



QUARTERLY STATEMENT

AS OF SEPTEMBER 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
ANDY FRANCIS BESSETTE

WILLIAM HERBERT HEYMAN
BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA

KENNETH FRANKLIN SPENCE, III
GREGORY CHESHIRE TOCZYDLOWSKI

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
President

Wendy C. Skjerven
Secretary

Douglas K. Russell
Controller

Subscribed and sworn to before me this

22nd day of October, 2009

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.....	11,806,784,664	0	11,806,784,664	11,578,281,236
2. Stocks:				
2.1 Preferred stocks.....	5,917,080	0	5,917,080	16,924,541
2.2 Common stocks.....	3,173,209,008	17,980,288	3,155,228,720	3,086,746,042
3. Mortgage loans on real estate:				
3.1 First liens.....	58,051,967	1,364,476	56,687,491	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).....	91,557,472	0	91,557,472	94,244,599
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	629,260,273	0	629,260,273	643,965,338
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....29,891,508), cash equivalents (\$.....5,497,818) and short-term investments (\$.....717,336,786).....	752,726,113	0	752,726,113	829,126,325
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	613,456,901	1,752,899	611,704,002	585,999,914
8. Receivables for securities.....	178,890	0	178,890	6,959,752
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,131,142,369	21,097,663	17,110,044,706	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.....	138,146,346	0	138,146,346	149,121,443
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	263,186,761	44,502,367	218,684,394	246,280,270
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....8,774,381 earned but unbilled premiums).....	952,734,219	10,405,526	942,328,694	962,964,354
13.3 Accrued retrospective premiums.....	107,808,842	600,765	107,208,077	79,775,504
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	3,452,738	0	3,452,738	10,428,941
14.2 Funds held by or deposited with reinsured companies.....	24,228,115	0	24,228,115	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.....	35,888,306	0	35,888,306	63,206,232
16.2 Net deferred tax asset.....	648,663,492	407,006,159	241,657,333	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.....	380,787	0	380,787	610,729
19. Furniture and equipment, including health care delivery assets (\$.....0).....	17,470,640	17,538,238	(67,598)	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.....	72,643,504	24,273,444	48,370,061	469,393,078
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	19,401,350,821	525,424,161	18,875,926,660	19,162,959,762
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	19,401,350,821	525,424,161	18,875,926,660	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.....	29,258,383	0	29,258,383	42,598,786
2302. State surcharges receivable.....	11,550,297	0	11,550,297	25,649,267
2303. Ceded deposit asset.....	8,918,739	0	8,918,739	9,214,235
2398. Summary of remaining write-ins for Line 23 from overflow page.....	22,916,085	24,273,444	(1,357,358)	391,930,790
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	72,643,504	24,273,444	48,370,061	469,393,078

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,230,801,982).....	7,787,238,115	7,861,178,116
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,315,784	5,865,426
3. Loss adjustment expenses.....	1,833,935,346	1,826,620,788
4. Commissions payable, contingent commissions and other similar charges.....	119,089,185	150,847,301
5. Other expenses (excluding taxes, licenses and fees).....	108,521,722	114,175,486
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	102,608,095	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 \$.....693,499,914 and including warranty reserves of \$.....0).....	2,111,491,074	2,098,724,313
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,129,270	8,865,025
12. Ceded reinsurance premiums payable (net of ceding commissions).....	165,779,788	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.....	65,374,014	81,256,734
15. Remittances and items not allocated.....	45,782,831	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.....	29,633,205	132,151,676
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	15,165,419	164,247,727
20. Payable for securities.....	85,594,133	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.....	48,392,124	3,767,388
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,591,377,218	12,796,453,285
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,591,377,218	12,796,453,285
27. Aggregate write-ins for special surplus funds.....	40,745,676	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).....	3,052,078,562	3,023,563,232
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	6,284,549,443	6,366,506,477
36. Totals.....	18,875,926,660	19,162,959,762

DETAILS OF WRITE-INS

2301. Retrospective premium reserve.....	52,111,074	29,613,705
2302. Reinsurance receivable/payable intercompany.....	18,990,397	0
2303. Investment real estate liability.....	17,572,509	27,900,696
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(40,281,856)	(53,747,013)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	48,392,124	3,767,388
2701. Special surplus from retroactive reinsurance.....	39,745,676	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).....	40,745,676	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,239,224,576).....	1,356,832,994	1,452,494,888	1,926,687,875
1.2 Assumed..... (written \$.....3,486,040,244).....	3,444,306,611	3,404,745,048	4,559,214,191
1.3 Ceded..... (written \$.....1,158,090,153).....	1,253,869,810	1,343,975,768	1,785,371,335
1.4 Net..... (written \$.....3,567,174,667).....	3,547,269,794	3,513,264,169	4,700,530,731
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,927,983,968):			
2.1 Direct.....	608,771,948	808,680,800	1,066,280,204
2.2 Assumed.....	1,665,217,994	1,654,716,227	2,052,149,382
2.3 Ceded.....	562,640,856	744,202,718	834,740,126
2.4 Net.....	1,711,349,086	1,719,194,308	2,283,689,460
3. Loss adjustment expenses incurred.....	436,995,252	456,233,186	602,444,343
4. Other underwriting expenses incurred.....	1,166,936,841	1,115,851,532	1,467,502,680
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,315,281,180	3,291,279,026	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).....	231,988,615	221,985,143	346,894,248
INVESTMENT INCOME			
9. Net investment income earned.....	467,164,165	602,748,494	839,335,728
10. Net realized capital gains (losses) less capital gains tax of \$.....(20,989,607).....	(22,951,059)	(17,886,442)	(103,977,947)
11. Net investment gain (loss) (Lines 9 + 10).....	444,213,105	584,862,052	735,357,781
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(7,413,360) amount charged off \$.....2,941,794).....	(10,355,154)	(7,174,138)	(10,752,721)
13. Finance and service charges not included in premiums.....	17,451,211	17,243,541	22,948,438
14. Aggregate write-ins for miscellaneous income.....	(982,415)	19,276,503	14,155,156
15. Total other income (Lines 12 through 14).....	6,113,641	29,345,906	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).....	682,315,361	836,193,100	1,108,602,903
17. Dividends to policyholders.....	3,744,903	3,434,884	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).....	678,570,458	832,758,216	1,103,161,632
19. Federal and foreign income taxes incurred.....	156,436,418	171,028,328	253,778,169
20. Net income (Line 18 minus Line 19) (to Line 22).....	522,134,040	661,729,889	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).....	522,134,040	661,729,889	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 \$.....29,662,661.....	171,524,685	103,831,835	68,850,703
25. Change in net unrealized foreign exchange capital gain (loss).....	126,576,937	(50,946,646)	(164,229,371)
26. Change in net deferred income tax.....	(16,757,626)	(44,884,718)	(35,557,921)
27. Change in nonadmitted assets.....	46,282,205	(14,282,606)	(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.....	21,014,611	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).....	(81,957,034)	(444,552,246)	(514,600,789)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,284,549,443	6,436,555,019	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.....	1,877,688	(281,556)	(1,826,537)
1402. Profit and loss, miscellaneous.....	218,215	(3,373,630)	(4,258,477)
1403. Fines and penalties of regulatory authorities.....	(4,031)	(1,265,523)	(2,867,973)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(3,074,287)	24,197,213	23,108,143
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(982,415)	19,276,503	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.....	3,621,085,618	4,716,545,639
2. Net investment income.....	517,298,330	1,064,695,747
3. Miscellaneous income.....	6,113,641	26,350,873
4. Total (Lines 1 through 3).....	4,144,497,589	5,807,592,259
5. Benefit and loss related payments.....	1,774,105,587	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.....	1,664,359,551	2,052,959,491
8. Dividends paid to policyholders.....	2,480,659	4,177,311
9. Federal and foreign income taxes paid (recovered) net of \$....(16,474,926) tax on capital gains (losses).....	108,128,885	228,096,739
10. Total (Lines 5 through 9).....	3,549,074,681	5,088,185,069
11. Net cash from operations (Line 4 minus Line 10).....	595,422,907	719,407,190
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,778,556,264	1,977,579,326
12.2 Stocks.....	199,222,662	376,249,481
12.3 Mortgage loans.....	360,000	295,000
12.4 Real estate.....	0	0
12.5 Other invested assets.....	26,079,335	92,050,824
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(610,879)	750,703
12.7 Miscellaneous proceeds.....	80,098,569	11,679,654
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,083,705,952	2,458,604,988
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,035,059,152	1,017,248,388
13.2 Stocks.....	29,059,613	101,977,253
13.3 Mortgage loans.....	1,127,198	53,680,293
13.4 Real estate.....	8,912,585	20,251,879
13.5 Other invested assets.....	89,287,991	225,951,382
13.6 Miscellaneous applications.....	0	6,428,381
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,163,446,539	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).....	(79,740,587)	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).....	360,649,353	(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).....	(592,082,532)	(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).....	(76,400,212)	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).....	752,726,113	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

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

NOTES TO FINANCIAL STATEMENTS

In 2009, the Company changed from the retrospective to prospective method for valuing the securities listed below. These securities shown in the aggregate and individually had a recognized other-than-temporary impairment.

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$163,749,178	\$8,929,942	\$154,819,236	\$103,926,287

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$ 16,645,220	\$11,778,176
32051GJ48	23,280,783	22,148,549	1,132,234	22,148,549	17,137,085
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141
36298BAG5	41,907,627	41,761,117	1,46,510	41,761,117	22,310,107
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064

The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
at September 30, 2009						
Loan-backed securities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Structured securities	91,550,765	5,389,339	194,753,948	21,059,780	286,304,713	26,449,119

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

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.

NOTES TO FINANCIAL STATEMENTS

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 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.

NOTES TO FINANCIAL STATEMENTS

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 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 September 30, 2009, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$210,760,000 resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial multi-peril, commercial auto liability, and homeowners lines, partially offset by deterioration in the workers' compensation line. The improvement in the other 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 asbestos and 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 improvement in the homeowners line primarily reflected favorable loss experience related to Hurricanes Katrina and Ike, and the 2007 California wildfires. The unfavorable development in the workers' compensation line was attributable to deterioration in claims from older years.

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.

NOTES TO FINANCIAL STATEMENTS

Note 30 – High Deductibles

No significant change.

Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 2/24/2009.....

- 6.4 By what department or departments?
Minnesota

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

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

- 7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

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

PART 1 - COMMON INTERROGATORIES

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

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: \$.....17,777,883

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	\$3,038,598,604
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$75,773,042	\$79,568,833
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,061,438,465	\$3,118,167,437
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? Yes [X] No []
If no, attach a description with this statement.

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 [X] No []
If yes, attach an explanation.
The company commuted various reinsurance agreements through the year-to-date period ending September 30, 2009. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	AA-1120084.....	LLOYDS SYNDICATE 1955.....	UNITED KINGDOM.....	YES.....

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.....		11,423,072	13,592,297	6,664,699	9,184,688	88,520,061	94,911,676
2. Alaska.....AK.....L.....		4,845,706	4,985,827	2,958,078	1,412,934	10,987,270	11,931,437
3. Arizona.....AZ.....L.....		11,520,795	18,498,072	6,822,021	3,105,048	73,271,563	79,842,586
4. Arkansas.....AR.....L.....		7,133,721	9,461,491	3,076,071	6,315,574	14,544,462	21,081,179
5. California.....CA.....L.....		92,791,395	117,480,330	77,979,664	62,319,992	386,038,403	430,810,826
6. Colorado.....CO.....L.....		24,745,409	28,977,141	7,600,081	9,953,579	106,342,530	97,582,080
7. Connecticut.....CT.....L.....		12,046,528	17,105,355	22,112,807	23,897,075	82,085,142	96,219,385
8. Delaware.....DE.....L.....		2,822,959	3,962,855	1,418,084	8,260,221	16,913,495	17,557,272
9. District of Columbia.....DC.....L.....		2,682,877	3,210,735	2,999,692	7,312,225	28,372,897	26,262,603
10. Florida.....FL.....L.....		61,395,160	62,772,235	37,979,704	31,510,551	172,606,990	163,932,592
11. Georgia.....GA.....L.....		18,009,901	25,579,291	7,313,438	9,962,648	88,328,280	95,455,519
12. Hawaii.....HI.....L.....		2,843,453	3,030,671	502,801	1,584,605	8,622,936	8,166,962
13. Idaho.....ID.....L.....		1,423,138	2,826,659	1,273,061	924,474	6,421,641	8,155,375
14. Illinois.....IL.....L.....		45,592,210	53,785,020	51,919,788	77,373,732	333,145,585	360,856,365
15. Indiana.....IN.....L.....		10,156,048	12,242,757	9,781,890	11,964,594	57,479,300	53,999,773
16. Iowa.....IA.....L.....		7,690,078	9,876,115	3,633,259	10,970,654	42,919,570	39,288,928
17. Kansas.....KS.....L.....		14,259,473	16,156,709	7,199,505	10,695,938	46,139,999	46,195,158
18. Kentucky.....KY.....L.....		9,609,741	10,315,321	4,104,806	6,485,101	39,431,387	42,189,300
19. Louisiana.....LA.....L.....		45,791,709	52,651,922	39,180,525	27,062,785	119,902,266	146,620,662
20. Maine.....ME.....L.....		2,850,809	3,610,094	3,951,947	866,616	8,720,069	16,674,120
21. Maryland.....MD.....L.....		14,821,348	16,742,589	13,307,509	10,009,911	82,772,187	79,273,433
22. Massachusetts.....MA.....L.....		26,209,724	34,006,151	14,376,628	14,999,376	137,408,506	139,634,770
23. Michigan.....MI.....L.....		18,826,003	21,773,516	20,874,148	11,915,678	85,245,837	90,858,515
24. Minnesota.....MN.....L.....		22,156,968	28,642,346	13,704,329	24,721,846	142,687,967	149,454,831
25. Mississippi.....MS.....L.....		11,984,207	12,383,781	5,685,133	6,733,872	50,341,000	50,805,947
26. Missouri.....MO.....L.....		15,738,193	17,230,485	6,499,907	11,385,699	84,978,416	82,311,569
27. Montana.....MT.....L.....		5,939,677	6,105,294	1,073,595	1,813,105	22,573,719	22,139,068
28. Nebraska.....NE.....L.....		4,695,675	5,167,287	14,003,053	2,370,229	31,324,257	42,162,960
29. Nevada.....NV.....L.....		7,785,903	8,305,912	12,743,289	10,309,623	38,888,605	47,549,286
30. New Hampshire.....NH.....L.....		3,210,030	4,513,003	1,632,137	1,193,850	21,001,096	23,525,478
31. New Jersey.....NJ.....L.....		39,409,523	45,236,483	18,320,426	26,842,699	180,075,626	184,730,733
32. New Mexico.....NM.....L.....		23,914,231	25,239,828	8,084,798	10,708,019	51,489,791	42,635,210
33. New York.....NY.....L.....		98,093,071	106,787,747	57,610,541	55,586,126	456,446,321	495,332,460
34. North Carolina.....NC.....L.....		18,023,067	20,150,072	7,958,799	15,170,567	51,875,127	68,105,006
35. North Dakota.....ND.....L.....		5,878,401	5,841,138	1,637,606	2,333,279	10,528,943	8,230,560
36. Ohio.....OH.....L.....		18,115,628	23,662,683	8,651,783	11,308,164	93,628,485	103,882,806
37. Oklahoma.....OK.....L.....		18,438,188	18,554,765	6,675,408	19,484,478	39,382,513	34,791,337
38. Oregon.....OR.....L.....		5,712,214	9,620,780	9,237,882	4,300,598	24,311,614	24,474,846
39. Pennsylvania.....PA.....L.....		44,027,283	50,055,071	24,564,176	20,542,581	179,602,269	193,202,593
40. Rhode Island.....RI.....L.....		2,988,103	3,573,200	905,093	7,118,011	49,267,603	57,251,768
41. South Carolina.....SC.....L.....		6,122,179	9,253,437	3,638,825	5,400,171	33,153,430	35,433,877
42. South Dakota.....SD.....L.....		2,849,325	3,525,886	264,567	726,291	16,931,548	17,276,263
43. Tennessee.....TN.....L.....		9,910,317	12,084,743	13,070,758	11,758,843	63,802,545	60,720,588
44. Texas.....TX.....L.....		105,647,102	121,456,768	58,867,340	51,902,792	404,391,005	404,098,853
45. Utah.....UT.....L.....		12,996,204	17,128,376	8,910,072	5,033,378	34,192,411	34,040,883
46. Vermont.....VT.....L.....		2,701,908	2,821,525	633,426	865,802	10,685,729	11,534,117
47. Virginia.....VA.....L.....		21,932,041	22,919,264	9,123,710	9,597,243	77,159,990	77,289,827
48. Washington.....WA.....L.....		15,639,902	42,877,165	39,881,831	26,976,464	121,177,681	112,409,528
49. West Virginia.....WV.....L.....		12,357,840	12,374,646	8,422,324	12,664,883	30,717,817	34,045,107
50. Wisconsin.....WI.....L.....		17,928,022	18,914,719	6,452,481	8,373,859	73,480,403	76,206,543
51. Wyoming.....WY.....L.....		17,065,743	20,529,409	8,010,519	4,341,316	27,609,012	25,084,985
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		13,720	13,553	0	0	31,312	15,936
54. Puerto Rico.....PR.....L.....		831,774	724,207	398,958	(1,823,282)	8,247,315	6,480,782
55. US Virgin Islands.....VI.....L.....		383,912	467,490	8,479	63,102	963,565	908,216
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		175,441,592	189,235,230	78,525,311	71,910,974	432,484,078	422,443,376
58. Aggregate Other Alien.....OT.....XXX.....		41,801,377	52,270,307	5,568,288	24,410,756	72,127,453	72,080,627
59. Totals.....(a).....54.....		1,239,224,576	1,460,309,754	787,795,047	822,213,338	4,971,779,024	5,188,156,483

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		41,801,377	51,876,851	5,568,288	24,410,756	72,127,453	71,973,691
5802. Bahama Islands.....XXX.....		0	393,456	0	0	0	106,936
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.....		41,801,377	52,270,307	5,568,288	24,410,756	72,127,453	72,080,627

(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.....	113,705,665	101,870,921	89.6	68.2
2. Allied lines.....	36,426,833	12,911,044	35.4	90.2
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(37,478)	0.0	(2,061.3)
5. Commercial multiple peril.....	13,292,242	(2,844,564)	(21.4)	(15.3)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	174,883,602	67,978,730	38.9	25.8
9. Inland marine.....	43,606,773	14,442,863	33.1	16.2
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	1,858	9,458,447	509,066.0	(30,691.5)
11.2. Medical professional liability - claims made.....	(353)	2,757,052	(781,034.7)	(67,459.5)
12. Earthquake.....	2,557,472	(238,163)	(9.3)	68.4
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.....	671,928	259,430	38.6	47.8
16. Workers' compensation.....	(4,459,142)	31,039,672	(696.1)	2,770.6
17.1. Other liability-occurrence.....	466,042,330	128,565,780	27.6	31.2
17.2. Other liability-claims made.....	206,138,201	97,091,900	47.1	59.6
18.1. Products liability-occurrence.....	80,772,887	(11,265,098)	(13.9)	217.5
18.2. Products liability-claims made.....	13,366,045	5,752,554	43.0	11.7
19.1, 19.2 Private passenger auto liability.....	15,032	(14,564)	(96.9)	(907.1)
19.3, 19.4 Commercial auto liability.....	127,963,051	62,757,677	49.0	58.2
21. Auto physical damage.....	35,765,305	16,698,783	46.7	67.1
22. Aircraft (all perils).....	4,523,313	(961,312)	(21.3)	424.0
23. Fidelity.....	24,482,051	15,505,372	63.3	69.3
24. Surety.....	5,413,691	52,104,151	962.5	(965.1)
26. Burglary and theft.....	3,268,525	1,929,980	59.0	128.7
27. Boiler and machinery.....	8,248,853	2,889,441	35.0	69.1
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.....	146,833	119,331	81.3	61.5
35. Totals.....	1,356,832,994	608,771,948	44.9	55.7
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	146,833	119,331	81.3	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).....	146,833	119,331	81.3	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.....	30,616,989	104,543,255	123,874,435
2. Allied lines.....	11,983,381	33,990,496	41,113,669
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	(477)
5. Commercial multiple peril.....	3,253,591	12,761,094	14,042,628
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	54,228,035	178,855,869	181,986,721
9. Inland marine.....	12,783,987	41,914,509	65,096,954
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	(37,550)
11.2. Medical professional liability - claims made.....	(17)	(353)	(37,873)
12. Earthquake.....	1,072,241	2,350,178	4,052,045
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	202,555	673,891	631,610
16. Workers' compensation.....	(1,916,396)	(4,417,399)	(2,858,689)
17.1. Other liability-occurrence.....	146,645,430	449,682,759	474,852,277
17.2. Other liability-claims made.....	38,094,174	132,192,572	247,221,733
18.1. Products liability-occurrence.....	19,416,805	72,706,116	83,849,969
18.2. Products liability-claims made.....	3,228,064	12,182,976	12,916,368
19.1, 19.2 Private passenger auto liability.....	3,379	12,899	17,495
19.3, 19.4 Commercial auto liability.....	45,992,606	125,251,237	132,335,029
21. Auto physical damage.....	10,482,670	32,708,866	34,751,534
22. Aircraft (all perils).....	3,222,150	6,866,052	2,115,701
23. Fidelity.....	6,764,856	21,212,095	24,965,821
24. Surety.....	1,384,779	5,461,432	7,823,146
26. Burglary and theft.....	1,006,794	2,977,069	3,145,867
27. Boiler and machinery.....	2,079,917	7,023,935	8,451,340
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.....	390,545,989	1,239,224,576	1,460,309,754
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	513,463	74,614	588,077	2,326,237	52,194	3,464,646	5,843,077	128,949	(273,947)	(144,998)
2. 2007.....	467,721	721,654	1,189,375	207,678	16,158	223,835	341,548	25,208	554,138	920,895	81,505	(126,150)	(44,645)
3. Subtotals 2007 + Prior.....	3,178,473	4,587,055	7,765,527	721,141	90,772	811,912	2,667,785	77,403	4,018,784	6,763,972	210,453	(400,097)	(189,643)
4. 2008.....	653,389	1,268,882	1,922,272	468,867	83,149	552,016	493,032	68,680	787,427	1,349,138	308,510	(329,627)	(21,117)
5. Subtotals 2008 + Prior.....	3,831,862	5,855,937	9,687,799	1,190,008	173,920	1,363,929	3,160,817	146,082	4,806,210	8,113,110	518,964	(729,724)	(210,760)
6. 2009.....	XXX	XXX	XXX	XXX	851,041	851,041	XXX	468,401	1,039,661	1,508,062	XXX	XXX	XXX
7. Totals.....	3,831,862	5,855,937	9,687,799	1,190,008	1,024,962	2,214,970	3,160,817	614,483	5,845,871	9,621,172	518,964	(729,724)	(210,760)
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. ....13.5 %	2. ....(12.5)%	3. ....(2.2)%
													Col. 13, Line 7 Line 8
													4. ....(3.3)%

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:



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. Amounts receivable under high deductible policies.....	9,909,388	3,177,503	6,731,885	4,957,961
2305. Real estate operating fund.....	5,676,748	0	5,676,748	8,488,046
2306. Other assets.....	4,863,880	0	4,863,880	5,662,762
2307. COLI supplemental benefits trust.....	1,662,512	0	1,662,512	(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. Freddie Mac collateral held.....	5,963,834	5,963,834	0	0
2311. Other assets nonadmitted.....	15,132,106	15,132,106	0	0
2312. Assumed reinsurance receivable and payable.....	(361,151)	0	(361,151)	(641,435)
2313. Suspense, undistributed payments.....	(19,931,232)	0	(19,931,232)	15,735,445
2397. Summary of remaining write-ins for Line 23.....	22,916,085	24,273,444	(1,357,358)	391,930,790

