
45. Utah.....UT	0	0	0	0	1,437	0	0	(3,565)
46. Vermont.....VT	0	0	0	0	45	0	0	(1,802)
47. Virginia.....VA	0	0	0	0	6,167	100,000	1	(45,807)
48. Washington.....WA	0	0	0	0	1,884	100,000	1	(6,177)
49. West Virginia.....WV	0	0	0	0	4,224	0	0	(11,788)
50. Wisconsin.....WI	0	0	0	0	1,876	0	0	98
51. Wyoming.....WY	0	0	0	0	547	0	0	(2,642)
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	20	0	0	(223)
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	1	978,464
58. Aggregate Other Alien.....OT	0	0	0	0	(1,441)	0	0	(1,705)
59. Totals.....	0	0	100,025	9	(75,890)	8,502,000	48	77,983

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(1,441)	0	0	(1,705)
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	(1,441)	0	0	(1,705)



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	1	42,912	5,000,000	2	7,002
2. Alaska.....AK	0	0	0	0	194	0	0	(141)
3. Arizona.....AZ	0	0	0	0	2,053	0	0	(17,083)
4. Arkansas.....AR	0	0	250,000	0	1,913	0	1	(33,734)
5. California.....CA	0	0	0	0	18,214	0	0	(89,964)
6. Colorado.....CO	0	0	0	0	7,948	0	0	(15,274)
7. Connecticut.....CT	0	0	0	0	(177)	0	0	(24,820)
8. Delaware.....DE	0	0	0	0	(7,086)	0	0	(14,120)
9. District of Columbia.....DC	0	0	0	0	(2,065)	0	0	(8,014)
10. Florida.....FL	0	0	0	1	22,558	1,000,000	1	(56,557)
11. Georgia.....GA	0	0	0	0	4,508	0	0	(15,196)
12. Hawaii.....HI	0	0	0	0	71	0	0	(433)
13. Idaho.....ID	0	0	0	0	(73)	0	0	(9,118)
14. Illinois.....IL	0	0	0	1	7,450	116,814	3	(42,401)
15. Indiana.....IN	0	0	0	0	2,718	0	0	(8,005)
16. Iowa.....IA	0	0	0	0	1,474	0	0	(21,448)
17. Kansas.....KS	0	0	0	0	(33,221)	0	0	(79,671)
18. Kentucky.....KY	0	0	0	0	1,755	0	0	(10,922)
19. Louisiana.....LA	0	0	0	1	(90,696)	100,000	1	(31,159)
20. Maine.....ME	0	0	0	0	2,473	0	0	(13,870)
21. Maryland.....MD	0	0	0	0	1,888	676,500	11	(13,847)
22. Massachusetts.....MA	0	0	0	0	5,414	0	0	(11,813)
23. Michigan.....MI	0	0	3,343	0	10,370	0	0	(11,039)
24. Minnesota.....MN	0	0	0	0	(1,575)	0	0	(61,125)
25. Mississippi.....MS	0	0	433,542	3	(245,695)	616,458	6	(29,771)
26. Missouri.....MO	0	0	0	0	4,030	0	0	(21,023)
27. Montana.....MT	0	0	0	0	1,593	36,000	4	(4,802)
28. Nebraska.....NE	0	0	0	0	6,724	0	0	(44,395)
29. Nevada.....NV	0	0	0	0	1,128	0	0	(5,606)
30. New Hampshire.....NH	0	0	0	0	529	0	0	(2,865)
31. New Jersey.....NJ	0	0	0	1	(45,551)	0	0	(17,179)
32. New Mexico.....NM	0	0	0	0	73	0	0	(2,299)
33. New York.....NY	0	0	0	1	3,527	370,000	3	(4,117)
34. North Carolina.....NC	0	0	0	0	7,429	0	0	(46,037)
35. North Dakota.....ND	0	0	0	0	332	0	0	(2,217)
36. Ohio.....OH	0	0	0	0	10,393	0	0	(33,108)
37. Oklahoma.....OK	0	0	0	0	1,796	0	0	(8,472)
38. Oregon.....OR	0	0	0	0	2,050	0	0	(5,783)
39. Pennsylvania.....PA	0	0	19,741	3	(27,833)	1,000,000	2	(27,135)
40. Rhode Island.....RI	0	0	0	0	508	0	0	(4,316)
41. South Carolina.....SC	0	0	0	0	1,351	0	0	(5,948)
42. South Dakota.....SD	0	0	0	0	859	0	0	(10,429)
43. Tennessee.....TN	0	0	0	0	12,856	0	0	(42,058)
44. Texas.....TX	0	0	0	1	(91,318)	0	0	(49,014)
45. Utah.....UT	0	0	0	0	1,677	0	2	(4,159)
46. Vermont.....VT	0	0	0	0	42	0	0	(1,651)
47. Virginia.....VA	0	0	0	0	6,338	0	0	(47,079)
48. Washington.....WA	0	0	0	0	2,319	0	0	(7,602)
49. West Virginia.....WV	0	0	0	0	5,984	0	0	(16,700)
50. Wisconsin.....WI	0	0	200,000	1	(196,424)	0	0	186
51. Wyoming.....WY	0	0	0	0	366	0	0	(1,767)
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	476	250,000	1	(5,345)
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	(31,316)	0	0	(37,044)
59. Totals.....	0	0	906,626	14	(131,740)	9,165,772	37	(432,835)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(31,316)	0	0	(37,044)
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	(31,316)	0	0	(37,044)

NONE