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Escheat liability.....	3,138,399	5,084,258
2305. Special reserve fund.....	1,000,000	1,000,000
2306. Interest deposit liability.....	786,053	786,053
2307. Retroactive reinsurance reserve assumed.....	566,337	1,154,852
2308. Other liabilities.....	547,218	564,080
2309. Federal excise tax-reinsurance contracts.....	975	0
2310. Amounts payable from escrow.....	0	7,470
2311. Retroactive reinsurance reserve ceded.....	(46,320,838)	(62,343,726)
2397. Summary of remaining write-ins for Line 23.....	(40,281,856)	(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.....	(3,074,287)	24,197,213	23,108,143
1497. Summary of remaining write-ins for Line 14.....	(3,074,287)	24,197,213	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.....	8,912,585	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.....	26,304,776	32,674,106
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	720,817,743	738,209,934
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	720,817,743	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.....	1,127,198	2,502,000
3. Capitalized deferred interest and other.....	1,364,476	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.....	360,000	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).....	58,051,967	55,920,293
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	58,051,967	55,920,293
14. Deduct total nonadmitted amounts.....	1,364,476	0
15. Statement value at end of current period (Line 13 minus Line 14).....	56,687,491	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.....	84,718,437	162,157,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	283,929	943,978
5. Unrealized valuation increase (decrease).....	(40,610,414)	(158,662,635)
6. Total gain (loss) on disposals.....	(1,404,939)	1,889,892
7. Deduct amounts received on disposals.....	26,079,335	92,050,824
8. Deduct amortization of premium and depreciation.....	253,324	462,886
9. Total foreign exchange change in book/adjusted carrying value.....	822,438	(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).....	613,456,901	591,410,556
12. Deduct total nonadmitted amounts.....	1,752,899	5,410,642
13. Statement value at end of current period (Line 11 minus Line 12).....	611,704,002	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.....	2,064,118,765	1,119,225,641
3. Accrual of discount.....	4,432,410	(12,919,665)
4. Unrealized valuation increase (decrease).....	240,039,656	103,392,875
5. Total gain (loss) on disposals.....	41,502,836	(96,011,989)
6. Deduct consideration for bonds and stocks disposed of.....	1,977,778,922	2,353,828,807
7. Deduct amortization of premium.....	50,137,590	41,116,651
8. Total foreign exchange change in book/adjusted carrying value.....	22,890,303	(35,795,718)
9. Deduct current year's other than temporary impairment recognized.....	51,250,742	64,717,882
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,985,910,752	14,692,094,038
11. Deduct total nonadmitted amounts.....	17,980,288	10,142,220
12. Statement value at end of current period (Line 10 minus Line 11).....	14,967,930,465	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).....	11,013,739,573	2,207,379,890	1,928,237,615	(98,959,640)	11,696,502,145	11,013,739,573	11,193,922,207	11,366,710,477
2. Class 2 (a).....	885,075,525	56,172,319	17,406,115	52,282,780	839,683,531	885,075,525	976,124,510	782,123,747
3. Class 3 (a).....	143,720,424	13,696,289	7,071,464	21,120,428	104,582,893	143,720,424	171,465,678	122,297,241
4. Class 4 (a).....	73,140,062	2,957,880	3,980,896	5,292,717	56,726,215	73,140,062	77,409,762	59,672,959
5. Class 5 (a).....	67,999,309	0	1,036,437	33,847,289	64,454,759	67,999,309	100,810,161	35,975,683
6. Class 6 (a).....	10,953,413	0	2,593,551	1,527,089	13,359,868	10,953,413	9,886,950	11,008,282
7. Total Bonds.....	12,194,628,306	2,280,206,378	1,960,326,079	15,110,664	12,775,309,412	12,194,628,306	12,529,619,268	12,377,788,390
PREFERRED STOCK								
8. Class 1.....	1,284,000	0	0	220,000	928,800	1,284,000	1,504,000	10,525,821
9. Class 2.....	4,017,740	0	0	395,340	3,904,820	4,017,740	4,413,080	4,794,340
10. Class 3.....	0	0	0	0	1,057,984	0	0	0
11. Class 4.....	0	0	0	0	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.....	5,301,740	0	0	615,340	6,577,204	5,301,740	5,917,080	16,924,541
15. Total Bonds and Preferred Stock.....	12,199,930,046	2,280,206,378	1,960,326,079	15,726,004	12,781,886,616	12,199,930,046	12,535,536,348	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.....	717,336,786	XXX	717,336,786	66,206	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.....	4,521,335,446	10,448,235,829
3. Accrual of discount.....	39,381	364,944
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(848,012)	660,847
6. Deduct consideration received on disposals.....	4,601,758,416	10,044,525,520
7. Deduct amortization of premium.....	137,761	246,283
8. Total foreign exchange change in book/adjusted carrying value.....	197,774	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).....	717,336,786	798,508,374
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	717,336,786	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.....	187,441,735	267,470,869
3. Accrual of discount.....	43,126	478,335
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	3,246	14,891
6. Deduct consideration received on disposals.....	182,987,820	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).....	5,497,818	998,782
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,497,818	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								
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	14,869
28 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	430,693
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	103,207
14 warehouses/office showrooms.....					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	438,775
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	44,417
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	53,955
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	155,142
15 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	21,438
12 Warehouses and land located at:					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	3,093
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	141,985
Commercial Office Properties:					0	0	0	0
109 South 7th Street.....	Minneapolis	MN	12/31/1991	Various	0	0	0	23,999
1100 University Drive.....	Tempe	AZ	03/27/1995	Various	0	0	0	7,809
1901 West 14th Street.....	Tempe	AZ	12/28/1995	Various	0	0	0	139,748
Two Centerpoint Drive.....	Portland	OR	10/01/1998	Various	0	0	0	645
3001 Butterfield Road.....	Oak Brook	IL	05/12/1999	Various	0	0	0	212,384
2401 W. Peoria Ave.....	Phoenix	AZ	11/29/2006	Various	0	0	0	8,952
9060 East Via Linda.....	Scottsdale	AZ	02/01/2007	Various	0	0	0	76,127
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	3,393

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						
0199999. Totals.....					0	0	0	1,880,631
0399999. Totals.....					0	0	0	1,880,631

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 Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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	877,519	62,200,000
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999				XXX	XXX	0	877,519	62,200,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	877,519	62,200,000
3399999. Total Mortgages				XXX	XXX	0	877,519	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	0	120,000	120,000	0	0
0299999. Total - Mortgages With Partial Repayments						120,000	0	0	0	0	0	0	0	120,000	120,000	0	0
0599999. Total Mortgages						120,000	0	0	0	0	0	0	0	120,000	120,000	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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 - Affiliated												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	1,141,324	0	12,286,506	10.0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		12/29/2003	2	0	118,355	0	590,661	9.4
1499999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated							0	1,259,680	0	12,877,166	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Banc Fund VIII L.P.	Chicago	IL	The Banc Funds Company, LLC		04/30/2008	3	0	500,000	0	9,200,000	1.5
	Black Enterprise/Greenwich Street Corporate Growth Partners	New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	0	16,390	0	666,360	5.8
	Carlyle Europe Partners II, L.P.	London	GB	The Carlyle Group		12/13/2004	3	0	150,275	0	666,360	0.6
	Carlyle Europe Partners III, L.P.	London	GB	The Carlyle Group		02/01/2007	3	0	173,039	0	14,661,800	0.3
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	612,277	0	6,239,580	8.5
	Split Rock Partners, LP	Minneapolis	MN	Split Rock Partners Management, LLC		04/28/2005	1	0	779,000	0	21,983,000	18.6
	Thayer Hidden Creek Partners II, L.P.	Washington	DC	Thayer Capital Partners		02/22/2008	3	0	2,479,774	0	3,912,955	18.0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	4,710,755	0	56,663,695	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Miller Global Fund VI LLC	Denver	CO	Miller Global		02/29/2008	0	0	1,079,282	0	18,592,955	7.6
	North American Real Estate Partners, LP	Minnetonka	MN	North American Real Estate Partners, LP		12/23/2004	0	0	400,031	0	1,737,952	4.0
	RockBridge Hospitality Fund IV, L.P.	Columbus	OH	RockBridge Hospitality Fund		03/31/2008	0	0	1,879,028	0	16,241,944	11.9
	Thayer Hotel Investors Trust IV	Annapolis	MD	Thayer Capital Partners		10/01/2004	0	0	234,967	0	508,030	4.9
	747 Third LLC	New York	NY	747 Third LLC		02/08/1995	0	0	7,200	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							0	4,375,808	0	37,080,881	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	1,000,000	0	2,460,335	0.3
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	0	0	252,784	0	20,166,035	6.1
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	118,442	0	14,130,698	0.3
	Century Capital Partners IV, L.P.	Boston	MA	Century Capital Partners		04/30/2007	3	0	827,217	0	7,288,676	9.7
	Cowen Healthcare Royalty Partners, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		05/08/2008	2	0	446,067	0	11,820,814	5.7
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments		07/31/2007	3	0	723,077	0	13,404,941	0.8
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	3	0	200,000	0	10,589,708	3.3
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	108,572	0	17,578,920	2.2
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital		09/27/2007	3	0	814,937	0	9,245,526	7.4
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	0	0	(34,182)	0	19,896,797	3.1
	SB Energy Partners I-A, L.P.	Denver	CO	SB Energy Partners		09/10/2007	3	0	462,651	0	15,154,611	5.8
	Sheridan Production Partners I-A, L.P.	Houston	TX	Sheridan Production Partners		08/03/2007	3	0	2,475,000	0	6,675,000	10.5
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	0	0	145,833	0	23,195,834	8.4
	TPF II, L.P.	Omaha	NE	Tenaska Inc		03/21/2008	0	0	309,881	0	7,763,434	0.7
	Trident IV, L.P.	Greenwich	CT	STone Point Capital LLC		04/12/2007	3	0	(146,040)	0	7,884,697	0.9
	VMG Equity Partners, L.P.	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	1,291,097	0	7,862,550	5.1
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Wayzata Investment Partners		11/02/2007	0	0	600,000	0	2,600,000	0.7
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	9,595,335	0	197,718,576	XXX
3999999	Subtotal - Unaffiliated							0	18,681,898	0	291,463,152	XXX
4099999	Subtotal - Affiliated							0	1,259,680	0	12,877,166	XXX
4199999	Totals							0	19,941,578	0	304,340,318	XXX

QE03

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	08/05/2009	114,912	0	0	0	0	0	0	114,912	114,912	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Distribution	12/29/2003	09/29/2009	190,063	0	0	0	0	0	0	190,063	190,063	0	0	0	0
	Washington General Oblig Rites		WA	ML Municipal Trust	11/03/1999	07/01/2009	301,031	0	38,970	0	0	38,970	0	340,001	340,000	0	(1)	(1)	275,331
	Los Angeles Uni Sch S99c Rites	Los Angeles	CA	ML Municipal Trust	08/09/1999	07/01/2009	406,499	0	53,500	0	0	53,500	0	459,999	450,000	0	(9,999)	(9,999)	136,917
	Cook Co Rites		IL	ML Municipal Trust	12/07/1998	08/11/2009	28,600	0	1,500	0	0	1,500	0	30,100	145,002	0	114,902	114,902	-
	Seattle Water S99B Rites	Seattle	WA	ML Municipal Trust	10/26/1999	07/01/2009	246,862	0	35,238	0	0	35,238	0	282,100	273,890	0	(8,210)	(8,210)	142,083
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						1,287,967	0	129,208	0	0	129,208	0	1,417,176	1,513,867	0	96,692	96,692	554,331
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Bear Steams Fund of Hedge Funds	New York	NY	Distribution	04/01/2004	08/27/2009	493,647	0	0	0	0	0	0	493,647	493,647	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GB	Distribution	12/13/2004	08/03/2009	(5,176)	0	0	0	0	0	0	(5,176)	(5,176)	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Distribution	12/31/2004	08/31/2009	81,617	0	0	0	0	0	0	81,617	81,617	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	09/17/2009	516,154	0	0	0	0	0	0	516,154	516,154	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						1,086,243	0	0	0	0	0	0	1,086,243	1,086,243	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Symmetry Growth Capital II LLC	Eden Prairie	MN	Distribution	02/03/2004	09/30/2009	5,618	0	0	0	0	0	0	5,618	5,618	0	0	0	0
	Fog City Fund LLC	San Francisco	CA	Distribution	10/25/2000	09/30/2009	5,077,263	0	0	0	0	0	0	5,077,263	5,077,263	0	0	0	0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated						5,082,881	0	0	0	0	0	0	5,082,881	5,082,881	0	0	0	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	09/28/2009	88,962	0	0	0	0	0	0	88,962	88,962	0	0	0	0
	NYLIM-GCR Fund I-2002, L.P.	New York	NY	Distribution	04/14/2004	09/04/2009	76,860	0	0	0	0	0	0	76,860	76,860	0	0	0	0
	Orion European Real Estate Fund III	Paris	FR	Distribution	05/14/2009	09/30/2009	145,655	0	0	0	0	0	0	145,655	155,741	0	10,086	10,086	0
	Savanna Real Estate Fund I, L.P.	New York	NY	Distribution	11/29/2007	09/24/2009	108,027	0	0	0	0	0	0	108,027	108,027	0	0	0	0
	Secured Capital Japan Real Estate F	Los Angeles	CA	Distribution	03/30/2007	09/30/2009	791,557	0	0	0	0	0	0	791,557	791,557	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	09/22/2009	741,534	0	0	0	0	0	0	741,534	741,534	0	0	0	0
	Water Street LLC	New York	NY	Distribution	02/08/1995	09/22/2009	193,265	0	0	0	0	0	0	193,265	193,265	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						2,145,859	0	0	0	0	0	0	2,145,859	2,155,945	0	10,086	10,086	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	08/12/2009	464,766	0	0	0	0	0	0	464,766	464,766	0	0	0	0
	Cowen Healthcare Royalty Partners	Stamford	CT	Distribution	05/08/2008	09/30/2009	406,154	0	0	0	0	0	0	406,154	406,154	0	0	0	0
	Friedman Fleischer & Lowe Capital P	San Francisco	CA	Distribution	08/13/2007	09/30/2009	113,006	0	0	0	0	0	0	113,006	113,006	0	0	0	0
	JLL Partners Fund VI, L.P.	New York	NY	Distribution	06/02/2008	08/24/2009	2,374,206	0	0	0	0	0	0	2,374,206	2,374,206	0	0	0	0
	Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	07/30/2009	75,000	0	0	0	0	0	0	75,000	75,000	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	07/02/2009	201,066	0	0	0	0	0	0	201,066	201,066	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	08/28/2009	1,201,087	0	0	0	0	0	0	1,201,087	1,201,087	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	09/28/2009	5,235	0	0	0	0	0	0	5,235	5,235	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	08/28/2009	597,989	0	0	0	0	0	0	597,989	597,989	0	0	0	0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						5,438,509	0	0	0	0	0	0	5,438,509	5,438,509	0	0	0	0
Any Other Class of Admitted Asset - Unaffiliated																			
	Insurance Revolution Note	Princeton	NJ	Distribution	12/27/2005	07/27/2009	3,245	0	0	0	0	0	0	3,245	3,245	0	0	0	0
3799999	Total - Any Other Class of Admitted Asset - Unaffiliated						3,245	0	0	0	0	0	0	3,245	3,245	0	0	0	0
3999999	Subtotal - Unaffiliated						9,961,823	0	129,208	0	0	129,208	0	10,091,031	10,197,808	0	106,777	106,777	554,331
4099999	Subtotal - Affiliated						5,082,881	0	0	0	0	0	0	5,082,881	5,082,881	0	0	0	0
4199999	Totals						15,044,704	0	129,208	0	0	129,208	0	15,173,912	15,280,689	0	106,777	106,777	554,331

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									
912828 JP 6	U S TREASURY NOTES 1.500 2010 10.....		09/30/2009.....	J P MORGAN CHASE SECURITIES INC.....		30,338,772	30,000,000	0	1.....
0399999.	Total - Bonds - U.S. Government.....					30,338,772	30,000,000	0	XXX.....
Bonds - All Other Government									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12.....	C.....	09/21/2009.....	TD SECURITIES.....		4,959,400	5,000,000	0	1FE.....
013062 AB 0	ALBERTA TREASURY BRANCH 3.850 2013 06.....	C.....	08/20/2009.....	NATIONAL BANK OF CANADA FINANCIAL.....		1,045,240	1,000,000	8,755	1FE.....
135087 YN 8	CANADA TREASURY BONDS 3.500 2013 06.....	C.....	07/17/2009.....	BANK OF MONTREAL.....		1,043,830	1,000,000	4,890	1FE.....
135087 YP 3	CANADA TREASURY BONDS 2.750 2010 12.....	C.....	07/17/2009.....	BANK OF MONTREAL.....		2,052,800	2,000,000	7,534	1FE.....
135087 YU 2	CANADA TREASURY BONDS 2.000 2014 12.....	C.....	07/20/2009.....	NATIONAL BANK OF CANADA FINANCIAL.....		1,927,400	2,000,000	5,699	1FE.....
135087 YX 6	CANADA TREASURY BONDS 2.000 2012 09.....	C.....	08/17/2009.....	VARIOUS.....		1,999,460	2,000,000	7,233	1FE.....
EG0407 04 9	AUSTRALIAN GOVERNMP- 20M 5.750 2012 04.....	D.....	09/10/2009.....	COMMONWEALTH BANK OF AUSTRALIA.....		18,155,580	17,670,180	435,633	1FE.....
EH9748 51 6	FEDERAL REPUBLIC OF GERM 1.500 2012 09.....	F.....	09/14/2009.....	DEUTSCHE BANK LONDON.....		1,994,580	2,000,000	0	1FE.....
EH6149 98 1	UK GILT TREASURY (P-1.0M 3.250 2011 12.....	D.....	07/30/2009.....	BARCLAYS GLOBAL.....		1,698,285	1,650,070	8,103	1FE.....
G92444 AB 7	UK GILT TREASURY (P-1.2M 4.250 2011 03.....	D.....	07/30/2009.....	BARCLAYS GLOBAL.....		2,071,287	1,980,084	33,058	1FE.....
13509P BS 1	CANADA HOUSING TRUST 2.200 2014 03.....	C.....	08/18/2009.....	CIBC WORLD MARKETS.....		978,100	1,000,000	9,041	1FE.....
13509P BZ 5	CANADA HOUSING TRUST 2.750 2014 09.....	C.....	09/16/2009.....	VARIOUS.....		14,970,300	15,000,000	0	1FE.....
30216B BZ 4	EXPORT DEVELOPMENT CANAD 1.750 2012 09.....	A.....	09/16/2009.....	HSBC.....		2,995,380	3,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					55,891,642	55,300,334	519,946	XXX.....
Bonds - U.S. States, Territories and Possessions									
341150 YX 2	FLORIDA GENERAL OBLIGATI 5.000 2024 07.....		07/21/2009.....	MORGAN STANLEY.....		6,335,501	5,950,000	33,056	1FE.....
341150 YY 0	FLORIDA GENERAL OBLIGATI 5.000 2025 07.....		07/21/2009.....	MORGAN STANLEY.....		6,604,899	6,245,000	34,694	1FE.....
658256 KD 3	NORTH CAROLINA GEN OBLIG 350 2019 06.....		09/24/2009.....	BB&T CAPITAL MARKETS.....		20,000,000	20,000,000	2,175	1FE.....
917542 QN 5	UTAH GENERAL OBLIGATION 5.000 2017 07.....		09/15/2009.....	MORGAN STANLEY.....		5,868,400	5,000,000	0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					38,808,800	37,195,000	69,925	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
052430 AZ 8	AUSTIN ISD GENERAL OBLIG 4.700 2030 08.....		09/09/2009.....	RBC DAIN RAUSCHER INC.....		8,117,040	8,000,000	44,911	1FE.....
208418 GF 4	CONROE ISD GO REF S2006 5.000 2027 02.....		08/20/2009.....	RBC DAIN RAUSCHER INC.....		7,806,627	7,430,000	10,319	1FE.....
346843 CY 9	FORT BEND ISD GO S2009 5.000 2026 02.....		07/09/2009.....	COASTAL SECURITIES CORP.....		5,207,850	5,000,000	18,056	1FE.....
346843 CZ 6	FORT BEND ISD GO S2009 5.000 2027 02.....		07/09/2009.....	COASTAL SECURITIES CORP.....		5,167,050	5,000,000	18,056	1FE.....
346843 DA 0	FORT BEND ISD GO S2009 5.000 2028 02.....		07/09/2009.....	COASTAL SECURITIES CORP.....		6,151,980	6,000,000	21,667	1FE.....
346843 DB 8	FORT BEND ISD GO S2009 5.000 2029 02.....		07/09/2009.....	COASTAL SECURITIES CORP.....		4,065,531	3,990,000	14,408	1FE.....
494800 FN 0	KING CO RURAL LIBRARY DI 4.000 2018 12.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		7,398,658	6,745,000	0	1FE.....
494800 FP 5	KING CO RURAL LIBRARY DI 4.000 2019 12.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		7,646,771	7,015,000	0	1FE.....
542264 CE 4	LONE STAR COLLEGE SYSTEM 5.000 2023 08.....		08/12/2009.....	FIRST SOUTHWEST CO.....		4,394,834	4,065,000	0	1FE.....
542264 CG 9	LONE STAR COLLEGE SYSTEM 5.000 2025 08.....		08/12/2009.....	FIRST SOUTHWEST CO.....		3,304,859	3,115,000	0	1FE.....
542264 CH 7	LONE STAR COLLEGE SYSTEM 5.000 2026 08.....		08/12/2009.....	FIRST SOUTHWEST CO.....		4,530,050	4,300,000	0	1FE.....
542264 CJ 3	LONE STAR COLLEGE SYSTEM 5.000 2027 08.....		08/12/2009.....	FIRST SOUTHWEST CO.....		3,609,080	3,450,000	0	1FE.....
542264 CK 0	LONE STAR COLLEGE SYSTEM 5.000 2028 08.....		08/12/2009.....	FIRST SOUTHWEST CO.....		2,010,039	1,935,000	0	1FE.....
545624 GX 0	LOS RIOS CCD GEN OBLIG S 5.250 2023 08.....		07/15/2009.....	STONE & YOUNGBERG.....		1,049,960	1,000,000	0	1FE.....
545624 GY 8	LOS RIOS CCD GEN OBLIG S 5.250 2024 08.....		07/15/2009.....	STONE & YOUNGBERG.....		1,925,887	1,850,000	0	1FE.....
545624 GZ 5	LOS RIOS CCD GEN OBLIG S 5.250 2025 08.....		07/15/2009.....	STONE & YOUNGBERG.....		2,396,490	2,320,000	0	1FE.....
545624 HA 9	LOS RIOS CCD GEN OBLIG S 5.250 2026 08.....		07/15/2009.....	STONE & YOUNGBERG.....		2,508,057	2,445,000	0	1FE.....
545624 HB 7	LOS RIOS CCD GEN OBLIG S 5.250 2027 08.....		07/15/2009.....	STONE & YOUNGBERG.....		2,623,101	2,575,000	0	1FE.....
545624 HC 5	LOS RIOS CCD GEN OBLIG S 5.250 2028 08.....		07/15/2009.....	STONE & YOUNGBERG.....		2,233,828	2,215,000	0	1FE.....
751091 JJ 9	RALEIGH GENERAL OBLIGATI 3.500 2014 02.....		08/18/2009.....	PNC CAPITAL MARKETS.....		2,201,618	2,050,000	0	1FE.....
751091 JQ 3	RALEIGH GENERAL OBLIGATI 5.000 2020 02.....		08/18/2009.....	PNC CAPITAL MARKETS.....		2,650,221	2,300,000	0	1FE.....
751091 JR 1	RALEIGH GENERAL OBLIGATI 4.500 2021 02.....		08/18/2009.....	PNC CAPITAL MARKETS.....		2,517,764	2,300,000	0	1FE.....
751091 JS 9	RALEIGH GENERAL OBLIGATI 4.500 2022 02.....		08/18/2009.....	PNC CAPITAL MARKETS.....		4,876,830	4,500,000	0	1FE.....
751091 JT 7	RALEIGH GENERAL OBLIGATI 4.500 2023 02.....		09/22/2009.....	PNC CAPITAL MARKETS.....		4,264,645	3,850,000	10,588	1FE.....
751091 JW 2	RALEIGH GENERAL OBLIGATI 4.500 2025 02.....		09/22/2009.....	PNC CAPITAL MARKETS.....		4,916,070	4,500,000	12,375	1FE.....
751091 JV 0	RALEIGH GENERAL OBLIGATI 4.500 2026 02.....		09/22/2009.....	PNC CAPITAL MARKETS.....		4,882,185	4,500,000	12,375	1FE.....
802088 JQ 8	SANTA FE PUB SCH DIST GE 4.000 2018 08.....		07/21/2009.....	PIPER JAFFRAY & HOPWOOD.....		10,200,910	9,500,000	0	1FE.....
802088 JR 6	SANTA FE PUB SCH DIST GE 4.000 2019 08.....		07/21/2009.....	PIPER JAFFRAY & HOPWOOD.....		10,108,855	9,500,000	0	1FE.....
833119 UT 5	SNOHOMISH CO SD #2 GO S2 4.832 2021 12.....		09/24/2009.....	DA DAVIDSON.....		1,000,000	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)
833119 UU 2	SNOHOMISH CO SD #2 GO S2 4.982 2022 12		09/24/2009	DA DAVIDSON		3,000,000	3,000,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					132,766,789	125,450,000	162,754	XXX
Bonds - U.S. Special Revenue and Special Assessment									
11575T AA 6	BROWN UNIVERSITY REV (TA 4.570 2019 09		08/12/2009	BAS-MERRILL LYNCH		999,980	1,000,000	0	1FE
14739H BE 0	CASCADE WTR ALLIANCE WTR 4.448 2018 09		09/23/2009	BARCLAYS CAPITAL INC		730,000	730,000	0	1FE
14739H BF 7	CASCADE WTR ALLIANCE WTR 4.548 2019 09		09/23/2009	BARCLAYS CAPITAL INC		1,555,000	1,555,000	0	1FE
14739H BG 5	CASCADE WTR ALLIANCE WTR 4.818 2020 09		09/23/2009	BARCLAYS CAPITAL INC		2,640,000	2,640,000	0	1FE
14739H BR 1	CASCADE WTR ALLIANCE WTR 4.219 2017 09		09/23/2009	BARCLAYS CAPITAL INC		2,155,000	2,155,000	0	1FE
186432 K5 8	CLEVELAND WTRWKS 1ST MTG 5.500 2021 01		08/28/2009	RBC DAIN RAUSCHER INC		17,333,700	15,205,000	160,286	1FE
26442T AB 3	DUKE UNIVERSITY (TAXABLE 5.150 2019 04		08/12/2009	GOLDMAN SACHS & CO		1,045,840	1,000,000	28,325	1FE
38376G AB 6	GNR 2009-60 B (PROJECT L 4.660 2038 08		07/15/2009	JEFFERIES & CO INC		17,344,570	17,800,000	62,211	1
414005 BG 2	HARRIS CO RD SR LIEN S20 5.000 2028 08		07/30/2009	RBC DAIN RAUSCHER INC		2,073,420	2,000,000	22,222	1FE
414005 BH 0	HARRIS CO RD SR LIEN S20 5.000 2029 08		07/30/2009	RBC DAIN RAUSCHER INC		3,366,138	3,270,000	36,333	1FE
469383 G8 0	JACKSONVILLE EXCISE TAX 4.000 2011 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,308,445	1,245,000	0	1FE
469383 G9 8	JACKSONVILLE EXCISE TAX 4.000 2012 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,447,067	1,360,000	0	1FE
469383 H2 2	JACKSONVILLE EXCISE TAX 5.000 2013 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,108,740	1,000,000	0	1FE
469383 H3 0	JACKSONVILLE EXCISE TAX 5.000 2014 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,117,370	1,000,000	0	1FE
469383 H4 8	JACKSONVILLE EXCISE TAX 5.000 2015 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,976,709	1,760,000	0	1FE
469383 H5 5	JACKSONVILLE EXCISE TAX 5.000 2016 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,125,470	1,000,000	0	1FE
469383 H6 3	JACKSONVILLE EXCISE TAX 5.000 2017 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,161,725	1,035,000	0	1FE
469383 H7 1	JACKSONVILLE EXCISE TAX 5.000 2018 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		2,400,096	2,140,000	0	1FE
469383 E7 4	JACKSONVILLE EXCISE TAX 5.000 2022 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,586,918	1,460,000	0	1FE
469383 F8 1	JACKSONVILLE EXCISE TAX 5.000 2020 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,213,107	1,095,000	0	1FE
469383 F9 9	JACKSONVILLE EXCISE TAX 5.000 2021 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,105,667	1,010,000	0	1FE
469383 G2 3	JACKSONVILLE EXCISE TAX 5.000 2023 10		09/24/2009	J P MORGAN CHASE SECURITIES INC		1,117,862	1,035,000	0	1FE
548100 6L 5	LOWER CO RIVER S99A P-FL 3.000 2019 05		08/13/2009	BAS-MERRILL LYNCH		20,000	20,000	122	1FE
684421 EK 2	ORANGE CO WATER DIST COP 5.000 2027 08		08/05/2009	CITIGROUP GLOBAL MARKETS		2,153,784	2,055,000	0	1FE
684421 EL 0	ORANGE CO WATER DIST COP 5.250 2028 08		08/05/2009	CITIGROUP GLOBAL MARKETS		2,121,260	2,000,000	0	1FE
79575D D8 0	SALT RIVER PROJ AG IMPT 4.500 2019 01		09/29/2009	J P MORGAN CHASE SECURITIES INC		11,400,500	10,000,000	0	1FE
88283L CK 0	TEXAS TRANSN COMMN FIRST 4.500 2015 04		08/25/2009	RBC DAIN RAUSCHER INC		11,120,200	10,000,000	183,750	1FE
92817S MU 9	VIRGINIA PUBLIC SCHOOL A 5.000 2021 08		09/29/2009	WELLS FARGO SECURITIES		11,708,700	10,000,000	0	1FE
31394J L6 2	FHR 2676 CV CMO 4.000 2016 05		09/18/2009	VARIOUS		7,980,810	7,760,686	9,840	1
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					112,418,078	104,330,686	503,090	XXX
Bonds - Industrial and Miscellaneous									
00846U AE 1	AGILENT TECHNOLOGIES INC 5.500 2015 09		09/09/2009	CREDIT SUISSE FIRST BOSTON		996,870	1,000,000	0	2FE
009158 AP 1	AIR PRODUCTS & CHEMICALS 4.375 2019 08		08/18/2009	BNP PARIBAS		1,998,560	2,000,000	0	1FE
009363 AG 7	AIRGAS INC 4.500 2014 09		09/08/2009	BAS-MERRILL LYNCH		1,997,600	2,000,000	0	2FE
03073E AD 7	AMERISOURCEBERGEN CORP 5.625 2012 09		08/26/2009	CHAPDELAINE & CO INC		1,059,440	1,000,000	25,938	2FE
03073E AF 2	AMERISOURCEBERGEN CORP 5.875 2015 09		09/22/2009	VARIOUS		1,229,450	1,148,000	15,283	2FE
032654 AE 5	ANALOG DEVICES 5.000 2014 07		08/18/2009	BAS-MERRILL LYNCH		1,041,350	1,000,000	7,083	2FE
05379B AP 2	AVISTA CORP 5.125 2022 04		09/15/2009	UBS AG		1,995,400	2,000,000	0	2FE
05523U AG 5	BAE SYSTEMS HOLDINGS (14 4.950 2014 06		08/21/2009	MORGAN STANLEY		1,040,120	1,000,000	11,275	2FE
057224 AY 3	BAKER HUGHES INC 7.500 2018 11		09/09/2009	SUNTRUST		1,192,140	1,000,000	24,792	1FE
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11		09/28/2009	CREDIT SUISSE FIRST BOSTON		2,476,612	1,900,000	0	2FE
05530Q AC 4	BAT INTL FINANCE (144A) 8.125 2013 11		09/23/2009	DEUTSCHE BANC		1,142,210	1,000,000	30,017	2FE
075811 AE 9	BECKMAN COULTER 6.000 2015 06		07/13/2009	J P MORGAN CHASE SECURITIES INC		1,067,560	1,000,000	9,167	2FE
075811 AF 6	BECKMAN COULTER 7.000 2019 06		09/11/2009	J P MORGAN CHASE SECURITIES INC		2,040,755	1,785,000	39,915	2FE
081437 AG 0	BEMIS CO 5.650 2014 08		08/13/2009	MORGAN STANLEY		1,047,350	1,000,000	3,296	2FE
12200B AA 6	BNSF 2004-1 TRUST 4.575 2021 01		07/28/2009	MORGAN STANLEY		299,472	295,596	601	1FE
12686C AX 7	CABLEVISION SYSTEMS (144 8.625 2017 09		09/09/2009	BAS-MERRILL LYNCH		2,957,880	3,000,000	0	4FE
127055 AG 6	CABOT CORP 5.000 2016 10		09/21/2009	J P MORGAN CHASE SECURITIES INC		1,986,440	2,000,000	0	2FE
14149Y AS 7	CARDINAL HEALTH 5.500 2013 06		09/30/2009	KNIGHT LIBERTAS		1,050,450	1,000,000	0	2FE
14170T AE 1	CAREFUSION CORP (144A) 5.125 2014 08		07/15/2009	DEUTSCHE BANC		1,005,660	1,000,000	0	2FE

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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)
17275R AC 6	CISCO SYSTEMS 5.500 2016 02.....		09/11/2009	CREDIT SUISSE FIRST BOSTON.....		553,535	500,000	1,833	1FE
186108 CJ 3	CLEVELAND ELECTRIC ILLUM 5.500 2024 08.....		08/13/2009	GOLDMAN SACHS & CO.....		994,660	1,000,000	0	2FE
191216 AK 6	COCA-COLA CO 5.350 2017 11.....		09/10/2009	CREDIT SUISSE FIRST BOSTON.....		1,092,840	1,000,000	17,833	1FE
22303Q AG 5	COVIDIEN INTERNATIONAL 6.000 2017 10.....		08/31/2009	J P MORGAN CHASE SECURITIES INC.....		469,303	427,000	9,821	1FE
25470D AA 7	DISCOVERY COMMUNICATIONS 5.625 2019 08.....		08/12/2009	J P MORGAN CHASE SECURITIES INC.....		994,280	1,000,000	0	2FE
260003 AE 8	DOVER CORP 4.875 2015 10.....		09/03/2009	WALL STREET ACCESS.....		541,965	500,000	9,750	1FE
26442L AA 2	DUKE ENERGY KENTUCKY (14 4.650 2019 10.....		09/17/2009	KEYBANC CAPITAL MARK.....		996,260	1,000,000	0	2FE
26875P AC 5	EOG RESOURCES INC 6.875 2018 10.....		07/09/2009	JEFFERIES & CO INC.....		1,151,270	1,000,000	19,670	1FE
26875P AD 3	EOG RESOURCES INC 5.625 2019 06.....		09/29/2009	WELLS FARGO SECURITIES.....		1,102,390	1,000,000	0	1FE
26884L AA 7	EQT CORP 8.125 2019 06.....		07/14/2009	WELLS FARGO SECURITIES.....		1,086,370	1,000,000	13,993	2FE
340711 AQ 3	FLORIDA GAS TRANSMISSION 7.900 2019 05.....		07/08/2009	FTN FINANCIAL.....		1,213,095	1,075,000	15,334	2FE
448579 AA 0	HYATT HOTELS (144A) 5.750 2015 08.....		08/10/2009	BAS-MERRILL LYNCH.....		994,600	1,000,000	0	2FE
450679 BW 4	ITT CORP 4.900 2014 05.....		08/17/2009	J P MORGAN CHASE SECURITIES INC.....		1,039,700	1,000,000	14,836	2FE
46625H GY 0	JP MORGAN CHASE 6.000 2018 01.....		08/31/2009	GOLDMAN SACHS & CO.....		1,071,080	1,000,000	8,000	1FE
502413 AX 5	L-3 COMMUNICATIONS CORP 5.200 2019 10.....		09/29/2009	BAS-MERRILL LYNCH.....		996,420	1,000,000	0	2FE
565849 AH 9	MARATHON OIL 7.500 2019 02.....		08/19/2009	CITIGROUP GLOBAL MARKETS.....		1,137,820	1,000,000	1,875	2FE
583491 AA 3	MECCANICA HOLDINGS (144A 6.250 2019 07.....		07/08/2009	BAS-MERRILL LYNCH.....		992,240	1,000,000	0	2FE
651639 AL 0	NEWMONT MINING 5.125 2019 10.....		09/15/2009	UBS AG.....		1,990,040	2,000,000	0	2FE
652482 BV 1	NEWS AMERICA INC (144A) 5.650 2020 08.....		08/20/2009	J P MORGAN CHASE SECURITIES INC.....		997,030	1,000,000	0	2FE
65364U AA 4	NIAGARA MOHAWK POWER (14 4.881 2019 08.....		08/18/2009	VARIOUS.....		2,023,410	2,000,000	1,491	1FE
674599 BW 4	OCCIDENTAL PETROLEUM 7.000 2013 11.....		08/14/2009	WALL STREET ACCESS.....		1,113,600	965,000	20,265	1FE
677415 CP 4	OHIO POWER CO 5.375 2021 10.....		09/21/2009	UBS AG.....		1,991,740	2,000,000	0	2FE
74005P AV 6	PRAXAIR INC 3.250 2015 09.....		08/27/2009	CITIGROUP GLOBAL MARKETS.....		997,430	1,000,000	0	1FE
69362B AR 3	PSE&G POWER (144A) 5.320 2016 09.....		09/14/2009	DIRECT WITH COMPANY.....		82,000	82,000	0	2FE
74836J AF 0	QUESTAR MARKET RESOURCES 6.800 2020 03.....		08/25/2009	VARIOUS.....		2,007,780	2,000,000	0	2FE
774341 AB 7	ROCKWELL COLLINS 5.250 2019 07.....		08/19/2009	STIFEL NICOLAUS & CO INC.....		1,057,580	1,000,000	5,688	1FE
776696 AC 0	ROPER INDUSTRIES 6.250 2019 09.....		08/26/2009	BAS-MERRILL LYNCH.....		999,780	1,000,000	0	2FE
779382 AK 6	ROWAN COMPANIES 7.875 2019 08.....		07/16/2009	BARCLAYS CAPITAL INC.....		1,020,910	1,000,000	0	2FE
786514 BR 9	SAFEWAY INC 5.000 2019 08.....		07/31/2009	DEUTSCHE BANC.....		991,750	1,000,000	0	2FE
811904 AK 7	SEACOR HOLDINGS INC 7.375 2019 10.....		09/21/2009	J P MORGAN CHASE SECURITIES INC.....		993,290	1,000,000	0	2FE
833034 AH 4	SNAP-ON INC 6.125 2021 09.....		08/11/2009	CITIGROUP GLOBAL MARKETS.....		999,700	1,000,000	0	2FE
841504 AA 1	SOUTHEAST SUPPLY (144A) 4.850 2014 08.....		08/10/2009	DEUTSCHE BANC.....		1,998,940	2,000,000	0	2FE
790849 AE 3	ST JUDE MEDICAL 3.750 2014 07.....		07/23/2009	BAS-MERRILL LYNCH.....		998,490	1,000,000	0	1FE
883203 BP 5	TEXTRON INC 6.200 2015 03.....		09/22/2009	J P MORGAN CHASE SECURITIES INC.....		2,021,640	2,000,000	2,756	2FE
88732J AP 3	TIME WARNER CABLE 8.750 2019 02.....		09/02/2009	CITIGROUP GLOBAL MARKETS.....		1,225,630	1,000,000	5,833	2FE
05577@ AN 0	UNION PACIFIC RAILROAD C 4.830 2024 10.....		09/16/2009	J P MORGAN CHASE SECURITIES INC.....		3,000,000	3,000,000	0	1
925524 BB 5	VIACOM INC 6.250 2016 04.....		09/03/2009	GOLDMAN SACHS & CO.....		1,080,260	1,000,000	22,396	2FE
92553P AD 4	VIACOM INC 5.625 2019 09.....		08/19/2009	CITIGROUP GLOBAL MARKETS.....		992,470	1,000,000	0	2FE
92553P AF 9	VIACOM INC 4.250 2015 09.....		09/24/2009	WELLS FARGO SECURITIES.....		1,996,280	2,000,000	0	2FE
94106L AT 6	WASTE MANAGEMENT INC 6.375 2015 03.....		09/03/2009	BAS-MERRILL LYNCH.....		185,868	170,000	5,810	2FE
976826 BG 1	WISCONSIN POWER & LIGHT 5.000 2019 07.....		07/07/2009	BAS-MERRILL LYNCH.....		993,850	1,000,000	0	1FE
73755L AH 0	POTASH CORP 4.875 2020 03.....	A.	09/23/2009	BAS-MERRILL LYNCH.....		1,982,180	2,000,000	0	2FE
884903 BG 9	THOMSON REUTERS CORP 4.700 2019 10.....	A.	09/22/2009	BAS-MERRILL LYNCH.....		996,490	1,000,000	0	1FE
654902 AB 1	NOKIA CORP 5.375 2019 05.....	F.	07/17/2009	CREDIT SUISSE FIRST BOSTON.....		1,011,380	1,000,000	11,198	1FE
833656 AH 4	SFEF (144A) 2.875 2014 09.....	F.	09/14/2009	BNP PARIBAS.....		1,989,300	2,000,000	0	1FE
822582 AJ 1	SHELL INTERNATIONAL FIN 4.300 2019 09.....	F.	09/15/2009	MORGAN STANLEY.....		1,993,080	2,000,000	0	1FE
89152U AA 0	TOTAL CAPITAL 3.125 2015 10.....	F.	09/25/2009	BAS-MERRILL LYNCH.....		995,610	1,000,000	0	1FE
91911T AJ 2	VALE OVERSEAS LIMITED 5.625 2019 09.....	F.	09/08/2009	GOLDMAN SACHS & CO.....		992,320	1,000,000	0	2FE
9612EM AH 2	WESTPAC BANKING CORP (14 2.900 2014 09.....	F.	09/02/2009	GOLDMAN SACHS & CO.....		1,997,040	2,000,000	0	1FE
576434 EM 2	MALT 2003-4 4A1 CMO 5.500 2018 06.....		08/10/2009	ROBERT W BAIRD & CO.....		4,339,490	4,332,183	7,480	1FE
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000 2021 02.....		08/27/2009	DEUTSCHE BANC.....		2,534,793	2,661,199	0	3FE
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500 2035 08.....		09/03/2009	VARIOUS.....		2,938,073	3,390,483	3,723	3FE
94985L AH 8	WFMB 2007-13 A8 CMO 6.000 2037 09.....		08/13/2009	JEFFERIES & CO INC.....		8,223,424	9,789,790	27,738	3FE

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3899999.	Total - Bonds - Industrial & Miscellaneous.....					105,805,793	105,021,252	394,689	XXX
8399997.	Total - Bonds - Part 3.....					476,029,874	457,297,272	1,650,404	XXX
8399999.	Total - Bonds.....					476,029,874	457,297,272	1,650,404	XXX
Common Stocks - Industrial and Miscellaneous									
004239 10 9	ACADIA REALTY TRUST.....		.08/10/2009	JP MORGAN.....	2,300,000	34,778	XXX	.0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		.08/10/2009	JP MORGAN.....	100,000	6,828	XXX	.0	L.....
05564E 10 6	BRE PROPERTIES.....		.08/03/2009	WACHOVIA SECURTIES.....	2,300,000	55,088	XXX	.0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		.08/10/2009	JP MORGAN.....	400,000	24,577	XXX	.0	L.....
133131 10 2	CAMDEN PROPERTY TRUST.....		.08/03/2009	VARIOUS.....	4,000,000	118,865	XXX	.0	L.....
195872 10 6	COLONIAL PROPERTIES TRUST.....		.09/30/2009	WACHOVIA SECURTIES.....	15,000,000	142,500	XXX	.0	L.....
264411 50 5	DUKE REALTY CORPORATION.....		.09/28/2009	VARIOUS.....	19,800,000	229,719	XXX	.0	L.....
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS.....		.09/16/2009	VARIOUS.....	4,800,000	203,593	XXX	.0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		.08/13/2009	VARIOUS.....	1,500,000	42,395	XXX	.0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		.08/10/2009	JP MORGAN.....	100,000	7,347	XXX	.0	L.....
30225T 10 2	EXTRA SPACE STORAGE INC.....		.08/10/2009	JP MORGAN.....	200,000	1,861	XXX	.0	L.....
40414L 10 9	HCP INC.....		.07/10/2009	VARIOUS.....	5,600,000	114,188	XXX	.0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		.08/10/2009	JP MORGAN.....	400,000	16,783	XXX	.0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		.07/30/2009	CITIGROUP GLOBAL MARKETS.....	2,300,000	58,612	XXX	.0	L.....
44106M 10 2	HOSPITALITY PROPERTIES TRUST.....		.09/16/2009	VARIOUS.....	14,400,000	277,390	XXX	.0	L.....
49446R 10 9	KIMCO REALTY CORP.....		.09/08/2009	VARIOUS.....	20,800,000	230,884	XXX	.0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		.09/28/2009	VARIOUS.....	5,100,000	133,594	XXX	.0	L.....
554382 10 1	MACERICH CO.....		.09/16/2009	VARIOUS.....	7,800,000	157,552	XXX	.0	L.....
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		.09/01/2009	PAYMENT FOR CLAIM.....	16,095,000	486,269	XXX	.0	L.....
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		.08/10/2009	JP MORGAN.....	1,200,000	38,998	XXX	.0	L.....
681936 10 0	OMEGA HEALTHCARE INVESTORS.....		.08/10/2009	JP MORGAN.....	2,200,000	40,123	XXX	.0	L.....
743410 10 2	PROLOGIS.....		.09/08/2009	VARIOUS.....	15,400,000	152,761	XXX	.0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		.08/10/2009	JP MORGAN.....	700,000	52,919	XXX	.0	L.....
758849 10 3	REGENCY CENTERS CORP.....		.08/10/2009	JP MORGAN.....	300,000	10,265	XXX	.0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		.07/28/2009	WACHOVIA SECURTIES.....	5,000,000	120,045	XXX	.0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		.07/09/2009	DIRECT.....	0.310	.0	XXX	.0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		.08/13/2009	GREEN STREET ADVISORS.....	300,000	10,805	XXX	.0	L.....
876664 10 3	TAUBMAN CENTERS INC.....		.09/16/2009	VARIOUS.....	7,600,000	239,075	XXX	.0	L.....
902653 10 4	UDR INC.....		.07/30/2009	RAYMOND JAMES.....	6,600,000	70,953	XXX	.0	L.....
91274F 10 4	U-STORE-IT TRUST.....		.09/28/2009	VARIOUS.....	39,300,000	216,065	XXX	.0	L.....
92276F 10 0	VENTAS INC.....		.08/10/2009	VARIOUS.....	4,100,000	155,038	XXX	.0	L.....
929042 10 9	VORNADO REALTY TRUST.....		.09/21/2009	VARIOUS.....	3,300,920	195,957	XXX	.0	L.....
948741 10 3	WEINGARTEN REALTY INVESTORS.....		.07/30/2009	VARIOUS.....	6,800,000	99,758	XXX	.0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,745,581	XXX	.0	XXX
9799997.	Total - Common Stocks - Part 3.....					3,745,581	XXX	.0	XXX
9799999.	Total - Common Stocks.....					3,745,581	XXX	.0	XXX
9899999.	Total - Preferred and Common Stocks.....					3,745,581	XXX	.0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					479,775,455	XXX	1,650,404	XXX

QE04.3

(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																					
911759	DA 3 HOUSING URBAN DEVELOPM 6.160		.08/01/2009	PAID ON PRINCIPAL		100,000	100,000	110,919	100,000	.0	.0	.0	.0	100,000	.0	.0	.0	.0	3,080	08/01/2011	1
911759	DU 9 HOUSING URBAN DEVELOPM 7.448		.08/01/2009	PAID ON PRINCIPAL		200,000	200,000	240,731	203,898	.0	(3,898)	.0	(3,898)	200,000	.0	.0	.0	.0	7,448	08/01/2010	1
912810	DL 9 U S TREASURY BONDS 12.500		.08/15/2009	REDEEMED		100,000,000	100,000,000	139,451,609	105,203,489	.0	(5,203,489)	.0	(5,203,489)	100,000,000	.0	.0	.0	.0	6,250,000	08/15/2014	1
912833	CW 8 U S TREASURY STRIPS --		.08/15/2009	MATURED		8,675,000	8,675,000	7,506,504	8,419,609	.0	255,391	.0	255,391	8,675,000	.0	.0	.0	.0	.0	08/15/2009	1
36202A	DF 1 GNMA II PASS #102 8.000		.09/20/2009	PAID ON PRINCIPAL		243	243	250	248	.0	(5)	.0	(5)	243	.0	.0	.0	.0	.3	08/20/2022	1
36202B	EE 1 GNMA II PASS #1033 7.500		.09/20/2009	PAID ON PRINCIPAL		57	57	58	58	.0	(1)	.0	(1)	57	.0	.0	.0	.0	.1	04/20/2023	1
36202B	HZ 1 GNMA II PASS #1148 8.000		.09/20/2009	PAID ON PRINCIPAL		107	107	109	109	.0	(2)	.0	(2)	107	.0	.0	.0	.0	.1	05/20/2023	1
36202A	D8 7 GNMA II PASS #127 12.500		.09/20/2009	PAID ON PRINCIPAL		297	297	317	320	.0	(22)	.0	(22)	297	.0	.0	.0	.0	.6	05/20/2014	1
36202B	SS 5 GNMA II PASS #1429 7.500		.09/20/2009	PAID ON PRINCIPAL		830	830	835	841	.0	(10)	.0	(10)	830	.0	.0	.0	.0	.13	10/20/2023	1
36202A	FM 4 GNMA II PASS #172 8.000		.09/20/2009	PAID ON PRINCIPAL		19	19	20	19	.0	(0)	.0	(0)	19	.0	.0	.0	.0	.0	09/20/2022	1
36202A	FU 6 GNMA II PASS #179 13.000		.09/20/2009	PAID ON PRINCIPAL		56	56	59	60	.0	(4)	.0	(4)	56	.0	.0	.0	.0	.1	08/20/2014	1
36202B	7C 3 GNMA II PASS #1791 7.500		.09/20/2009	PAID ON PRINCIPAL		145	145	148	147	.0	(2)	.0	(2)	145	.0	.0	.0	.0	.2	03/20/2022	1
36202C	CF 8 GNMA II PASS #1870 8.500		.09/20/2009	PAID ON PRINCIPAL		31	31	32	32	.0	(1)	.0	(1)	31	.0	.0	.0	.0	.0	09/20/2024	1
36202C	CV 3 GNMA II PASS #1884 8.000		.09/20/2009	PAID ON PRINCIPAL		7,115	7,115	7,286	7,283	.0	(168)	.0	(168)	7,115	.0	.0	.0	.0	.95	10/20/2024	1
36202C	D3 4 GNMA II PASS #1922 8.000		.09/20/2009	PAID ON PRINCIPAL		260	260	267	266	.0	(6)	.0	(6)	260	.0	.0	.0	.0	.4	12/20/2024	1
36202C	EL 3 GNMA II PASS #1939 8.500		.09/20/2009	PAID ON PRINCIPAL		3	3	3	3	.0	(0)	.0	(0)	3	.0	.0	.0	.0	.0	01/20/2025	1
36202C	E5 8 GNMA II PASS #1956 8.500		.09/20/2009	PAID ON PRINCIPAL		167	167	172	173	.0	(6)	.0	(6)	167	.0	.0	.0	.0	.3	02/20/2025	1
36202C	GM 9 GNMA II PASS #2004 7.500		.09/20/2009	PAID ON PRINCIPAL		115	115	116	116	.0	(1)	.0	(1)	115	.0	.0	.0	.0	.1	05/20/2025	1
36202C	GN 7 GNMA II PASS #2005 8.000		.09/20/2009	PAID ON PRINCIPAL		24,874	24,874	25,371	25,511	.0	(637)	.0	(637)	24,874	.0	.0	.0	.0	.175	05/20/2025	1
36202C	GP 2 GNMA II PASS #2006 8.500		.09/20/2009	PAID ON PRINCIPAL		42	42	43	43	.0	(1)	.0	(1)	42	.0	.0	.0	.0	.1	05/20/2025	1
36202C	G3 1 GNMA II PASS #2018 7.500		.09/20/2009	PAID ON PRINCIPAL		663	663	667	671	.0	(8)	.0	(8)	663	.0	.0	.0	.0	.8	06/20/2025	1
36202C	G4 9 GNMA II PASS #2019 8.000		.09/20/2009	PAID ON PRINCIPAL		8,563	8,563	8,765	8,754	.0	(191)	.0	(191)	8,563	.0	.0	.0	.0	.62	06/20/2025	1
36202C	HK 2 GNMA II PASS #2034 7.500		.09/20/2009	PAID ON PRINCIPAL		5,128	5,128	5,235	5,222	.0	(94)	.0	(94)	5,128	.0	.0	.0	.0	.64	07/20/2025	1
36202C	HM 8 GNMA II PASS #2036 8.000		.09/20/2009	PAID ON PRINCIPAL		644	644	654	654	.0	(10)	.0	(10)	644	.0	.0	.0	.0	.11	07/20/2025	1
36202C	HP 1 GNMA II PASS #2038 8.500		.09/20/2009	PAID ON PRINCIPAL		5	5	5	5	.0	(0)	.0	(0)	5	.0	.0	.0	.0	.0	07/20/2025	1
36202C	JC 8 GNMA II PASS #2059 8.000		.09/20/2009	PAID ON PRINCIPAL		279	279	284	284	.0	(5)	.0	(5)	279	.0	.0	.0	.0	.4	08/20/2025	1
36202C	JE 4 GNMA II PASS #2061 8.500		.09/20/2009	PAID ON PRINCIPAL		1	1	1	1	.0	(0)	.0	(0)	1	.0	.0	.0	.0	.0	08/20/2025	1
36202C	JZ 7 GNMA II PASS #2080 7.500		.09/20/2009	PAID ON PRINCIPAL		277	277	282	281	.0	(4)	.0	(4)	277	.0	.0	.0	.0	.3	09/20/2025	1
36202C	J3 8 GNMA II PASS #2082 8.000		.09/20/2009	PAID ON PRINCIPAL		256	256	262	261	.0	(5)	.0	(5)	256	.0	.0	.0	.0	.3	09/20/2025	1
36202C	KL 6 GNMA II PASS #2099 7.500		.09/20/2009	PAID ON PRINCIPAL		2,423	2,423	2,467	2,459	.0	(36)	.0	(36)	2,423	.0	.0	.0	.0	.23	10/20/2025	1
36202C	KP 7 GNMA II PASS #2102 8.000		.09/20/2009	PAID ON PRINCIPAL		4,432	4,432	4,533	4,521	.0	(88)	.0	(88)	4,432	.0	.0	.0	.0	.36	09/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		.09/20/2009	PAID ON PRINCIPAL		11,140	11,140	11,328	11,288	.0	(148)	.0	(148)	11,140	.0	.0	.0	.0	.145	11/20/2025	1
36202C	LC 5 GNMA II PASS #2123 8.500		.09/20/2009	PAID ON PRINCIPAL		31	31	32	32	.0	(1)	.0	(1)	31	.0	.0	.0	.0	.0	11/20/2025	1
36202C	LX 9 GNMA II PASS #2142 8.500		.09/20/2009	PAID ON PRINCIPAL		1,679	1,679	1,741	1,735	.0	(57)	.0	(57)	1,679	.0	.0	.0	.0	.24	12/20/2025	1
36202C	MF 7 GNMA II PASS #2158 8.500		.09/20/2009	PAID ON PRINCIPAL		111	111	116	115	.0	(4)	.0	(4)	111	.0	.0	.0	.0	.2	01/20/2026	1
36202C	ND 1 GNMA II PASS #2188 8.500		.09/20/2009	PAID ON PRINCIPAL		19	19	20	20	.0	(1)	.0	(1)	19	.0	.0	.0	.0	.0	03/20/2026	1
36202C	NX 7 GNMA II PASS #2206 8.500		.09/20/2009	PAID ON PRINCIPAL		13	13	13	14	.0	(0)	.0	(0)	13	.0	.0	.0	.0	.0	04/20/2026	1
36202C	PD 9 GNMA II PASS #2220 8.500		.09/20/2009	PAID ON PRINCIPAL		15	15	15	15	.0	(1)	.0	(1)	15	.0	.0	.0	.0	.0	05/20/2026	1
36202C	PS 6 GNMA II PASS #2233 7.500		.09/20/2009	PAID ON PRINCIPAL		7,740	7,740	7,619	7,629	.0	111	.0	111	7,740	.0	.0	.0	.0	.116	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		.09/20/2009	PAID ON PRINCIPAL		972	972	996	1,000	.0	(28)	.0	(28)	972	.0	.0	.0	.0	.14	08/20/2026	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	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)
36202C	RF 2 GNMA II PASS #2286		09/20/2009	PAID ON PRINCIPAL		3,863	3,863	3,929	3,942	0	(80)	0	(80)	0	3,863	0	0	0	54	09/20/2026	1
36202D	GS 4 GNMA II PASS #2909		09/20/2009	PAID ON PRINCIPAL		257	257	255	253	0	4	0	4	0	257	0	0	0	4	04/20/2030	1
36202D	G6 2 GNMA II PASS #2921		09/20/2009	PAID ON PRINCIPAL		7,500	7,500	14,199	14,374	0	(492)	0	(492)	0	14,199	0	0	0	162	05/20/2030	1
36202D	HK 0 GNMA II PASS #2934		09/20/2009	PAID ON PRINCIPAL		7,500	7,500	3,225	3,225	0	84	0	84	0	3,225	0	0	0	26	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	113,861	113,861	0	6,211	0	6,211	0	113,861	0	0	0	1,113	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	47,513	47,513	0	2,474	0	2,474	0	47,513	0	0	0	471	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	48,475	48,475	0	69	0	69	0	48,475	0	0	0	437	10/20/2032	1
36202D	UV 4 GNMA II PASS #3306		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	396,342	395,599	0	558	0	558	0	396,342	0	0	0	3,325	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	551,465	554,998	0	(5,542)	0	(5,542)	0	551,465	0	0	0	5,008	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427		09/20/2009	PAID ON PRINCIPAL		4,500	4,500	1,134,511	1,060,539	0	71,992	0	71,992	0	1,134,511	0	0	0	7,850	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470		09/20/2009	PAID ON PRINCIPAL		4,500	4,500	58,117	53,812	0	4,585	0	4,585	0	58,117	0	0	0	336	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529		09/20/2009	PAID ON PRINCIPAL		5,000	5,000	1,078,538	1,030,846	0	51,350	0	51,350	0	1,078,538	0	0	0	8,708	03/20/2034	1
36202A	MB 0 GNMA II PASS #354		09/20/2009	PAID ON PRINCIPAL		13,000	13,000	170	179	0	(12)	0	(12)	0	170	0	0	0	4	06/20/2015	1
36202D	5P 2 GNMA II PASS #3554		09/20/2009	PAID ON PRINCIPAL		4,500	4,500	386,205	357,602	0	26,619	0	26,619	0	386,205	0	0	0	2,777	05/20/2034	1
36202A	MS 3 GNMA II PASS #369		09/20/2009	PAID ON PRINCIPAL		13,000	13,000	41	44	0	(2)	0	(2)	0	41	0	0	0	1	07/20/2015	1
36202E	F2 0 GNMA II PASS #3785		09/20/2009	PAID ON PRINCIPAL		5,000	5,000	2,772,731	2,701,679	0	64,346	0	64,346	0	2,772,731	0	0	0	22,006	11/20/2035	1
36204V	SC 4 GNMA II PASS #381315		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	437	447	0	(10)	0	(10)	0	437	0	0	0	6	05/20/2025	1
36205M	Z3 5 GNMA II PASS #395062		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	156	160	0	(2)	0	(2)	0	156	0	0	0	2	09/20/2024	1
36202A	N3 7 GNMA II PASS #410		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	158	162	0	(3)	0	(3)	0	158	0	0	0	2	10/20/2022	1
36206G	WC 0 GNMA II PASS #411143		09/20/2009	PAID ON PRINCIPAL		7,500	7,500	161	158	0	2	0	2	0	161	0	0	0	2	06/20/2026	1
36206J	ED 2 GNMA II PASS #412432		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	404	413	0	(8)	0	(8)	0	404	0	0	0	5	06/20/2025	1
36206P	FC 9 GNMA II PASS #416963		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	96	97	0	(2)	0	(2)	0	96	0	0	0	1	08/20/2020	1
36202E	XT 1 GNMA II PASS #4290		09/20/2009	PAID ON PRINCIPAL		5,500	5,500	1,200,161	1,195,158	0	5,146	0	5,146	0	1,200,161	0	0	0	10,320	11/20/2038	1
36202A	WU 7 GNMA II PASS #659		09/20/2009	PAID ON PRINCIPAL		8,500	8,500	286	277	0	4	0	4	0	286	0	0	0	4	11/20/2016	1
36202A	AH 0 GNMA II PASS #8		09/20/2009	PAID ON PRINCIPAL		8,000	8,000	64	66	0	(1)	0	(1)	0	64	0	0	0	1	07/20/2022	1
36224B	C3 1 GNMA PASS TH #323290		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	3	3	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2022	1
36203X	AJ 5 GNMA PASS TH #361909		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	16	17	0	(1)	0	(1)	0	16	0	0	0	0	06/15/2024	1
36204R	FG 8 GNMA PASS TH #377367		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	47	49	0	(2)	0	(2)	0	47	0	0	0	1	11/15/2026	1
36204S	RN 8 GNMA PASS TH #378593		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	1,521	1,572	0	(56)	0	(56)	0	1,521	0	0	0	22	07/15/2025	1
36205R	4U 8 GNMA PASS TH #398735		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	15	15	0	(0)	0	(0)	0	15	0	0	0	0	06/15/2026	1
36205R	6S 1 GNMA PASS TH #398781		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	10	10	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2026	1
36205S	FK 6 GNMA PASS TH #398970		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	23	24	0	(1)	0	(1)	0	23	0	0	0	0	11/15/2026	1
36205T	ZB 2 GNMA PASS TH #400438		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	424	438	0	(13)	0	(13)	0	424	0	0	0	6	05/15/2026	1
36205X	FM 1 GNMA PASS TH #403472		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	43	45	0	(2)	0	(2)	0	43	0	0	0	1	09/15/2026	1
36206A	QM 8 GNMA PASS TH #405560		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	38	39	0	(1)	0	(1)	0	38	0	0	0	1	01/15/2026	1
36206A	R3 9 GNMA PASS TH #405606		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	60	62	0	(2)	0	(2)	0	60	0	0	0	1	04/15/2026	1
36206J	K8 6 GNMA PASS TH #412619		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	38	39	0	(1)	0	(1)	0	38	0	0	0	1	06/15/2026	1
36206J	LR 3 GNMA PASS TH #412636		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206J	MC 5 GNMA PASS TH #412655		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	96	99	0	(4)	0	(4)	0	96	0	0	0	1	08/15/2026	1
36206K	AV 3 GNMA PASS TH #413220		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	8,595	8,920	0	(32)	0	(32)	0	8,595	0	0	0	128	04/15/2010	1
36206M	MG 9 GNMA PASS TH #415359		09/15/2009	PAID ON PRINCIPAL		8,500	8,500	193	199	0	(6)	0	(6)	0	193	0	0	0	3	11/15/2026	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 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.							
36206N	LS 2		09/15/2009	PAID ON PRINCIPAL		312	312	320	320	0	(8)	0	(8)	0	312	0	0	0	4	05/15/2026	1
36206P	VV 9		09/15/2009	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	05/15/2026	1
36206U	KZ 1		09/15/2009	PAID ON PRINCIPAL		20,142	20,142	20,720	20,734	0	(592)	0	(592)	0	20,142	0	0	0	424	06/15/2026	1
36206U	Q4 4		09/15/2009	PAID ON PRINCIPAL		194	194	201	203	0	(8)	0	(8)	0	194	0	0	0	3	09/15/2026	1
36206W	TY 1		09/15/2009	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	11/15/2026	1
36206W	ZE 8		09/15/2009	PAID ON PRINCIPAL		98	98	101	102	0	(4)	0	(4)	0	98	0	0	0	1	07/15/2026	1
36206W	3S 2		09/15/2009	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W	5X 9		09/15/2009	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	08/15/2026	1
36206Y	CH 2		09/15/2009	PAID ON PRINCIPAL		355,368	355,368	346,817	348,904	0	6,465	0	6,465	0	355,368	0	0	0	1,950	10/15/2018	1
36207A	2S 0		09/15/2009	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	06/15/2026	1
36207B	K4 1		09/15/2009	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	06/15/2026	1
36207B	L5 7		09/15/2009	PAID ON PRINCIPAL		71	71	73	74	0	(3)	0	(3)	0	71	0	0	0	1	08/15/2026	1
36207B	M5 6		09/15/2009	PAID ON PRINCIPAL		52	52	53	53	0	(2)	0	(2)	0	52	0	0	0	1	09/15/2026	1
36207B	QQ 6		09/15/2009	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207B	6E 5		09/15/2009	PAID ON PRINCIPAL		709	709	731	730	0	(21)	0	(21)	0	709	0	0	0	10	08/15/2026	1
36207C	ZX 9		09/15/2009	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	06/15/2026	1
36207C	Z4 3		09/15/2009	PAID ON PRINCIPAL		306	306	317	318	0	(11)	0	(11)	0	306	0	0	0	5	08/15/2026	1
36207D	LM 6		09/15/2009	PAID ON PRINCIPAL		534	534	552	549	0	(15)	0	(15)	0	534	0	0	0	8	05/15/2026	1
36207E	3V 4		09/15/2009	PAID ON PRINCIPAL		1,262	1,262	1,318	1,393	0	(132)	0	(132)	0	1,262	0	0	0	15	09/15/2027	1
36207F	CW 9		09/15/2009	PAID ON PRINCIPAL		19	19	19	20	0	(1)	0	(1)	0	19	0	0	0	0	08/15/2026	1
36207F	3U 3		09/15/2009	PAID ON PRINCIPAL		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	0	08/15/2026	1
36207G	EH 8		09/15/2009	PAID ON PRINCIPAL		24	24	25	25	0	(0)	0	(0)	0	24	0	0	0	0	09/15/2026	1
36207G	Y2 9		09/15/2009	PAID ON PRINCIPAL		392	392	398	408	0	(16)	0	(16)	0	392	0	0	0	5	06/15/2026	1
36207G	ZG 7		09/15/2009	PAID ON PRINCIPAL		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	1	07/15/2026	1
36207G	5G 0		09/15/2009	PAID ON PRINCIPAL		59	59	61	62	0	(2)	0	(2)	0	59	0	0	0	1	09/15/2026	1
36207H	WD 5		09/15/2009	PAID ON PRINCIPAL		40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	1	07/15/2026	1
36207H	VV 5		09/15/2009	PAID ON PRINCIPAL		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	0	07/15/2026	1
36207H	YL 5		09/15/2009	PAID ON PRINCIPAL		436	436	451	454	0	(17)	0	(17)	0	436	0	0	0	6	11/15/2026	1
36207H	5Q 6		09/15/2009	PAID ON PRINCIPAL		70	70	72	74	0	(4)	0	(4)	0	70	0	0	0	1	09/15/2026	1
36207J	EJ 8		09/15/2009	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207L	QY 7		09/15/2009	PAID ON PRINCIPAL		95	95	98	99	0	(4)	0	(4)	0	95	0	0	0	1	05/15/2026	1
36207L	SD 1		09/15/2009	PAID ON PRINCIPAL		241	241	248	248	0	(6)	0	(6)	0	241	0	0	0	3	08/15/2026	1
36207L	SL 4		09/15/2009	PAID ON PRINCIPAL		368	368	381	377	0	(9)	0	(9)	0	368	0	0	0	5	08/15/2026	1
36207L	5G 8		09/15/2009	PAID ON PRINCIPAL		33	33	35	35	0	(1)	0	(1)	0	33	0	0	0	0	08/15/2026	1
36207N	BU 7		09/15/2009	PAID ON PRINCIPAL		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	1	08/15/2026	1
36207N	D6 8		09/15/2009	PAID ON PRINCIPAL		86	86	89	90	0	(3)	0	(3)	0	86	0	0	0	1	11/15/2026	1
36207N	WM 2		09/15/2009	PAID ON PRINCIPAL		116	116	119	119	0	(3)	0	(3)	0	116	0	0	0	2	11/15/2026	1
36207N	X6 6		09/15/2009	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36207P	AL 3		09/15/2009	PAID ON PRINCIPAL		63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	1	08/15/2026	1
36207P	AV 1		09/15/2009	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	08/15/2026	1
36207P	BE 8		09/15/2009	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	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	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)
36207P BJ 7	GNMA PASS TH #437541	8.500	09/15/2009	PAID ON PRINCIPAL		8	8	9	9	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	09/15/2009	PAID ON PRINCIPAL		23	23	23	24	0	(1)	0	(1)	0	23	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	09/15/2009	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	09/15/2009	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2026	1
36207Q T2 3	GNMA PASS TH #438969	8.500	09/15/2009	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	09/15/2009	PAID ON PRINCIPAL		125	125	129	129	0	(4)	0	(4)	0	125	0	0	0	0	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	09/15/2009	PAID ON PRINCIPAL		448	448	462	469	0	(22)	0	(22)	0	448	0	0	0	0	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	09/15/2009	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	0	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	09/15/2009	PAID ON PRINCIPAL		70	70	72	73	0	(3)	0	(3)	0	70	0	0	0	0	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	09/15/2009	PAID ON PRINCIPAL		62	62	64	65	0	(3)	0	(3)	0	62	0	0	0	0	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	09/15/2009	PAID ON PRINCIPAL		256	256	264	267	0	(11)	0	(11)	0	256	0	0	0	0	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	09/15/2009	PAID ON PRINCIPAL		10,273	10,273	10,535	10,548	0	(275)	0	(275)	0	10,273	0	0	0	0	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	09/15/2009	PAID ON PRINCIPAL		96,713	96,713	94,477	94,156	0	2,557	0	2,557	0	96,713	0	0	0	0	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	09/15/2009	PAID ON PRINCIPAL		68,926	68,926	68,710	68,697	0	229	0	229	0	68,926	0	0	0	0	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	09/15/2009	PAID ON PRINCIPAL		93,250	93,250	91,312	90,229	0	3,021	0	3,021	0	93,250	0	0	0	0	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	09/15/2009	PAID ON PRINCIPAL		89,558	89,558	88,442	87,958	0	1,601	0	1,601	0	89,558	0	0	0	0	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	09/15/2009	PAID ON PRINCIPAL		170,977	170,977	169,267	168,879	0	2,098	0	2,098	0	170,977	0	0	0	0	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	09/15/2009	PAID ON PRINCIPAL		257,943	257,943	254,960	254,840	0	3,103	0	3,103	0	257,943	0	0	0	0	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	09/15/2009	PAID ON PRINCIPAL		1,269,742	1,269,742	1,249,643	1,251,406	0	18,336	0	18,336	0	1,269,742	0	0	0	0	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	09/15/2009	PAID ON PRINCIPAL		8,375	8,375	8,349	8,347	0	28	0	28	0	8,375	0	0	0	0	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	09/15/2009	PAID ON PRINCIPAL		4,254	4,254	4,177	4,146	0	108	0	108	0	4,254	0	0	0	0	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	09/15/2009	PAID ON PRINCIPAL		61,000	61,000	59,561	58,934	0	2,066	0	2,066	0	61,000	0	0	0	0	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	09/15/2009	PAID ON PRINCIPAL		108,261	108,261	106,062	105,066	0	3,195	0	3,195	0	108,261	0	0	0	0	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	09/15/2009	PAID ON PRINCIPAL		24,490	24,490	23,751	23,191	0	1,298	0	1,298	0	24,490	0	0	0	0	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	09/15/2009	PAID ON PRINCIPAL		37,559	37,559	39,701	40,569	0	(3,010)	0	(3,010)	0	37,559	0	0	0	0	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	09/15/2009	PAID ON PRINCIPAL		28,550	28,550	30,178	30,961	0	(2,411)	0	(2,411)	0	28,550	0	0	0	0	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	09/15/2009	PAID ON PRINCIPAL		52,327	52,327	53,226	52,951	0	(623)	0	(623)	0	52,327	0	0	0	0	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	09/15/2009	PAID ON PRINCIPAL		194,081	194,081	196,841	196,170	0	(2,089)	0	(2,089)	0	194,081	0	0	0	0	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	09/15/2009	PAID ON PRINCIPAL		145,841	145,841	153,179	154,417	0	(8,575)	0	(8,575)	0	145,841	0	0	0	0	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	09/15/2009	PAID ON PRINCIPAL		88,725	88,725	88,045	88,061	0	663	0	663	0	88,725	0	0	0	0	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	09/15/2009	PAID ON PRINCIPAL		9,112	9,112	8,947	8,865	0	246	0	246	0	9,112	0	0	0	0	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	09/15/2009	PAID ON PRINCIPAL		98,734	98,734	97,753	97,285	0	1,449	0	1,449	0	98,734	0	0	0	0	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	09/15/2009	PAID ON PRINCIPAL		28,729	28,729	29,079	28,943	0	(214)	0	(214)	0	28,729	0	0	0	0	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	09/15/2009	PAID ON PRINCIPAL		271,432	271,432	276,691	277,044	0	(5,612)	0	(5,612)	0	271,432	0	0	0	0	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	09/15/2009	PAID ON PRINCIPAL		181,447	181,447	183,989	185,261	0	(3,813)	0	(3,813)	0	181,447	0	0	0	0	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	09/15/2009	PAID ON PRINCIPAL		54,802	54,802	55,581	55,467	0	(665)	0	(665)	0	54,802	0	0	0	0	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	09/15/2009	PAID ON PRINCIPAL		171,184	171,184	174,501	177,934	0	(6,750)	0	(6,750)	0	171,184	0	0	0	0	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	09/15/2009	PAID ON PRINCIPAL		181,479	181,479	181,281	181,431	0	48	0	48	0	181,479	0	0	0	0	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	09/15/2009	PAID ON PRINCIPAL		304,294	304,294	295,926	292,748	0	11,547	0	11,547	0	304,294	0	0	0	0	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	09/15/2009	PAID ON PRINCIPAL		85,199	85,199	85,511	85,748	0	(550)	0	(550)	0	85,199	0	0	0	0	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	09/15/2009	PAID ON PRINCIPAL		81,955	81,955	80,751	80,507	0	1,448	0	1,448	0	81,955	0	0	0	0	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 #570725 6.000		.09/15/2009	PAID ON PRINCIPAL		3,147	3,147	3,113	3,095	.0	.52	.0	.52	.0	3,147	.0	.0	.0	.32	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		.09/15/2009	PAID ON PRINCIPAL		11,190	11,190	11,053	11,053	.0	.137	.0	.137	.0	11,190	.0	.0	.0	.110	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		.09/15/2009	PAID ON PRINCIPAL		102,855	102,855	100,959	100,576	.0	2,279	.0	2,279	.0	102,855	.0	.0	.0	.548	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		.09/15/2009	PAID ON PRINCIPAL		43,463	43,463	42,438	42,039	.0	1,424	.0	1,424	.0	43,463	.0	.0	.0	.434	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		.09/15/2009	PAID ON PRINCIPAL		5,066	5,066	4,999	4,968	.0	.98	.0	.98	.0	5,066	.0	.0	.0	.51	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		.09/15/2009	PAID ON PRINCIPAL		144,576	144,576	142,701	142,136	.0	2,440	.0	2,440	.0	144,576	.0	.0	.0	1,053	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		.09/15/2009	PAID ON PRINCIPAL		82,686	82,686	81,536	81,158	.0	1,528	.0	1,528	.0	82,686	.0	.0	.0	.666	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		.09/15/2009	PAID ON PRINCIPAL		11,739	11,739	11,680	11,660	.0	.79	.0	.79	.0	11,739	.0	.0	.0	.116	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		.09/15/2009	PAID ON PRINCIPAL		81,778	81,778	79,312	77,436	.0	4,341	.0	4,341	.0	81,778	.0	.0	.0	.817	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		.09/15/2009	PAID ON PRINCIPAL		7,730	7,730	7,616	7,572	.0	.158	.0	.158	.0	7,730	.0	.0	.0	.76	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		.09/15/2009	PAID ON PRINCIPAL		111,339	111,339	109,869	109,177	.0	2,162	.0	2,162	.0	111,339	.0	.0	.0	1,112	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		.09/15/2009	PAID ON PRINCIPAL		183,118	183,118	180,676	179,936	.0	3,182	.0	3,182	.0	183,118	.0	.0	.0	1,734	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		.09/15/2009	PAID ON PRINCIPAL		254,004	254,004	253,031	252,900	.0	1,103	.0	1,103	.0	254,004	.0	.0	.0	2,689	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		.09/15/2009	PAID ON PRINCIPAL		81,407	81,407	80,332	79,585	.0	1,822	.0	1,822	.0	81,407	.0	.0	.0	.811	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		.09/15/2009	PAID ON PRINCIPAL		9,143	9,143	9,320	9,510	.0	(368)	.0	(368)	.0	9,143	.0	.0	.0	.91	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		.09/15/2009	PAID ON PRINCIPAL		79,079	79,079	77,621	77,121	.0	1,958	.0	1,958	.0	79,079	.0	.0	.0	.767	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		.09/15/2009	PAID ON PRINCIPAL		9,696	9,696	9,832	9,962	.0	(266)	.0	(266)	.0	9,696	.0	.0	.0	.97	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		.09/15/2009	PAID ON PRINCIPAL		341,887	341,887	348,511	354,819	.0	(12,931)	.0	(12,931)	.0	341,887	.0	.0	.0	3,559	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		.09/15/2009	PAID ON PRINCIPAL		54,969	54,969	54,162	53,837	.0	1,132	.0	1,132	.0	54,969	.0	.0	.0	.613	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		.09/15/2009	PAID ON PRINCIPAL		134,473	134,473	132,498	131,615	.0	2,858	.0	2,858	.0	134,473	.0	.0	.0	1,748	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		.09/15/2009	PAID ON PRINCIPAL		166,247	166,247	163,927	163,190	.0	3,057	.0	3,057	.0	166,247	.0	.0	.0	1,441	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		.09/15/2009	PAID ON PRINCIPAL		7,174	7,174	6,972	6,851	.0	323	.0	323	.0	7,174	.0	.0	.0	.72	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		.09/15/2009	PAID ON PRINCIPAL		106,765	106,765	103,546	102,023	.0	4,742	.0	4,742	.0	106,765	.0	.0	.0	.577	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		.09/15/2009	PAID ON PRINCIPAL		8,829	8,829	8,981	8,952	.0	(123)	.0	(123)	.0	8,829	.0	.0	.0	.74	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228 4.500		.09/15/2009	PAID ON PRINCIPAL		233,263	233,263	228,598	229,942	.0	3,321	.0	3,321	.0	233,263	.0	.0	.0	1,250	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		.09/15/2009	PAID ON PRINCIPAL		135,625	135,625	133,612	133,178	.0	2,447	.0	2,447	.0	135,625	.0	.0	.0	1,511	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		.09/15/2009	PAID ON PRINCIPAL		75,022	75,022	75,456	75,376	.0	(354)	.0	(354)	.0	75,022	.0	.0	.0	.602	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		.09/15/2009	PAID ON PRINCIPAL		6,670	6,670	6,598	6,577	.0	.94	.0	.94	.0	6,670	.0	.0	.0	.67	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		.09/15/2009	PAID ON PRINCIPAL		15,727	15,727	15,947	16,190	.0	(463)	.0	(463)	.0	15,727	.0	.0	.0	.158	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		.09/15/2009	PAID ON PRINCIPAL		650,158	650,158	659,266	664,048	.0	(13,891)	.0	(13,891)	.0	650,158	.0	.0	.0	5,113	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		.09/15/2009	PAID ON PRINCIPAL		86,028	86,028	85,591	85,472	.0	556	.0	556	.0	86,028	.0	.0	.0	.857	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		.09/15/2009	PAID ON PRINCIPAL		6,252	6,252	6,374	6,492	.0	(239)	.0	(239)	.0	6,252	.0	.0	.0	.63	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		.09/15/2009	PAID ON PRINCIPAL		164,350	164,350	167,534	168,840	.0	(4,490)	.0	(4,490)	.0	164,350	.0	.0	.0	1,645	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		.09/15/2009	PAID ON PRINCIPAL		2,701	2,701	2,716	2,725	.0	(24)	.0	(24)	.0	2,701	.0	.0	.0	.20	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		.09/15/2009	PAID ON PRINCIPAL		181,996	181,996	180,738	180,385	.0	1,611	.0	1,611	.0	181,996	.0	.0	.0	1,851	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		.09/15/2009	PAID ON PRINCIPAL		328,131	328,131	331,771	330,858	.0	(2,727)	.0	(2,727)	.0	328,131	.0	.0	.0	1,788	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		.09/15/2009	PAID ON PRINCIPAL		9,940	9,940	10,050	10,025	.0	(85)	.0	(85)	.0	9,940	.0	.0	.0	.82	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		.09/15/2009	PAID ON PRINCIPAL		99,478	99,478	100,892	100,434	.0	(957)	.0	(957)	.0	99,478	.0	.0	.0	1,106	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		.09/15/2009	PAID ON PRINCIPAL		121,092	121,092	123,173	122,812	.0	(1,720)	.0	(1,720)	.0	121,092	.0	.0	.0	.924	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		.09/15/2009	PAID ON PRINCIPAL		56,228	56,228	58,504	59,350	.0	(3,122)	.0	(3,122)	.0	56,228	.0	.0	.0	.563	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		.09/15/2009	PAID ON PRINCIPAL		484,353	484,353	492,980	490,729	.0	(6,376)	.0	(6,376)	.0	484,353	.0	.0	.0	3,656	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

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)
36201S XE 4	GNMA PASS TH #592077	5.000	09/15/2009	PAID ON PRINCIPAL		133,935	133,935	133,830	133,858	0	77	0	77	0	133,935	0	0	0	1,099	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	09/15/2009	PAID ON PRINCIPAL		530,274	530,274	502,133	504,439	0	25,834	0	25,834	0	530,274	0	0	0	3,479	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	09/15/2009	PAID ON PRINCIPAL		84,582	84,582	80,168	80,180	0	4,403	0	4,403	0	84,582	0	0	0	695	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	09/15/2009	PAID ON PRINCIPAL		76,371	76,371	74,533	75,065	0	1,306	0	1,306	0	76,371	0	0	0	511	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	09/15/2009	PAID ON PRINCIPAL		206,909	206,909	201,930	203,220	0	3,689	0	3,689	0	206,909	0	0	0	1,132	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	09/15/2009	PAID ON PRINCIPAL		36,222	36,222	36,505	36,489	0	(266)	0	(266)	0	36,222	0	0	0	272	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	09/15/2009	PAID ON PRINCIPAL		5,491	5,491	5,597	5,724	0	(233)	0	(233)	0	5,491	0	0	0	55	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	09/15/2009	PAID ON PRINCIPAL		14,378	14,378	14,625	14,583	0	(205)	0	(205)	0	14,378	0	0	0	120	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	09/15/2009	PAID ON PRINCIPAL		477,099	477,099	485,299	483,848	0	(6,749)	0	(6,749)	0	477,099	0	0	0	3,760	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	09/15/2009	PAID ON PRINCIPAL		15,633	15,633	15,901	15,854	0	(222)	0	(222)	0	15,633	0	0	0	130	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	09/15/2009	PAID ON PRINCIPAL		94,756	94,756	96,103	95,778	0	(1,022)	0	(1,022)	0	94,756	0	0	0	788	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	09/15/2009	PAID ON PRINCIPAL		201,833	201,833	206,388	208,597	0	(6,764)	0	(6,764)	0	201,833	0	0	0	1,575	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	09/15/2009	PAID ON PRINCIPAL		465,062	465,062	473,079	472,563	0	(7,501)	0	(7,501)	0	465,062	0	0	0	2,740	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	09/15/2009	PAID ON PRINCIPAL		116,821	116,821	119,659	120,272	0	(3,451)	0	(3,451)	0	116,821	0	0	0	816	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	09/15/2009	PAID ON PRINCIPAL		101,950	101,950	102,033	102,044	0	(95)	0	(95)	0	101,950	0	0	0	795	07/15/2033	1
36200E D5 7	GNMA PASS TH #598724	4.500	09/15/2009	PAID ON PRINCIPAL		295,456	295,456	297,718	297,543	0	(2,087)	0	(2,087)	0	295,456	0	0	0	1,690	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	09/15/2009	PAID ON PRINCIPAL		353,385	353,385	326,111	326,531	0	26,853	0	26,853	0	353,385	0	0	0	2,634	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	09/15/2009	PAID ON PRINCIPAL		82,525	82,525	82,873	82,882	0	(358)	0	(358)	0	82,525	0	0	0	477	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	09/15/2009	PAID ON PRINCIPAL		81,943	81,943	80,304	80,690	0	1,253	0	1,253	0	81,943	0	0	0	614	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	09/15/2009	PAID ON PRINCIPAL		228,746	228,746	223,099	224,398	0	4,349	0	4,349	0	228,746	0	0	0	1,582	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	09/15/2009	PAID ON PRINCIPAL		980,767	980,767	981,563	981,113	0	(346)	0	(346)	0	980,767	0	0	0	6,610	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	09/15/2009	PAID ON PRINCIPAL		176,323	176,323	175,331	175,346	0	977	0	977	0	176,323	0	0	0	1,131	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	09/15/2009	PAID ON PRINCIPAL		249,903	249,903	236,344	236,245	0	13,658	0	13,658	0	249,903	0	0	0	1,907	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	09/15/2009	PAID ON PRINCIPAL		70,923	70,923	66,783	66,665	0	4,258	0	4,258	0	70,923	0	0	0	515	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	09/15/2009	PAID ON PRINCIPAL		161,548	161,548	152,991	153,250	0	8,298	0	8,298	0	161,548	0	0	0	1,701	11/15/2033	1
36200M RJ 2	GNMA PASS TH #605389	5.000	09/15/2009	PAID ON PRINCIPAL		361,902	361,902	357,548	357,281	0	4,622	0	4,622	0	361,902	0	0	0	2,410	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	09/15/2009	PAID ON PRINCIPAL		294,663	294,663	296,044	295,562	0	(900)	0	(900)	0	294,663	0	0	0	2,071	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	09/15/2009	PAID ON PRINCIPAL		71,310	71,310	70,418	70,671	0	639	0	639	0	71,310	0	0	0	533	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	09/15/2009	PAID ON PRINCIPAL		2,041	2,041	2,053	2,053	0	(12)	0	(12)	0	2,041	0	0	0	15	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	09/15/2009	PAID ON PRINCIPAL		93,634	93,634	94,073	94,002	0	(368)	0	(368)	0	93,634	0	0	0	691	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	09/15/2009	PAID ON PRINCIPAL		101,982	101,982	101,408	101,524	0	457	0	457	0	101,982	0	0	0	767	07/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	09/15/2009	PAID ON PRINCIPAL		83,421	83,421	84,046	83,993	0	(572)	0	(572)	0	83,421	0	0	0	704	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	09/15/2009	PAID ON PRINCIPAL		278,453	278,453	280,542	280,615	0	(2,162)	0	(2,162)	0	278,453	0	0	0	2,698	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	09/15/2009	PAID ON PRINCIPAL		49,556	49,556	48,937	49,079	0	477	0	477	0	49,556	0	0	0	373	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	09/15/2009	PAID ON PRINCIPAL		75,012	75,012	75,445	75,424	0	(413)	0	(413)	0	75,012	0	0	0	691	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	09/15/2009	PAID ON PRINCIPAL		292,296	292,296	270,146	269,870	0	22,426	0	22,426	0	292,296	0	0	0	2,335	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	09/15/2009	PAID ON PRINCIPAL		86,680	86,680	82,075	82,253	0	4,426	0	4,426	0	86,680	0	0	0	603	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	09/15/2009	PAID ON PRINCIPAL		126,175	126,175	117,991	117,227	0	8,948	0	8,948	0	126,175	0	0	0	949	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	09/15/2009	PAID ON PRINCIPAL		28,507	28,507	26,951	26,957	0	1,551	0	1,551	0	28,507	0	0	0	259	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	09/15/2009	PAID ON PRINCIPAL		166,570	166,570	154,057	154,935	0	11,634	0	11,634	0	166,570	0	0	0	1,248	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	09/15/2009	PAID ON PRINCIPAL		92,739	92,739	90,885	91,322	0	1,418	0	1,418	0	92,739	0	0	0	790	08/15/2018	1

QE055

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36290X JW 1	GNMA PASS TH #620477	4.500	09/15/2009	PAID ON PRINCIPAL		47,271	47,271	44,878	44,880	0	2,391	0	2,391	0	47,271	0	0	0	275	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	09/15/2009	PAID ON PRINCIPAL		23,753	23,753	22,550	22,600	0	1,152	0	1,152	0	23,753	0	0	0	177	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	09/15/2009	PAID ON PRINCIPAL		89,128	89,128	84,393	84,344	0	4,784	0	4,784	0	89,128	0	0	0	668	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	09/15/2009	PAID ON PRINCIPAL		229,557	229,557	231,279	230,771	0	(1,214)	0	(1,214)	0	229,557	0	0	0	2,189	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	09/15/2009	PAID ON PRINCIPAL		173,652	173,652	174,900	174,534	0	(882)	0	(882)	0	173,652	0	0	0	1,135	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653	5.000	09/15/2009	PAID ON PRINCIPAL		197,014	197,014	200,233	200,133	0	(3,118)	0	(3,118)	0	197,014	0	0	0	1,642	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986	5.000	09/15/2009	PAID ON PRINCIPAL		98,041	98,041	99,643	99,533	0	(1,492)	0	(1,492)	0	98,041	0	0	0	479	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275	5.000	09/15/2009	PAID ON PRINCIPAL		7,250	7,250	7,163	7,169	0	81	0	81	0	7,250	0	0	0	61	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029	5.000	09/15/2009	PAID ON PRINCIPAL		675,270	675,270	686,303	686,719	0	(11,449)	0	(11,449)	0	675,270	0	0	0	6,248	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737	5.000	09/15/2009	PAID ON PRINCIPAL		709,055	709,055	700,855	701,861	0	7,194	0	7,194	0	709,055	0	0	0	6,648	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541	5.000	09/15/2009	PAID ON PRINCIPAL		286,316	286,316	283,005	283,290	0	3,026	0	3,026	0	286,316	0	0	0	1,310	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551	7.500	09/15/2009	PAID ON PRINCIPAL		8,160	8,160	8,363	8,455	0	(295)	0	(295)	0	8,160	0	0	0	101	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716	7.500	09/15/2009	PAID ON PRINCIPAL		2,910	2,910	2,982	3,029	0	(120)	0	(120)	0	2,910	0	0	0	35	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679	4.000	09/15/2009	PAID ON PRINCIPAL		153,572	153,572	149,877	150,530	0	3,042	0	3,042	0	153,572	0	0	0	987	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838	8.000	09/15/2009	PAID ON PRINCIPAL		107,863	107,863	117,686	117,256	0	(9,394)	0	(9,394)	0	107,863	0	0	0	1,257	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839	8.000	09/15/2009	PAID ON PRINCIPAL		60,685	60,685	65,690	64,897	0	(4,212)	0	(4,212)	0	60,685	0	0	0	830	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843	6.500	09/15/2009	PAID ON PRINCIPAL		253,586	253,586	267,464	267,587	0	(14,001)	0	(14,001)	0	253,586	0	0	0	2,905	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844	6.500	09/15/2009	PAID ON PRINCIPAL		1,452,449	1,452,449	1,529,270	1,544,832	0	(92,383)	0	(92,383)	0	1,452,449	0	0	0	15,543	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882	7.500	09/15/2009	PAID ON PRINCIPAL		127,920	127,920	137,032	136,553	0	(8,633)	0	(8,633)	0	127,920	0	0	0	1,718	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883	7.500	09/15/2009	PAID ON PRINCIPAL		137,893	137,893	147,692	147,145	0	(9,252)	0	(9,252)	0	137,893	0	0	0	1,736	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884	7.500	09/15/2009	PAID ON PRINCIPAL		125,123	125,123	134,048	133,857	0	(8,734)	0	(8,734)	0	125,123	0	0	0	1,511	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904	5.000	09/15/2009	PAID ON PRINCIPAL		1,094,836	1,094,836	1,077,506	1,077,852	0	16,984	0	16,984	0	1,094,836	0	0	0	8,550	04/15/2035	1
36225C PC 4	G2 (ARM) #80418	4.375	09/20/2009	PAID ON PRINCIPAL		8,278	8,278	8,297	8,310	0	(33)	0	(33)	0	8,278	0	0	0	63	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988	4.125	09/20/2009	PAID ON PRINCIPAL		13,393	13,393	13,423	13,340	0	53	0	53	0	13,393	0	0	0	92	10/20/2026	1
831641 DK 8	SBIC 2002-P10B 1	5.199	08/10/2009	PAID ON PRINCIPAL		195,804	195,804	195,804	195,804	0	0	0	0	0	195,804	0	0	0	2,566	08/01/2012	1
03999999	Total - Bonds - U.S. Government					139,964,005	139,964,005	178,031,781	144,680,193	0	(4,716,188)	0	(4,716,188)	0	139,964,005	0	0	0	6,515,469	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF)	5.930	09/16/2009	REDEEMED		466,634	466,634	451,431	457,586	0	709	0	709	0	458,295	0	8,339	8,339	13,836	09/16/2016	1FE
135087 XT 6	CANADA TREASURY BONDS	4.250	09/01/2009	MATURED		33,000,000	33,000,000	33,199,600	33,023,176	0	(23,176)	0	(23,176)	0	33,000,000	0	0	0	701,250	09/01/2009	1FE
Q08184 KJ 3	AUSTRALIAN GOVERNMENT	7.500	09/15/2009	MATURED		17,281,837	17,696,010	18,492,762	14,541,914	0	(604,113)	0	(604,113)	3,732,568	17,670,367	(479,349)	90,817	(388,532)	663,600	09/15/2009	1FE
13509P AL 7	CANADA HOUSING TRUST	4.650	09/15/2009	MATURED		10,000,000	10,000,000	10,095,950	10,014,260	0	(14,260)	0	(14,260)	0	10,000,000	0	0	0	232,500	09/15/2009	1FE
10999999	Total - Bonds - All Other Government					60,748,471	61,162,644	62,239,743	58,036,936	0	(640,840)	0	(640,840)	3,732,568	61,128,663	(479,349)	99,156	(380,194)	1,611,186	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130624 FF 1	CALIFORNIA GENERAL OBL	7.000	08/01/2009	MATURED		5,000,000	5,000,000	5,130,850	5,006,450	0	(6,450)	0	(6,450)	0	5,000,000	0	0	0	175,000	08/01/2009	1FE
341148 HG 2	FLORIDA GENERAL OBLIGA	9.875	07/01/2009	MATURED		315,000	315,000	395,867	318,594	0	(3,594)	0	(3,594)	0	315,000	0	0	0	15,553	07/01/2009	1FE
341426 FG 4	FLORIDA STATE BD OF ED	5.000	07/21/2009	MORGAN STANLEY		10,634,400	10,000,000	10,779,100	10,392,600	0	(46,600)	0	(46,600)	0	10,346,000	0	288,400	288,400	73,611	06/01/2018	1FE
641458 RJ 5	NEVADA GO LMT TAX S8/9	7.000	08/01/2009	PAID ON PRINCIPAL		290,000	290,000	289,855	289,957	0	44	0	44	0	290,000	0	0	0	10,150	08/01/2010	1
677517 T9 5	OHIO GENERAL OBLIGATIO	6.650	09/01/2009	MATURED		795,000	795,000	789,745	794,555	0	445	0	445	0	795,000	0	0	0	26,434	09/01/2009	1FE
882719 A@ 6	TEXAS ST PARTN INT-LEA	6.350	09/01/2009	REDEEMED		63,981	63,981	64,701	64,154	0	(35)	0	(35)	0	64,119	0	(138)	(138)	702	12/01/2013	1
939745 L4 5	WASHINGTON GO S2000-A	3.500	07/01/2009	REDEEMED		16,975,000	16,975,000	16,975,000	16,975,000	0	0	0	0	0	16,975,000	0	0	0	210,440	07/01/2019	1FE
17999999	Total - Bonds - U.S. States, Territories & Possessions					34,073,381	33,438,981	34,425,118	33,841,310	0	(56,191)	0	(56,191)	0	33,785,119	0	288,262	288,262	511,893	XXX	XXX

QE056

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. Political Subdivisions of States, Territories and Possessions																						
213183	H7 4	COOK CO GO REF S98A P-	3.000	REDEEMED		9,949,995	9,940,000	9,940,000	9,940,000	.0	.0	.0	.0	.0	9,940,000	.0	9,995	9,995	58,714	11/15/2016	1FE	
511859	BF 6	LAKELAND SCH DIST LACK	8.875	PAID ON PRINCIPAL		105,000	105,000	105,000	105,000	.0	.0	.0	.0	.0	105,000	.0	.0	.0	4,659	08/15/2010	1	
544644	FS 1	LOS ANGELES UNI SCH 99	2.350	REDEEMED		9,644,995	9,635,000	9,635,000	9,635,000	.0	.0	.0	.0	.0	9,635,000	.0	9,995	9,995	112,281	07/01/2019	1FE	
686659	CP 6	ORLEANS PARISH SCH DIS	5.125	RAYMOND JAMES & ASSOC.		150,063	150,000	148,367	149,276	.0	.84	.0	.84	.0	149,360	.0	704	704	3,844	09/01/2014	2FE	
2499999		Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					19,850,053	19,830,000	19,828,367	19,829,276	.0	.84	.0	.84	.0	19,829,360	.0	20,693	20,693	179,498XXXXXX
Bonds - U.S. Special Revenue and Special Assessment																						
090060	AA 2	BILLERICA INDL REV S8	7.750	REDEEMED		1,000,000	1,000,000	1,009,325	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	26,910	09/01/2014	2FE	
107191	BF 4	BRENT UTIL BD WAT & SE	7.500	MATURED		40,000	40,000	40,715	40,030	.0	(30)	.0	(30)	.0	40,000	.0	.0	.0	1,500	09/01/2009	1	
107897	AS 9	BRICK TWP MUN UTIL AUT	6.750	REDEEMED		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	56	12/01/2016	1	
154727	BW 0	CENTRAL OKLAHOMA TRANS	9.000	PAID ON PRINCIPAL		165,000	165,000	165,000	165,000	.0	.0	.0	.0	.0	165,000	.0	.0	.0	7,425	07/01/2010	1	
218129	CA 0	CORAOPOLIS MUN SAN AUT	6.375	REDEEMED		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	319	08/01/2010	1	
225005	AA 5	CRAWFORD CO HOSP (WESB)	5.900	MATURED		75,000	75,000	75,000	74,357	.643	.0	.0	.643	.0	75,000	.0	.0	.0	2,213	08/15/2009	3FE	
251255	SP 1	DETROIT WATER SUPPLY S	6.250	PAID ON PRINCIPAL		1,330,000	1,330,000	1,419,975	1,341,012	.0	(11,012)	.0	(11,012)	.0	1,330,000	.0	.0	.0	41,563	07/01/2012	1	
273793	CK 3	EAST MUSKINGUM WTR AUT	6.375	MATURED		145,000	145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	.0	.0	4,622	07/01/2009	1Z	
273793	DX 4	EAST MUSKINGUM WTR AUT	6.500	MATURED		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,438	07/01/2009	1Z	
307125	CW 2	FANNIN CO HOSP AUTH RE	7.375	REDEEMED		305,000	305,000	309,815	305,000	.0	.0	.0	.0	.0	305,000	.0	.0	.0	11,247	03/01/2011	4	
307125	CX 0	FANNIN CO HOSP AUTH RE	7.375	REDEEMED		325,000	325,000	330,080	325,000	.0	.0	.0	.0	.0	325,000	.0	.0	.0	11,984	03/01/2012	4	
307125	CY 8	FANNIN CO HOSP AUTH RE	7.375	REDEEMED		350,000	350,000	355,509	350,000	.0	.0	.0	.0	.0	350,000	.0	.0	.0	12,906	03/01/2013	4	
307125	CZ 5	FANNIN CO HOSP AUTH RE	7.375	REDEEMED		120,000	120,000	121,901	120,000	.0	.0	.0	.0	.0	120,000	.0	.0	.0	4,425	03/01/2014	4	
31349G	SZ 8	FH (ARM) #755364	3.406	PAID ON PRINCIPAL		1,398	1,398	1,410	1,398	.0	.1	.0	.1	.0	1,398	.0	.0	.0	12	01/01/2029	1	
31349G	SZ 8	FH (ARM) #755364	4.004	PAID ON PRINCIPAL		695	695	701	695	.0	.0	.0	.0	.0	695	.0	.0	.0	2	01/01/2029	1	
31349S	KR 3	FH (3/1 ARM) #781204	3.707	PAID ON PRINCIPAL		60,394	60,394	60,318	60,169	.0	225	.0	225	.0	60,394	.0	.0	.0	187	02/01/2034	1	
31349S	KR 3	FH (3/1 ARM) #781204	3.722	PAID ON PRINCIPAL		79,819	79,819	79,719	79,522	.0	297	.0	297	.0	79,819	.0	.0	.0	735	02/01/2034	1	
31295N	AQ 1	FH (5/1 ARM) #789015	3.980	PAID ON PRINCIPAL		559	559	561	555	.0	.4	.0	.4	.0	559	.0	.0	.0	4	02/01/2032	1	
31385S	B4 9	FN (ARM) #550959	4.272	PAID ON PRINCIPAL		2,715	2,715	2,758	2,718	.0	(3)	.0	(3)	.0	2,715	.0	.0	.0	30	08/01/2029	1	
31385S	B4 9	FN (ARM) #550959	4.414	PAID ON PRINCIPAL		53,400	53,400	54,244	53,465	.0	(65)	.0	(65)	.0	53,400	.0	.0	.0	401	08/01/2029	1	
31385S	B4 9	FN (ARM) #550959	4.445	PAID ON PRINCIPAL		2,895	2,895	2,941	2,898	.0	(4)	.0	(4)	.0	2,895	.0	.0	.0	11	08/01/2029	1	
31379X	VF 9	FN (10/1 ARM) #432714	4.838	PAID ON PRINCIPAL		80,880	80,880	82,120	81,275	.0	(395)	.0	(395)	.0	80,880	.0	.0	.0	383	12/01/2027	1	
31405T	ZC 9	FN (10/1 ARM) #799139	5.079	PAID ON PRINCIPAL		5,419	5,419	5,444	5,432	.0	(13)	.0	(13)	.0	5,419	.0	.0	.0	44	04/01/2035	1	
31402D	GG 9	FN (3/1 ARM) #725699	3.318	PAID ON PRINCIPAL		8,134	8,134	8,170	8,115	.0	19	.0	19	.0	8,134	.0	.0	.0	65	08/01/2034	1	
31402D	GG 9	FN (3/1 ARM) #725699	3.371	PAID ON PRINCIPAL		3,275	3,275	3,290	3,267	.0	8	.0	8	.0	3,275	.0	.0	.0	13	08/01/2034	1	
31404M	BN 7	FN (3/1 ARM) #772345	3.118	PAID ON PRINCIPAL		33,975	33,975	33,996	33,623	.0	351	.0	351	.0	33,975	.0	.0	.0	174	03/01/2034	1	
31405N	4F 9	FN (3/1 ARM) #794722	4.242	PAID ON PRINCIPAL		199,184	199,184	197,558	198,451	.0	733	.0	733	.0	199,184	.0	.0	.0	2,443	10/01/2034	1	
31405N	4F 9	FN (3/1 ARM) #794722	4.906	PAID ON PRINCIPAL		6,777	6,777	6,721	6,752	.0	25	.0	25	.0	6,777	.0	.0	.0	55	10/01/2034	1	
31405N	4F 9	FN (3/1 ARM) #794722	4.907	PAID ON PRINCIPAL		4,647	4,647	4,609	4,629	.0	17	.0	17	.0	4,647	.0	.0	.0	19	10/01/2034	1	
31385H	6B 3	FN (5/1 ARM) #545466	4.313	PAID ON PRINCIPAL		1,000	1,000	1,006	996	.0	4	.0	4	.0	1,000	.0	.0	.0	5	01/01/2032	1	
31385H	6B 3	FN (5/1 ARM) #545466	4.331	PAID ON PRINCIPAL		28,816	28,816	28,987	28,696	.0	120	.0	120	.0	28,816	.0	.0	.0	311	01/01/2032	1	
31389D	W4 5	FN (5/1 ARM) #622667	4.181	PAID ON PRINCIPAL		4,753	4,753	4,776	4,728	.0	26	.0	26	.0	4,753	.0	.0	.0	35	12/01/2011	1	
31392D	YG 1	FNGT 2002-T11 IO	.902	PAID ON PRINCIPAL		150,668	150,668	117,118	135,121	.0	15,547	.0	15,547	.0	150,668	.0	.0	.0	.0	04/25/2012	1	
31392D	YG 1	FNGT 2002-T11 IO	.903	PAID ON PRINCIPAL		59,210	59,210	46,025	53,100	.0	6,110	.0	6,110	.0	59,210	.0	.0	.0	.0	04/25/2012	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)
38373W NX 2	GNR 2002-25 C (PROJECT 6.569.....		.09/16/2009	PAID ON PRINCIPAL.....		1,573,230	1,573,230	1,705,787	1,618,460	0	(45,230)	0	(45,230)	0	1,573,230	0	0	0	9,239	09/16/2026	1.....
38373M FV 7	GNR 2002-56 B (PROJECT 5.134.....		.09/16/2009	PAID ON PRINCIPAL.....		101,796	101,796	101,669	102,132	0	(336)	0	(336)	0	101,796	0	0	0	873	07/16/2024	1.....
38373X 7W 0	GNR 2002-62 B (PROJECT 4.763.....		.09/16/2009	PAID ON PRINCIPAL.....		1,548,550	1,548,550	1,558,471	1,555,834	0	(7,284)	0	(7,284)	0	1,548,550	0	0	0	12,292	01/16/2025	1.....
38373S B6 3	GNR 2003-17 B (PROJECT 4.999.....		.09/16/2009	PAID ON PRINCIPAL.....		32,722	32,722	34,340	33,208	0	(485)	0	(485)	0	32,722	0	0	0	409	10/16/2027	1.....
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486.....		.09/16/2009	PAID ON PRINCIPAL.....		55,581	55,581	55,460	55,579	0	3	0	3	0	55,581	0	0	0	416	10/16/2025	1.....
387814 BE 5	GRANT CO PUB HOSP(SAMA 5.250.....		.09/01/2009	PAID ON PRINCIPAL.....		150,000	150,000	151,958	150,344	0	(344)	0	(344)	0	150,000	0	0	0	3,938	09/01/2013	2FE.....
392056 FS 1	GREATER KY HSG ASSIST 6.100.....		.07/01/2009	PAID ON PRINCIPAL.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	305	01/01/2024	2FE.....
442348 PB 8	HOUSTON AIRPORT SYSTEM 6.750.....		.07/01/2009	PAID ON PRINCIPAL.....		520,000	520,000	535,470	524,254	0	(4,254)	0	(4,254)	0	520,000	0	0	0	17,550	07/01/2012	1.....
45129U AQ 7	IDAHO HEALTH FACS (IDA 5.125.....		.07/15/2009	PAID ON PRINCIPAL.....		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,381	07/15/2013	2FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNI 200.....		.07/01/2009	PAID ON PRINCIPAL.....		1,271,000	1,271,000	1,271,000	1,271,000	0	0	0	0	0	1,271,000	0	0	0	160	07/01/2038	1FE.....
45200L 6G 6	ILLINOIS HEALTH FAC (S 5.375.....		.08/15/2009	REDEEMED.....		1,906,600	1,890,000	1,878,679	1,903,306	0	5,594	0	5,594	0	1,908,900	0	(2,300)	(2,300)	50,794	08/15/2015	2FE.....
454622 PS 4	INDIANA BOND BANK GO(T 4.070.....		.07/15/2009	MATURED.....		4,830,000	4,830,000	4,868,254	4,833,767	0	(3,767)	0	(3,767)	0	4,830,000	0	0	0	98,291	07/15/2009	1FE.....
454797 P8 8	INDIANA HLTH FAC (RIVE 5.000.....		.08/01/2009	PAID ON PRINCIPAL.....		180,000	180,000	178,452	179,717	0	283	0	283	0	180,000	0	0	0	4,500	08/01/2010	2FE.....
45884A PT 4	INTERMOUNTAIN PWR AGY 6.150.....		.07/01/2009	REDEEMED.....		195,000	195,000	188,479	192,184	0	218	0	218	0	192,403	0	2,597	2,597	5,996	07/01/2014	1FE.....
491566 FD 2	KENTUCKY TURNPIKE TOLL 6.000.....		.08/06/2009	PAID ON PRINCIPAL.....		485,000	485,000	441,515	476,212	0	8,788	0	8,788	0	485,000	0	0	0	14,550	07/01/2011	1.....
497766 AV 7	KISKI VALLEY WATER PCR 6.125.....		.07/01/2009	PAID ON PRINCIPAL.....		65,000	65,000	63,363	64,565	0	435	0	435	0	65,000	0	0	0	1,991	07/01/2013	1.....
548100 6L 5	LOWER CO RIVER S99A P- 3.000.....		.08/13/2009	BAS-MERRILL LYNCH.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	153	05/15/2019	1FE.....
550295 BJ 7	LUMPKIN CO HOSP AUTH R 6.600.....		.09/01/2009	MATURED.....		150,000	150,000	154,187	150,167	0	(167)	0	(167)	0	150,000	0	0	0	4,950	09/01/2009	1.....
574757 AJ 9	MASHANTUCKET PEQUOT TR 5.600.....		.09/01/2009	MATURED.....		500,000	500,000	500,000	491,255	8,745	0	0	8,745	0	500,000	0	0	0	14,000	09/01/2009	4FE.....
750740 AG 7	MASSACHUSETTS RAIL CON 5.500.....		.07/01/2009	REDEEMED.....		510,000	500,000	495,665	508,920	0	1,080	0	1,080	0	510,000	0	0	0	13,750	07/01/2011	1FE.....
576047 NY 6	MASSACHUSETTS WATER PO 5.450.....		.08/01/2009	PAID ON PRINCIPAL.....		270,000	270,000	268,396	269,438	0	562	0	562	0	270,000	0	0	0	7,358	02/01/2013	1.....
576047 RZ 9	MASSACHUSETTS WATER PO 5.450.....		.08/01/2009	PAID ON PRINCIPAL.....		20,000	20,000	19,881	19,958	0	42	0	42	0	20,000	0	0	0	545	02/01/2013	1FE.....
617566 BZ 6	MORGANTOWN WW IMP & RE 6.000.....		.08/01/2009	MATURED.....		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	17,100	08/01/2009	1.....
626439 CT 8	MURDALE WATER DIST WAT 7.250.....		.08/01/2009	MATURED.....		40,000	40,000	42,024	40,085	0	(85)	0	(85)	0	40,000	0	0	0	1,450	08/01/2009	1.....
659009 LL 6	ND ST UNIV AGRIC & APP 6.250.....		.09/01/2009	MATURED.....		55,000	55,000	56,185	55,043	0	(43)	0	(43)	0	55,000	0	0	0	1,719	09/01/2009	1.....
796253 F2 3	SAN ANTONIO ELEC & GAS 5.000.....		.09/01/2009	REDEEMED.....		6,504,400	6,440,000	6,640,864	6,477,996	0	(23,764)	0	(23,764)	0	6,454,232	0	50,168	50,168	187,833	02/01/2018	1FE.....
812728 GP 2	SEATTLE WTR S99B P-FLO 2.350.....		.07/01/2009	REDEEMED.....		8,013,205	8,005,000	8,005,000	8,005,000	0	0	0	0	0	8,005,000	0	8,205	8,205	93,286	07/01/2020	1FE.....
956848 BV 6	WEST WHITELAND MUN AUT 6.400.....		.09/15/2009	PAID ON PRINCIPAL.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,640	09/15/2013	1.....
121894 AA 7	BURLINGTON HSG AUTH RE 6.000.....		.08/01/2009	MATURED.....		140,000	140,000	137,200	139,825	0	175	0	175	0	140,000	0	0	0	4,200	08/01/2009	1FE.....
31292G PC 4	FHLMC GOLD PASSTHRU 7.500.....		.09/15/2009	PAID ON PRINCIPAL.....		5,164	5,164	5,084	5,088	0	77	0	77	0	5,164	0	0	0	74	09/15/2025	1.....
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000.....		.09/15/2009	PAID ON PRINCIPAL.....		4,422	4,422	4,365	4,350	0	72	0	72	0	4,422	0	0	0	37	10/15/2029	1.....
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500.....		.09/15/2009	PAID ON PRINCIPAL.....		31,460	31,460	31,578	31,681	0	(221)	0	(221)	0	31,460	0	0	0	198	12/15/2029	1.....
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500.....		.09/15/2009	PAID ON PRINCIPAL.....		3,623	3,623	3,566	3,569	0	54	0	54	0	3,623	0	0	0	41	09/15/2025	1.....
31335G NC 5	FHLMC GOLD PASSTHRU 6.500.....		.09/15/2009	PAID ON PRINCIPAL.....		14,368	14,368	13,416	13,556	0	812	0	812	0	14,368	0	0	0	168	04/15/2026	1.....
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500.....		.09/15/2009	PAID ON PRINCIPAL.....		1,407	1,407	1,314	1,334	0	74	0	74	0	1,407	0	0	0	15	04/15/2026	1.....
31294J PK 8	FHLMC GOLD PASSTHRU 6.500.....		.09/15/2009	PAID ON PRINCIPAL.....		34,378	34,378	33,186	34,005	0	374	0	374	0	34,378	0	0	0	356	04/15/2011	1.....
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000.....		.09/15/2009	PAID ON PRINCIPAL.....		11,864	11,864	11,686	11,795	0	68	0	68	0	11,864	0	0	0	141	12/15/2010	1.....
31335K HL 3	FHLMC GOLD PASSTHRU 6.500.....		.09/15/2009	PAID ON PRINCIPAL.....		16,268	16,268	15,704	16,093	0	175	0	175	0	16,268	0	0	0	176	04/15/2011	1.....
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000.....		.09/15/2009	PAID ON PRINCIPAL.....		339,891	339,891	341,644	341,639	0	(1,748)	0	(1,748)	0	339,891	0	0	0	2,669	11/15/2017	1.....
3128GW US 5	FHLMC GOLD PASSTHRU 5.000.....		.09/15/2009	PAID ON PRINCIPAL.....		143,980	143,980	144,070	144,135	0	(155)	0	(155)	0	143,980	0	0	0	1,196	11/15/2017	1.....
31283J QC 8	FHLMC GOLD PASSTHRU 6.000.....		.09/15/2009	PAID ON PRINCIPAL.....		26,314	26,314	24,834	25,933	0	381	0	381	0	26,314	0	0	0	263	01/15/2011	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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3128J RT 0	FHLMC GOLD PASSTHRU 7.500		.09/15/2009	PAID ON PRINCIPAL		15,800	15,800	15,844	15,778	0	21	0	21	0	15,800	0	0	0	193	03/15/2011	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		.09/15/2009	PAID ON PRINCIPAL		143,186	143,186	148,745	152,209	0	(9,023)	0	(9,023)	0	143,186	0	0	0	1,314	04/15/2022	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		.09/15/2009	PAID ON PRINCIPAL		368	368	365	365	0	3	0	3	0	368	0	0	0	5	08/15/2018	1
31371F EG 3	FNMA PASS TH #00250435 7.000		.09/25/2009	PAID ON PRINCIPAL		6,792	6,792	6,686	6,742	0	49	0	49	0	6,792	0	0	0	77	01/25/2011	1
31360M 4P 2	FNMA PASS TH #10730 13.500		.09/25/2009	PAID ON PRINCIPAL		184	184	192	192	0	(8)	0	(8)	0	184	0	0	0	4	12/25/2014	1
31368S RF 8	FNMA PASS TH #198586 10.500		.09/25/2009	PAID ON PRINCIPAL		873	873	943	891	0	(19)	0	(19)	0	873	0	0	0	15	05/25/2012	1
31371F AL 6	FNMA PASS TH #250311 7.500		.09/25/2009	PAID ON PRINCIPAL		4,336	4,336	4,375	4,329	0	7	0	7	0	4,336	0	0	0	55	08/25/2010	1
31371F B4 3	FNMA PASS TH #250359 7.000		.09/25/2009	PAID ON PRINCIPAL		4,825	4,825	4,629	4,649	0	176	0	176	0	4,825	0	0	0	61	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		.09/25/2009	PAID ON PRINCIPAL		11,454	11,454	10,989	11,045	0	409	0	409	0	11,454	0	0	0	120	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		.09/25/2009	PAID ON PRINCIPAL		73,870	73,870	73,853	73,844	0	26	0	26	0	73,870	0	0	0	622	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		.09/25/2009	PAID ON PRINCIPAL		44,764	44,764	43,715	43,684	0	1,080	0	1,080	0	44,764	0	0	0	353	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		.09/25/2009	PAID ON PRINCIPAL		3,297	3,297	3,243	3,257	0	40	0	40	0	3,297	0	0	0	43	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		.09/25/2009	PAID ON PRINCIPAL		4,520	4,520	4,337	4,353	0	167	0	167	0	4,520	0	0	0	47	08/25/2025	1
31373U QP 5	FNMA PASS TH #303862 7.500		.09/25/2009	PAID ON PRINCIPAL		22,918	22,918	22,968	22,839	0	79	0	79	0	22,918	0	0	0	276	02/25/2011	1
31375F MB 1	FNMA PASS TH #333454 7.000		.09/25/2009	PAID ON PRINCIPAL		2,145	2,145	2,058	2,065	0	80	0	80	0	2,145	0	0	0	25	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		.09/25/2009	PAID ON PRINCIPAL		5,088	5,088	5,149	5,146	0	(58)	0	(58)	0	5,088	0	0	0	60	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		.09/25/2009	PAID ON PRINCIPAL		349	349	343	341	0	7	0	7	0	349	0	0	0	4	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		.09/25/2009	PAID ON PRINCIPAL		8,774	8,774	8,634	8,604	0	170	0	170	0	8,774	0	0	0	56	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		.09/25/2009	PAID ON PRINCIPAL		287	287	291	296	0	(9)	0	(9)	0	287	0	0	0	3	10/25/2029	1
31360G 4K 6	FNMA PASS TH #6226 11.000		.09/25/2009	PAID ON PRINCIPAL		1,949	1,949	2,058	1,954	0	(5)	0	(5)	0	1,949	0	0	0	35	12/25/2015	1
31389S 3C 6	FNMA PASS TH #634495 5.500		.09/25/2009	PAID ON PRINCIPAL		42,625	42,625	43,454	43,623	0	(998)	0	(998)	0	42,625	0	0	0	411	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		.09/25/2009	PAID ON PRINCIPAL		256,084	256,084	257,124	257,586	0	(1,502)	0	(1,502)	0	256,084	0	0	0	2,009	12/25/2032	1
31360H UK 5	FNMA PASS TH #6886 11.000		.09/25/2009	PAID ON PRINCIPAL		4,689	4,689	4,870	4,685	0	4	0	4	0	4,689	0	0	0	79	08/25/2015	1
31360J BB 2	FNMA PASS TH #7234 11.000		.09/25/2009	PAID ON PRINCIPAL		9,814	9,814	10,195	9,816	0	(2)	0	(2)	0	9,814	0	0	0	179	08/25/2011	1
31402R F9 5	FNMA PASS TH #735592 5.000		.09/25/2009	PAID ON PRINCIPAL		1,786,819	1,786,819	1,707,808	1,713,544	0	73,275	0	73,275	0	1,786,819	0	0	0	12,472	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		.09/25/2009	PAID ON PRINCIPAL		276,359	276,359	275,312	275,339	0	1,019	0	1,019	0	276,359	0	0	0	2,820	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		.09/25/2009	PAID ON PRINCIPAL		459,001	459,001	470,835	477,880	0	(18,879)	0	(18,879)	0	459,001	0	0	0	3,332	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		.09/25/2009	PAID ON PRINCIPAL		153,459	153,459	155,018	155,049	0	(1,590)	0	(1,590)	0	153,459	0	0	0	1,545	04/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		.09/25/2009	PAID ON PRINCIPAL		89,312	89,312	90,411	90,368	0	(1,056)	0	(1,056)	0	89,312	0	0	0	804	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		.09/25/2009	PAID ON PRINCIPAL		152,462	152,462	151,581	151,632	0	830	0	830	0	152,462	0	0	0	1,231	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		.09/25/2009	PAID ON PRINCIPAL		227,938	227,938	224,153	224,635	0	3,303	0	3,303	0	227,938	0	0	0	2,244	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		.09/25/2009	PAID ON PRINCIPAL		28,201	28,201	28,232	28,254	0	(53)	0	(53)	0	28,201	0	0	0	262	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		.09/25/2009	PAID ON PRINCIPAL		150,541	150,541	151,294	151,235	0	(693)	0	(693)	0	150,541	0	0	0	1,420	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		.09/25/2009	PAID ON PRINCIPAL		112,245	112,245	110,790	110,859	0	1,386	0	1,386	0	112,245	0	0	0	986	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		.09/25/2009	PAID ON PRINCIPAL		46,188	46,188	45,193	45,237	0	951	0	951	0	46,188	0	0	0	388	06/25/2037	1
546265 T2 5	LOUISIANA HSG FIN AGCY 6.000		.08/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	50	12/01/2019	1FE
575911 BZ 4	MASSACHUSETTS ST INDL 7.350		.07/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,268	5,040	0	(40)	0	(40)	0	5,000	0	0	0	184	01/01/2028	1FE
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		.07/01/2009	PAID ON PRINCIPAL		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	600	01/01/2016	1FE
60415M B6 0	MINNESOTA HSG FIN AGCY 5.500		.07/01/2009	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	825	01/01/2017	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		.07/01/2009	PAID ON PRINCIPAL		20,000	20,000	20,920	20,709	0	(709)	0	(709)	0	20,000	0	0	0	675	07/01/2025	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		.08/01/2009	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	160	08/01/2011	1FE

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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.							
825445 AV 1	SHREVEPORT HOME MTG AU 6.750	....	.09/01/2009	PAID ON PRINCIPAL	.....	575,000	575,000	550,747	571,366	.....0	3,634	.....0	3,634	.....0	575,000	.....0	.....0	.....0	19,406	09/01/2010	1FE.....
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350	....	.07/01/2009	PAID ON PRINCIPAL	.....	10,000	10,000	10,000	10,000	.....0	.....0	.....0	.....0	.....0	10,000	.....0	.....0	.....0	318	07/01/2015	1FE.....
91755G 5R 7	UTAH HSG FIN AGCY S96 6.000	....	.07/01/2009	REDEEMED	.....	10,000	10,000	10,000	10,000	.....0	.....0	.....0	.....0	.....0	10,000	.....0	.....0	.....0	300	07/01/2014	1FE.....
939783 KT 2	WASHINGTON HSG DIST 1 5.200	....	.07/01/2009	PAID ON PRINCIPAL	.....	55,000	55,000	55,000	55,000	.....0	.....0	.....0	.....0	.....0	55,000	.....0	.....0	.....0	1,430	07/01/2018	1FE.....
313375 LL 5	FHR 1727 I CMO 6.500	....	.09/15/2009	PAID ON PRINCIPAL	.....	576,944	576,944	575,591	575,585	.....0	1,359	.....0	1,359	.....0	576,944	.....0	.....0	.....0	6,052	05/15/2024	1.....
31337B JR 2	FHR 1998 PE CMO 7.500	....	.09/17/2009	PAID ON PRINCIPAL	.....	37,182	37,182	38,576	37,117	.....0	64	.....0	64	.....0	37,182	.....0	.....0	.....0	392	10/17/2027	1.....
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	....	.09/25/2009	PAID ON PRINCIPAL	.....	20,744	20,744	21,418	21,355	.....0	(612)	.....0	(612)	.....0	20,744	.....0	.....0	.....0	236	12/25/2041	1.....
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	....	.09/19/2009	PAID ON PRINCIPAL	.....	17,436	17,436	18,150	18,180	.....0	(744)	.....0	(744)	.....0	17,436	.....0	.....0	.....0	238	09/19/2025	1.....
31358F J4 2	FNR 1991-11 H CMO 7.000	....	.09/25/2009	PAID ON PRINCIPAL	.....	493	493	474	488	.....0	5	.....0	5	.....0	493	.....0	.....0	.....0	6	02/25/2021	1.....
313921 DF 2	FNR 2001-55 PC CMO 6.500	....	.09/25/2009	PAID ON PRINCIPAL	.....	57,546	57,546	58,085	58,128	.....0	(582)	.....0	(582)	.....0	57,546	.....0	.....0	.....0	570	10/25/2031	1.....
31392B J4 9	FNR 2002-9 VG CMO 6.500	....	.09/25/2009	PAID ON PRINCIPAL	.....	4,298,137	4,298,137	4,363,953	4,288,403	.....0	9,735	.....0	9,735	.....0	4,298,137	.....0	.....0	.....0	45,303	05/25/2017	1.....
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	....	.09/25/2009	PAID ON PRINCIPAL	.....	355,597	355,597	342,779	345,244	.....0	10,353	.....0	10,353	.....0	355,597	.....0	.....0	.....0	3,843	02/25/2042	1.....
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	....	.09/25/2009	PAID ON PRINCIPAL	.....	171,903	171,903	170,861	170,950	.....0	952	.....0	952	.....0	171,903	.....0	.....0	.....0	2,103	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO 6.500	....	.09/25/2009	PAID ON PRINCIPAL	.....	80,861	80,861	80,748	80,650	.....0	211	.....0	211	.....0	80,861	.....0	.....0	.....0	850	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO 6.500	....	.09/25/2009	PAID ON PRINCIPAL	.....	33,921	33,921	35,903	36,658	.....0	(2,737)	.....0	(2,737)	.....0	33,921	.....0	.....0	.....0	306	04/25/2033	1.....
38373T SA 4	GNR 2001-62 PG CMO 6.000	....	.09/20/2009	PAID ON PRINCIPAL	.....	599,330	599,330	579,384	594,003	.....0	5,327	.....0	5,327	.....0	599,330	.....0	.....0	.....0	5,943	01/20/2031	1.....
383739 ZD 4	GNR 2001-7 OL CMO 6.500	....	.08/16/2009	PAID ON PRINCIPAL	.....	118,789	118,789	120,237	118,831	.....0	(41)	.....0	(41)	.....0	118,789	.....0	.....0	.....0	794	09/16/2030	1.....
38374L VC 2	GNR 2005-44 VA CMO 5.500	....	.09/20/2009	PAID ON PRINCIPAL	.....	126,098	126,098	127,147	126,711	.....0	(614)	.....0	(614)	.....0	126,098	.....0	.....0	.....0	1,158	05/20/2033	1.....
31337L 4S 4	FSPC T-017 A5 7.160	....	.09/25/2009	PAID ON PRINCIPAL	.....	96,714	96,714	96,700	96,275	.....0	439	.....0	439	.....0	96,714	.....0	.....0	.....0	1,157	07/25/2029	1FE.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment	46,922,045	46,822,840	47,175,154	46,835,4519,388	18,5360	27,9240	46,863,3750	58,670	58,670	841,982	XXX	XXX

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Bonds - Industrial and Miscellaneous

066053 AB 5	BAMH 1998-1 M 6.94009/10/2009	PAID ON PRINCIPAL	435,786	435,786	442,323	438,4250	(2,638)0	(2,638)0	435,786000	4,911	04/10/2023	2FE.....
12189P AM 4	BNSF 2002-2 TRUST 5.140	....	.07/15/2009	PAID ON PRINCIPAL	.....	108,851	108,851	109,946	109,684	.....0	(834)	.....0	(834)	.....0	108,851	.....0	.....0	.....0	2,797	01/15/2021	1FE.....
12200B AA 6	BNSF 2004-1 TRUST 4.575	....	.07/15/2009	PAID ON PRINCIPAL	.....	7,465	7,465	7,465	7,465	.....0	.....0	.....0	.....0	7,465	.....0	.....0	.....0	171	01/15/2021	1FE.....	
05577@ AG 5	BNSF 2009-A SER A 6.550	....	.08/26/2009	PAID ON PRINCIPAL	.....	46,454	46,454	46,454	46,454	.....0	.....0	.....0	.....0	46,454	.....0	.....0	.....0	1,521	02/26/2021	1.....	
05577@ AH 3	BNSF 2009-A SER B 6.550	....	.08/26/2009	PAID ON PRINCIPAL	.....	44,709	44,709	44,709	44,709	.....0	.....0	.....0	.....0	44,709	.....0	.....0	.....0	1,464	02/26/2021	1.....	
05577@ AJ 9	BNSF 2009-A SER C 6.550	....	.08/26/2009	PAID ON PRINCIPAL	.....	13,943	13,943	13,943	13,943	.....0	.....0	.....0	.....0	13,943	.....0	.....0	.....0	457	02/26/2021	1.....	
05577@ AK 6	BNSF 2009-A SER D 6.550	....	.08/26/2009	PAID ON PRINCIPAL	.....	14,059	14,059	14,059	14,059	.....0	.....0	.....0	.....0	14,059	.....0	.....0	.....0	460	02/26/2021	1.....	
05577@ AM 2	BNSF 2009-A SER E 6.550	....	.08/26/2009	PAID ON PRINCIPAL	.....	5,835	5,835	5,835	5,835	.....0	.....0	.....0	.....0	5,835	.....0	.....0	.....0	191	02/26/2021	1.....	
14149Y AF 5	CARDINAL HEALTH 6.750	....	.09/11/2009	TENDERED	.....	5,362,500	5,000,000	5,491,750	5,176,287	.....0	(55,667)	.....0	(55,667)	.....0	5,120,619	.....0	241,881	241,881	193,125	02/15/2011	2FE.....
163893 AA 8	CHEMTURA CORP 6.875	....	.07/24/2009	MORGAN STANLEY	.....	2,244,375	2,830,000	1,273,500	1,443,300	1,376,132	130	1,546,062	(169,800)	.....0	1,273,500	.....0	970,875	970,875	.....0	06/01/2016	6FE.....
172967 CN 9	CITIGROUP INC 4.250	....	.07/29/2009	MATURED	.....	2,000,000	2,000,000	1,994,560	1,999,251	.....0	749	.....0	749	.....0	2,000,000	.....0	.....0	.....0	42,500	07/29/2009	1FE.....
184502 AP 7	CLEAR CHANNEL COMMUNIC 5.750	....	.08/28/2009	TENDERED	.....	1,480,000	4,000,000	580,000	580,000	.....0	.....0	.....0	.....0	580,000	.....0	900,000	900,000	142,472	01/15/2013	6FE.....	
125896 AQ 3	CMS ENERGY CORP 8.500	....	.07/23/2009	TENDERED	.....	103,750	100,000	111,250	98,481	6,426	(1,145)	.....0	5,282	.....0	103,763	.....0	(13)	(13)	2,314	04/15/2011	3FE.....
20846Q HN 1	CNF 2001-3 A4 6.910	....	.09/01/2009	PAID ON PRINCIPAL	.....	206,794	206,794	206,782	128,886	77,899	8	.....0	77,908	.....0	206,794	.....0	.....0	.....0	2,338	05/01/2033	4FE.....
20846Q JW 9	CNF 2002-2 A2 6.030	....	.09/01/2009	PAID ON PRINCIPAL	.....	97,922	97,922	98,136	70,776	27,341	(195)	.....0	27,146	.....0	97,922	.....0	.....0	.....0	978	03/01/2033	3FE.....
20453E AC 3	COMPLETE PRODUCTION SE 8.000	....	.07/23/2009	FTN FINANCIAL	.....	168,750	200,000	200,000	126,000	74,000	.....0	.....0	74,000	.....0	200,000	.....0	(31,250)	(31,250)	1,911	12/15/2016	4FE.....
22540V NE 8	CSFB 2001-CK6 GT2 8.770	....	.09/15/2009	PAID ON PRINCIPAL	.....	30,513	30,513	36,692	32,614	.....0	(2,100)	.....0	(2,100)	.....0	30,513	.....0	.....0	.....0	424	08/15/2036	1FE.....
126650 AW 0	CVS LEASE PASS THRU CE 5.298	....	.09/10/2009	PAID ON PRINCIPAL	.....	29,226	29,226	28,075	28,165	.....0	1,062	.....0	1,062	.....0	29,226	.....0	.....0	.....0	258	01/11/2027	2FE.....
126659 AA 9	CVS LEASE PASS THRU CE 8.353	....	.09/10/2009	PAID ON PRINCIPAL	.....	10,766	10,766	10,766	10,766	.....0	.....0	.....0	.....0	10,766	.....0	.....0	.....0	.....0	148	07/10/2031	2FE.....
233835 AA 5	DAIMLERCHRYSLER N.A. 7.200	....	.09/01/2009	MATURED	.....	1,000,000	1,000,000	1,117,790	1,017,801	.....0	(17,801)	.....0	(17,801)	.....0	1,000,000	.....0	.....0	.....0	36,000	09/01/2009	2FE.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	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)
251591 AN 3	DEVELOPERS DIVERSIFIED 5.375		09/17/2009	TENDERED		4,454,100	4,949,000	4,851,703	4,890,750	0	10,131	0	10,131	0	4,900,913	0	(446,813)	(446,813)	112,315	10/15/2012	3FE
25212E AH 3	DEX MEDIA INC 9.000		09/10/2009	GOLDMAN SACHS & CO		127,300	670,000	83,750	123,952	0	40,200	40,200	(40,200)	0	83,750	0	43,550	43,550	0	11/15/2013	6FE
254063 AQ 3	DILLARDS INC 7.850		09/10/2009	PALI CAPITAL INC		91,250	100,000	57,500	60,500	42,662	(171)	45,491	(3,000)	0	57,500	0	33,750	33,750	3,576	10/01/2012	4FE
DMYGNN 01 9	ENHANCED ALABAMA SER 2		08/15/2009	MATURED		136,410	136,410	136,410	136,410	0	0	0	0	0	136,410	0	0	0	28,064	03/01/2014	1FE
31430Q AL 1	FELCOR LODGING 9.000		08/31/2009	J P MORGAN CHASE SECURI		93,500	100,000	110,750	74,000	29,788	(1,001)	0	28,787	0	102,787	0	(9,287)	(9,287)	2,300	06/01/2011	4FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		09/21/2009	PAID ON PRINCIPAL		100,453	100,453	100,453	100,453	0	0	0	0	0	100,453	0	0	0	942	09/20/2020	3FE
37042S 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
373334 FY 2	GEORGIA POWER 4.100		08/15/2009	MATURED		2,500,000	2,500,000	2,499,050	2,499,782	0	218	0	218	0	2,500,000	0	0	0	51,250	08/15/2009	1FE
393505 BC 5	GT 1993-2 B 8.000		09/15/2009	PAID ON PRINCIPAL		112,869	112,869	104,945	107,199	0	5,669	0	5,669	0	112,869	0	0	0	1,831	07/15/2018	6FE
393505 ES 7	GT 1994-8 B1 9.100		09/15/2009	PAID ON PRINCIPAL		233,729	233,729	233,510	233,748	0	(19)	0	(19)	0	233,729	0	0	0	3,601	04/15/2025	2FE
393505 Y2 2	GT 1999-3 M1 6.960		09/30/2009	WRITE OFF		30	331,474	109,936	33,253	0	(12,824)	0	(12,824)	0	20,430	0	(20,400)	(20,400)	4,875	02/01/2031	5FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2009	PAID ON PRINCIPAL		262,275	262,275	262,160	200,306	31,498	30,471	0	61,969	0	262,275	0	0	0	3,465	05/01/2031	5FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2009	PAID ON PRINCIPAL		174,333	174,333	174,254	132,792	7,955	33,585	0	41,541	0	174,333	0	0	0	2,284	03/01/2030	5FE
437076 AL 6	HOME DEPOT INC 3.750		09/15/2009	MATURED		15,000	15,000	14,748	14,851	0	149	0	149	0	15,000	0	0	0	281	09/15/2009	2FE
4042Q0 AN 9	HSBC BANK USA 3.875		09/15/2009	MATURED		14,000	14,000	13,750	13,883	0	117	0	117	0	14,000	0	0	0	271	09/15/2009	1FE
478160 AK 0	JOHNSON & JOHNSON 6.625		09/01/2009	MATURED		7,250,000	7,250,000	8,196,139	7,360,364	0	(110,364)	0	(110,364)	0	7,250,000	0	0	0	240,156	09/01/2009	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		09/01/2009	PAID ON PRINCIPAL		125,288	125,288	124,030	124,256	0	1,031	0	1,031	0	125,288	0	0	0	766	04/30/2018	1FE
521865 AJ 4	LEAR CORP 5.750		07/24/2009	MORGAN STANLEY		840,000	2,000,000	500,000	740,000	930,000	0	1,170,000	(240,000)	0	500,000	0	340,000	340,000	0	08/01/2014	6FE
DMYGNN 08 4	LOUISIANA TAX CREDIT N		07/15/2009	MATURED		43,170	43,170	43,170	43,170	0	0	0	0	0	43,170	0	0	0	14,133	03/01/2013	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		09/04/2009	PAID ON PRINCIPAL		32,000	32,000	32,000	32,000	0	0	0	0	0	32,000	0	0	0	854	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2009	PAID ON PRINCIPAL		43,000	43,000	43,000	43,000	0	0	0	0	0	43,000	0	0	0	1,134	07/29/2029	1FE
5526E0 AL 7	MBNA AMERICA BANK NA 4.625		08/03/2009	MATURED		5,000,000	5,000,000	4,984,550	4,997,794	0	2,206	0	2,206	0	5,000,000	0	0	0	115,625	08/03/2009	1FE
637432 CV 5	NATIONAL RURAL UTILITI 5.750		08/28/2009	MATURED		72,000	72,000	75,918	72,227	0	(227)	0	(227)	0	72,000	0	0	0	2,070	08/28/2009	1FE
67413S DQ 8	OAK 1998-B M2 7.025		09/30/2009	WRITE OFF		30	46,303	2,885	0	0	0	0	0	0	0	0	30	30	492	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2009	PAID ON PRINCIPAL		126,808	126,808	115,987	113,928	0	12,880	0	12,880	0	126,808	0	0	0	1,203	11/15/2032	5FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2009	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1
69351U AB 9	PPL ELECTRIC UTILITIES 6.250		08/15/2009	MATURED		4,000,000	4,000,000	3,982,760	3,997,982	0	2,018	0	2,018	0	4,000,000	0	0	0	125,000	08/15/2009	1FE
69361L AH 4	PSE&G ENERGY HOLDINGS 8.500		09/08/2009	TENDERED		110,000	100,000	109,750	94,262	10,134	(1,201)	0	8,933	0	103,195	0	6,805	6,805	2,101	06/15/2011	3FE
76009N AE 0	RENT-A-CENTER 7.500		07/28/2009	REDEEMED		289,000	289,000	284,665	265,880	21,444	676	0	22,120	0	288,000	0	1,000	1,000	5,238	05/01/2010	4FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/03/2009	PAID ON PRINCIPAL		3,624	3,624	3,624	3,624	0	0	0	0	0	3,624	0	0	0	99	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/03/2009	PAID ON PRINCIPAL		1,018	1,018	1,018	1,018	0	0	0	0	0	1,018	0	0	0	28	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2009	PAID ON PRINCIPAL		27,106	27,106	27,106	27,106	0	0	0	0	0	27,106	0	0	0	637	01/02/2024	1FE
925524 AZ 3	VIACOM INC 5.750		08/28/2009	TENDERED		2,122,500	2,000,000	1,990,630	1,995,190	0	1,258	0	1,258	0	1,996,448	0	126,052	126,052	38,333	04/30/2011	2FE
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2009	PAID ON PRINCIPAL		188,975	188,975	171,967	171,967	0	17,008	0	17,008	0	188,975	0	0	0	1,909	05/07/2026	1FE
92977F AD 4	WAOT 2006-A A4 5.380		09/20/2009	PAID ON PRINCIPAL		428,058	428,058	389,533	389,533	0	38,525	0	38,525	0	428,058	0	0	0	3,761	03/20/2013	1FE
063671 DB 4	BANK OF MONTREAL 4.300		09/04/2009	MATURED		3,000,000	3,000,000	2,998,260	2,999,587	0	413	0	413	0	3,000,000	0	0	0	64,500	09/04/2009	1FE
146900 AC 9	CASCADES INC 7.250	A.	07/27/2009	CANTOR FITZGERALD		1,368,750	1,500,000	1,582,500	765,000	769,872	(9,056)	0	760,816	0	1,525,816	0	(157,066)	(157,066)	49,844	02/15/2013	4FE
14911Z AG 6	CATERPILLAR FINANCIAL 4.600	C.	07/14/2009	MATURED		1,375,000	1,375,000	1,373,878	1,374,843	0	157	0	157	0	1,375,000	0	0	0	31,625	07/14/2009	1FE
292505 AC 8	ENCANA CORP 4.600	A.	08/15/2009	MATURED		2,000,000	2,000,000	2,043,320	2,006,167	0	(6,167)	0	(6,167)	0	2,000,000	0	0	0	46,000	08/15/2009	2FE
564440 AB 1	MANS 2001-1 A2 6.571	A.	09/15/2009	PAID ON PRINCIPAL		514,139	514,139	514,139	514,139	0	0	0	0	0	514,139	0	0	0	4,173	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	09/14/2009	PAID ON PRINCIPAL		35,733	35,733	35,731	35,721	0	11	0	11	0	35,733	0	0	0	265	12/12/2038	1FE

QE05.11

SCHEDULE D - PART 4

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

QE05.12

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.							
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	09/14/2009	PAID ON PRINCIPAL		44,173	44,173	44,173	44,143	0	31	0	31	0	44,173	0	0	0	262	09/12/2019	1FE
111021 AE 1	BRITISH TELECOM PLC 9.625	F.	07/15/2009	GOLDMAN SACHS & CO.		225,358	200,000	275,273	271,727	0	(890)	0	(890)	0	270,838	0	(45,480)	(45,480)	1,872	12/15/2030	2FE
69829V AD 7	PANAMERICAN BEVERAGES 7.250	F.	07/01/2009	MATURED		1,000,000	1,000,000	1,095,000	1,009,557	0	(9,557)	0	(9,557)	0	1,000,000	0	0	0	36,250	07/01/2009	1FE
803035 AA 2	SANWA FINANCE ARUBA AE 8.350	F.	07/15/2009	MATURED		160,000	160,000	183,614	162,432	0	(2,432)	0	(2,432)	0	160,000	0	0	0	6,680	07/15/2009	1FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		1,818,409	1,818,409	1,838,369	1,836,435	0	(18,026)	0	(18,026)	0	1,818,409	0	0	0	13,343	01/25/2034	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		567,027	567,027	550,725	553,548	0	13,479	0	13,479	0	567,027	0	0	0	4,220	07/25/2018	1FE
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		165,643	165,643	157,516	158,515	0	7,128	0	7,128	0	165,643	0	0	0	1,168	06/25/2033	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		364,071	364,071	368,963	366,697	0	(2,626)	0	(2,626)	0	364,071	0	0	0	3,285	11/25/2033	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.968		09/25/2009	PAID ON PRINCIPAL		143,370	143,370	137,859	142,508	0	(39,175)	0	(39,175)	0	103,333	0	40,037	40,037	1,955	10/25/2046	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.973		07/27/2009	PAID ON PRINCIPAL		252,238	252,238	242,542	250,721	0	1,517	0	1,517	0	252,238	0	0	0	1,257	10/25/2046	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		772,717	772,717	765,702	767,015	0	5,703	0	5,703	0	772,717	0	0	0	5,451	10/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		2,167,011	2,167,011	2,205,948	2,189,178	0	(22,167)	0	(22,167)	0	2,167,011	0	0	0	18,736	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		354,323	354,323	351,666	352,055	0	2,268	0	2,268	0	354,323	0	0	0	2,697	12/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		730,332	730,332	714,812	717,249	0	13,082	0	13,082	0	730,332	0	0	0	4,394	05/25/2018	1FE
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		09/25/2009	PAID ON PRINCIPAL		655,678	655,678	637,032	643,695	0	11,983	0	11,983	0	655,678	0	0	0	5,764	08/25/2033	1FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		1,933,101	1,933,101	1,955,075	1,949,522	0	(16,421)	0	(16,421)	0	1,933,101	0	0	0	15,241	08/25/2034	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.453		09/30/2009	PAID ON PRINCIPAL		105,283	105,283	104,756	104,735	0	548	0	548	0	105,283	0	0	0	682	12/28/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		463,069	463,069	463,402	463,263	0	(194)	0	(194)	0	463,069	0	0	0	3,799	02/25/2020	1FE
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		318,804	318,804	301,867	303,764	0	15,040	0	15,040	0	318,804	0	0	0	2,059	11/25/2033	1FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		834,744	834,744	839,439	839,541	0	(4,797)	0	(4,797)	0	834,744	0	0	0	6,060	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		283,902	283,902	288,870	289,285	0	(5,383)	0	(5,383)	0	283,902	0	0	0	2,454	04/25/2034	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		885,151	885,151	884,875	884,618	0	533	0	533	0	885,151	0	0	0	4,611	05/25/2020	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		692,265	692,265	686,694	687,242	0	5,023	0	5,023	0	692,265	0	0	0	5,361	01/25/2019	1FE
36228F AE 6	GSMPS 1998-2 A CMO 7.750		09/19/2009	PAID ON PRINCIPAL		23,703	23,703	23,446	23,465	0	238	0	238	0	23,703	0	0	0	329	05/19/2027	1FE
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		09/19/2009	PAID ON PRINCIPAL		2,256	2,256	2,311	2,310	0	(54)	0	(54)	0	2,256	0	0	0	26	08/19/2029	1FE
36228F EC 6	GSMPS 2001-2 A CMO 7.500		09/19/2009	PAID ON PRINCIPAL		5,558	5,558	5,766	5,888	0	(330)	0	(330)	0	5,558	0	0	0	70	06/15/2032	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.143		07/25/2009	PAID ON PRINCIPAL		34,086	34,086	34,549	34,371	0	(285)	0	(285)	0	34,086	0	0	0	146	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.144		09/25/2009	PAID ON PRINCIPAL		53,218	53,218	53,941	53,663	0	(445)	0	(445)	0	53,218	0	0	0	476	01/25/2035	1FE
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.787		09/25/2009	PAID ON PRINCIPAL		1,408,064	1,408,064	1,283,707	1,333,131	0	(46,339)	0	(46,339)	0	1,286,792	0	121,272	121,272	13,271	03/25/2037	1FE
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.790		07/25/2009	PAID ON PRINCIPAL		1,092,373	1,092,373	995,898	1,034,240	0	58,133	0	58,133	0	1,092,373	0	0	0	4,365	03/25/2037	1FE
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		88,748	88,748	88,898	88,998	0	(150)	0	(150)	0	88,748	0	0	0	407	06/25/2018	1FE
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		30,020	30,020	30,316	29,938	0	82	0	82	0	30,020	0	0	0	331	12/25/2017	1FE
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		566,776	566,776	574,923	572,715	0	(5,939)	0	(5,939)	0	566,776	0	0	0	3,836	10/25/2033	1FE
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		734,623	734,623	741,969	739,959	0	(5,336)	0	(5,336)	0	734,623	0	0	0	5,948	02/25/2033	1FE
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		845,023	845,023	850,040	848,011	0	(2,988)	0	(2,988)	0	845,023	0	0	0	6,223	12/25/2033	1FE
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		1,210,787	1,210,787	1,204,165	1,204,883	0	5,903	0	5,903	0	1,210,787	0	0	0	9,674	09/25/2033	1FE
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		671,609	671,609	671,669	671,147	0	462	0	462	0	671,609	0	0	0	5,133	02/25/2019	1FE
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		1,173,346	1,173,346	1,172,796	1,171,959	0	1,387	0	1,387	0	1,173,346	0	0	0	7,919	07/25/2034	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		235,871	235,871	241,399	247,728	0	(11,857)	0	(11,857)	0	235,871	0	0	0	2,319	02/25/2034	1FE
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		633,015	633,015	626,190	627,416	0	5,599	0	5,599	0	633,015	0	0	0	4,657	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		777,250	777,250	780,711	779,335	0	(2,084)	0	(2,084)	0	777,250	0	0	0	6,160	02/25/2020	1FE

SCHEDULE D - PART 4

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

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/Decrease, Current Year's Amortization/Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16 (Book/Adjusted Carrying Value At Disposal Date), 17 (Foreign Exchange Gain (Loss) on Disposal), 18 (Realized Gain (Loss) on Disposal), 19 (Total Gain (Loss) on Disposal), 20 (Bond Interest/Stock Dividends Received During Year), 21 (Maturity Date), 22 (NAIC Designation or Market Indicator).

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
44107P 10 4	HOST HOTELS & RESORTS INC.....		.08/10/2009	VARIOUS.....	11,500.000	119,632	XXX	85,372	33,281	0	0	40,292	(40,292)	0	45,080	0	74,552	74,552	425	XXX	L
49446R 10 9	KIMCO REALTY CORP.....		.08/10/2009	JP MORGAN.....	1,100.000	12,938	XXX	8,382	0	0	0	0	0	8,382	0	4,556	4,556	66	XXX	L	
49455U 10 0	KINDER MORGAN MANAGMENT LLC.....		.08/21/2009	SELL FRACTIONAL SHARE.....	0.360	17	XXX	13	13	0	0	0	0	13	0	3	3	0	XXX	L	
517942 10 8	LASALLE HOTEL PROPERTIES.....		.07/08/2009	RAYMOND JAMES.....	3,690.000	38,950	XXX	43,620	0	0	22,070	(22,070)	0	21,550	0	17,401	17,401	74	XXX	L	
531172 10 4	LIBERTY PROPERTY TRUST.....		.08/10/2009	JP MORGAN.....	1,100.000	35,032	XXX	20,834	20,834	0	0	0	0	20,834	0	14,198	14,198	1,568	XXX	L	
554382 10 1	MACERICH CO.....		.09/28/2009	VARIOUS.....	2,700.600	74,637	XXX	16,465	16,465	0	0	0	0	16,465	0	58,171	58,171	3,534	XXX	L	
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		.09/01/2009	RBC CAPITAL MARKETS.....	16,095.000	509,051	XXX	486,269	0	0	0	0	0	486,269	0	22,782	22,782	0	XXX	L	
729251 10 8	PLUM CREEK TIMBER CO.....		.08/04/2009	JP MORGAN.....	2,200.000	70,599	XXX	83,232	63,954	0	19,278	(19,278)	0	63,954	0	6,645	6,645	2,898	XXX	L	
743410 10 2	PROLOGIS.....		.09/16/2009	VARIOUS.....	5,000.000	53,102	XXX	81,274	32,500	0	48,774	(48,774)	0	32,500	0	20,602	20,602	2,045	XXX	L	
74460D 10 9	PUBLIC STORAGE INC.....		.08/17/2009	VARIOUS.....	4,500.000	319,327	XXX	255,900	248,625	0	7,275	(7,275)	0	248,625	0	70,702	70,702	10,361	XXX	L	
758849 10 3	REGENCY CENTERS CORP.....		.09/28/2009	VARIOUS.....	7,300.000	257,032	XXX	321,259	269,928	(75,967)	127,298	(203,265)	0	193,961	0	63,071	63,071	10,056	XXX	L	
78440X 10 1	SL GREEN REALTY CORP.....		.09/16/2009	VARIOUS.....	6,400.000	233,508	XXX	148,460	61,811	(6,731)	79,340	(86,071)	0	69,120	0	164,388	164,388	4,953	XXX	L	
828806 10 9	SIMON PROPERTY GROUP INC.....		.08/10/2009	VARIOUS.....	900.310	57,916	XXX	59,171	30,913	0	28,258	(28,258)	0	30,913	0	27,003	27,003	0	XXX	L	
875465 10 6	TANGER FACTORY OUTLET CENTERS II.....		.08/10/2009	JP MORGAN.....	200.000	7,608	XXX	6,172	6,714	(542)	0	(542)	0	6,172	0	1,436	1,436	229	XXX	L	
876664 10 3	TAUBMAN CENTERS INC.....		.07/10/2009	JEFFERIES & COMPANY INC.....	2,800.000	62,409	XXX	47,712	47,712	0	0	0	0	47,712	0	14,697	14,697	3,486	XXX	L	
902653 10 4	UDR INC.....		.08/10/2009	JP MORGAN.....	4,100.000	54,411	XXX	47,377	35,301	0	12,076	(12,076)	0	35,301	0	19,110	19,110	21,987	XXX	L	
929042 10 9	VORNADO REALTY TRUST.....		.07/09/2009	SELL FRACTIONAL SHARE.....	0.920	42	XXX	30	30	0	0	0	0	30	0	11	11	0	XXX	L	
948741 10 3	WEINGARTEN REALTY INVESTORS.....		.09/28/2009	VARIOUS.....	7,400.000	150,136	XXX	111,560	0	0	4,992	(4,992)	0	106,568	0	43,568	43,568	3,225	XXX	L	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,921,348	XXX	3,673,259	2,022,644	(89,771)	934,805	(1,024,576)	0	2,738,455	0	1,182,892	1,182,892	150,880	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....					3,921,348	XXX	3,673,259	2,022,644	(89,771)	934,805	(1,024,576)	0	2,738,455	0	1,182,892	1,182,892	150,880	XXX	XXX	
9799999.	Total - Common Stocks.....					3,921,348	XXX	3,673,259	2,022,644	(89,771)	934,805	(1,024,576)	0	2,738,455	0	1,182,892	1,182,892	150,880	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....					3,921,348	XXX	3,673,259	2,022,644	(89,771)	934,805	(1,024,576)	0	2,738,455	0	1,182,892	1,182,892	150,880	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					391,888,113	XXX	430,860,535	388,669,495	3,477,870	(5,378,323)	3,736,558	(5,637,011)	3,736,546	388,509,416	(486,597)	3,865,291	3,378,694	11,713,098	XXX	XXX

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

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

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 Futures Positions - Hedging Transactions												
US 5-YR NOTE.....	136	12/01/2009..	15,608,125	15,788,750	(180,625)	08/26/2009..	CBT.....	0	0	0	(180,625)	136,000
US 10-YR NOTE.....	310	12/01/2009..	36,163,438	36,681,719	(518,281)	08/26/2009..	CBT.....	0	0	0	(518,281)	558,000
US 10-YR NOTE.....	500	12/01/2009..	59,000,000	59,164,063	(164,063)	09/25/2009..	CBT.....	0	0	0	(164,063)	900,000
US 10-YR NOTE.....	500	12/01/2009..	58,906,250	59,164,063	(257,813)	09/10/2009..	CBT.....	0	0	0	(257,813)	900,000
US 10-YR NOTE.....	500	12/01/2009..	58,820,313	59,164,063	(343,750)	09/02/2009..	CBT.....	0	0	0	(343,750)	900,000
US 30-YR NOTE.....	54	12/01/2009..	6,464,391	6,554,250	(89,859)	08/26/2009..	CBT.....	0	0	0	(89,859)	172,800
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			234,962,517	236,516,906	(1,554,389)	XXX.....	XXX.....	0	0	0	(1,554,389)	3,566,800
0899999. Subtotal - Short Futures Positions.....			234,962,517	236,516,906	(1,554,389)	XXX.....	XXX.....	0	0	0	(1,554,389)	3,566,800
2599999. Subtotal - Hedging Transactions.....			234,962,517	236,516,906	(1,554,389)	XXX.....	XXX.....	0	0	0	(1,554,389)	3,566,800
9999999. Totals.....			234,962,517	236,516,906	(1,554,389)	XXX.....	XXX.....	0	0	0	(1,554,389)	3,566,800

QE07

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.....	.....0.283	.....(28)	.....0	.....7,494	.....7,494	.....7,494	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....150,753	.....(859,229)	.....157,148	XXX
Citibank, N.A. - London.....	London,UK.....	C.....0.000	.....0	.....0	.....4,349,940	.....4,388,736	.....4,719,565	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	.....4,264,674	.....1,468,974	.....1,512,208	XXX
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,261	.....111,261	.....111,280	XXX
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....15,854,688	.....17,100,425	.....23,364,019	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....10,655	.....(63,891)	.....6,872	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....(28)	.....0	.....24,759,464	.....22,163,770	.....29,888,586	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....(28)	.....0	.....24,759,464	.....22,163,770	.....29,888,586	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	.....XXX	.....2,915	.....2,922	.....2,922	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....(28)	.....0	.....24,762,379	.....22,166,692	.....29,891,508	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Government Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		09/15/2009	0.000	12/10/2009	5,497,818	0	458
0499999. All Other Government Issuer Obligations.....					5,497,818	0	458
1099999. Total - All Other Government Bonds					5,497,818	0	458
Total							
7799999. Subtotals - Issuer Obligations.....					5,497,818	0	458
8399999. Subtotals - Bonds.....					5,497,818	0	458
8699999. Total - Cash Equivalents.....					5,497,818	0	458

QE09



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

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	5	(1,619,995)	500,000	1	49,543
2. Alaska.....AK.....	0	0	0	0	465	0	0	(232)
3. Arizona.....AZ.....	0	0	1,000,000	2	16,394	1,560,000	11	(312,876)
4. Arkansas.....AR.....	0	0	0	7	(757,487)	1,900,001	9	(239,161)
5. California.....CA.....	0	0	237,097	1	12,589	0	1	(99,060)
6. Colorado.....CO.....	0	0	0	0	25,236	0	0	(23,996)
7. Connecticut.....CT.....	0	0	4,483,746	5	1,134,306	10,570,722	5	(103,236)
8. Delaware.....DE.....	0	0	0	0	(20,329)	0	0	(40,258)
9. District of Columbia.....DC.....	0	0	0	1	(32,121)	4	4	(139,212)
10. Florida.....FL.....	0	0	75,000	4	(241,193)	25,000	0	(126,257)
11. Georgia.....GA.....	0	0	400,000	6	(1,204,485)	425,000	2	(102,021)
12. Hawaii.....HI.....	0	0	0	0	91	0	0	(12,467)
13. Idaho.....ID.....	0	0	0	0	171	0	0	(781)
14. Illinois.....IL.....	0	0	1,576,767	5	1,063,367	6,451,324	24	(417,961)
15. Indiana.....IN.....	0	0	207,001	10	(284,905)	518,003	11	(8,209)
16. Iowa.....IA.....	0	0	425,000	3	450,442	1,900,000	3	(270,779)
17. Kansas.....KS.....	0	0	0	0	(64,922)	100,000	1	(158,185)
18. Kentucky.....KY.....	0	0	24,000	0	20,138	601,000	3	(105,082)
19. Louisiana.....LA.....	0	0	368,166	24	(1,481,337)	5,589,505	57	(290,777)
20. Maine.....ME.....	0	0	0	0	13,426	200,000	1	(33,405)
21. Maryland.....MD.....	0	0	990,000	2	983,360	0	0	(8,513)
22. Massachusetts.....MA.....	0	0	465,000	3	(1,695,154)	950,000	3	(21,726)
23. Michigan.....MI.....	0	0	0	0	28,601	0	0	(12,821)
24. Minnesota.....MN.....	0	0	0	1	(193,688)	0	0	(177,907)
25. Mississippi.....MS.....	0	0	625,000	90	(2,527,391)	7,259,000	58	(234,295)
26. Missouri.....MO.....	0	0	0	3	(463,973)	1,850,001	5	(117,389)
27. Montana.....MT.....	0	0	349,450	4	(220,718)	543,166	2	(30,577)
28. Nebraska.....NE.....	0	0	200,000	2	(29,364)	400,000	2	(87,687)
29. Nevada.....NV.....	0	0	0	0	10,515	200,000	1	(20,462)
30. New Hampshire.....NH.....	0	0	0	1	1,694	0	0	(13,103)
31. New Jersey.....NJ.....	0	0	6,667	1	19,987	0	0	(42,874)
32. New Mexico.....NM.....	0	0	0	0	(222)	0	0	(5,124)
33. New York.....NY.....	(353)	1,505	87,121	2	34,019	519,607	2	(7,214)
34. North Carolina.....NC.....	0	0	0	0	50,205	1,000,000	1	(274,870)
35. North Dakota.....ND.....	0	0	0	0	16,592	0	0	(60,728)
36. Ohio.....OH.....	0	0	495,000	5	(964,971)	2,019,400	3	(175,476)
37. Oklahoma.....OK.....	0	0	0	0	1,353	0	0	(6,167)
38. Oregon.....OR.....	0	0	0	0	6,942	0	0	(11,087)
39. Pennsylvania.....PA.....	0	0	1,000,750	15	(674,348)	1,157,001	11	(102,626)
40. Rhode Island.....RI.....	0	0	0	0	3,550	50,000	1	(6,130)
41. South Carolina.....SC.....	0	0	175,000	3	(562,885)	300,000	1	(65,573)
42. South Dakota.....SD.....	0	0	0	0	7,839	0	0	(65,531)
43. Tennessee.....TN.....	0	0	(6,650)	7	214,863	682,900	13	(160,573)
44. Texas.....TX.....	0	0	0	1	(330,480)	1,201,000	4	(229,676)
45. Utah.....UT.....	0	0	0	0	62,507	50,000	1	(26,553)
46. Vermont.....VT.....	0	0	0	0	76	0	0	(1,866)
47. Virginia.....VA.....	0	0	292,827	6	(478,301)	950,000	4	(414,876)
48. Washington.....WA.....	0	0	1,000,000	1	9,614	50,003	3	(24,903)
49. West Virginia.....WV.....	0	0	796,097	7	818,239	1,100,000	4	(673,841)
50. Wisconsin.....WI.....	0	0	0	0	88,070	0	1	52,508
51. Wyoming.....WY.....	0	0	0	0	737	0	0	(6,785)
52. American Samoa.....AS.....	0	0	0	0	0	0	0	0
53. Guam.....GU.....	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR.....	0	0	0	0	7,066	250,000	2	(15,733)
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	674	0	0	(45)
59. Totals.....	(353)	1,505	15,273,039	227	(8,656,642)	50,872,637	255	(5,354,906)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	674	0	0	(45)
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	674	0	0	(45)



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

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	304,909	0	1	73,687
2. Alaska.....AK	0	0	0	0	1,456	0	0	(728)
3. Arizona.....AZ	0	0	0	0	14,696	0	0	(214,928)
4. Arkansas.....AR	0	0	0	0	(52,570)	75,000	2	(164,988)
5. California.....CA	0	0	0	1	(13,277)	928	1	(288,967)
6. Colorado.....CO	0	0	0	0	49,139	0	0	(46,724)
7. Connecticut.....CT	0	0	0	0	57,235	450,000	3	(536,424)
8. Delaware.....DE	0	0	0	0	(102,307)	0	0	(202,603)
9. District of Columbia.....DC	0	0	225,000	1	(2,197)	2,303,094	3	(117,877)
10. Florida.....FL	0	0	5,000,000	2	7,204,413	3,002,469	3	(323,022)
11. Georgia.....GA	0	0	450,000	2	(243,701)	420,003	5	(209,692)
12. Hawaii.....HI	0	0	0	0	51	0	0	(7,017)
13. Idaho.....ID	0	0	0	0	3	0	0	(13)
14. Illinois.....IL	0	0	5,839,044	42	9,014,507	45,317,393	105	(774,604)
15. Indiana.....IN	0	0	0	0	177,070	237,001	2	(4,566)
16. Iowa.....IA	0	0	0	0	7,572	0	0	(80,589)
17. Kansas.....KS	0	0	0	0	(97,509)	0	0	(237,585)
18. Kentucky.....KY	0	0	0	0	15,229	0	0	(79,463)
19. Louisiana.....LA	0	0	(75,000)	3	(178,941)	1,120,000	14	(188,054)
20. Maine.....ME	0	0	0	1	(981,180)	0	0	(46,826)
21. Maryland.....MD	0	0	0	0	11,968	0	0	(40,876)
22. Massachusetts.....MA	0	0	0	0	13,953	1,000,000	1	(7,608)
23. Michigan.....MI	0	0	(25,000)	0	16,521	0	0	(18,612)
24. Minnesota.....MN	0	0	17,083	1	20,657	0	0	(152,669)
25. Mississippi.....MS	0	0	100,000	1	(187,816)	0	0	(40,449)
26. Missouri.....MO	0	0	0	0	10,310	0	0	(33,592)
27. Montana.....MT	0	0	0	0	13,550	0	0	(30,506)
28. Nebraska.....NE	0	0	0	0	23,070	0	1	(98,033)
29. Nevada.....NV	0	0	0	0	10,972	0	0	(21,351)
30. New Hampshire.....NH	0	0	0	0	5,306	0	0	(41,053)
31. New Jersey.....NJ	0	0	0	0	18,621	0	0	(59,939)
32. New Mexico.....NM	0	0	0	0	(3,015)	0	0	(69,672)
33. New York.....NY	0	0	803,456	5	54,551	4,575,003	9	(24,560)
34. North Carolina.....NC	0	0	0	1	100,245	130,000	4	(548,836)
35. North Dakota.....ND	0	0	0	0	12,642	0	0	(46,269)
36. Ohio.....OH	0	0	0	0	86,551	248,626	3	(151,833)
37. Oklahoma.....OK	0	0	0	0	7,812	0	0	(35,607)
38. Oregon.....OR	0	0	0	0	44,836	0	0	(71,613)
39. Pennsylvania.....PA	0	0	5,361,132	17	(421,779)	2,749,903	12	(323,852)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	(1,000)	0	(524,818)	1,900,000	5	(141,708)
42. South Dakota.....SD	0	0	0	0	6,030	0	0	(50,408)
43. Tennessee.....TN	0	0	0	0	508,630	200,000	1	(404,179)
44. Texas.....TX	0	0	0	0	71,258	0	0	(235,418)
45. Utah.....UT	0	0	2,500,000	0	1,077,402	2,050,002	5	(11,640)
46. Vermont.....VT	0	0	0	0	391	0	0	(9,656)
47. Virginia.....VA	0	0	9,500	1	(170,897)	0	0	(103,112)
48. Washington.....WA	0	0	0	0	42,946	6,384	0	(111,241)
49. West Virginia.....WV	0	0	15,000	1	64,944	2,800,000	1	(233,648)
50. Wisconsin.....WI	0	0	0	0	36,742	0	0	21,906
51. Wyoming.....WY	0	0	0	0	942	0	0	(8,668)
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	4	(176,359)	714,007	8	(63,769)
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	20,467,708	83	16,259,764	69,299,813	189	(6,166,504)

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



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 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	20,212	25,000	1	4,885
2. Alaska.....AK	0	0	0	0	1,298	0	0	(649)
3. Arizona.....AZ	0	0	0	0	957	0	0	(13,993)
4. Arkansas.....AR	0	0	0	1	(94,570)	205,000	2	(39,940)
5. California.....CA	0	0	0	0	3,718	0	0	(29,256)
6. Colorado.....CO	0	0	0	1	(491,048)	0	0	(8,512)
7. Connecticut.....CT	0	0	0	0	1,368	1,000	1	(12,820)
8. Delaware.....DE	0	0	0	0	(3,056)	0	0	(6,052)
9. District of Columbia.....DC	0	0	0	0	(431)	0	0	(1,867)
10. Florida.....FL	0	0	0	1	(216,985)	2,000,000	5	(49,738)
11. Georgia.....GA	0	0	0	0	3,113	0	0	(6,979)
12. Hawaii.....HI	0	0	0	0	20	0	0	(2,725)
13. Idaho.....ID	0	0	0	0	1,051	0	0	(4,805)
14. Illinois.....IL	0	0	0	0	3,630	765,000	5	(17,519)
15. Indiana.....IN	0	0	0	0	3,046	0	0	(923)
16. Iowa.....IA	0	0	0	2	(21,124)	0	0	(30,624)
17. Kansas.....KS	0	0	0	0	(57,848)	0	0	(140,950)
18. Kentucky.....KY	0	0	0	0	4,202	0	0	(21,928)
19. Louisiana.....LA	0	0	200,000	2	(134,345)	200,000	4	(34,241)
20. Maine.....ME	0	0	0	0	2,441	0	0	(6,074)
21. Maryland.....MD	0	0	0	0	2,575	0	0	(8,794)
22. Massachusetts.....MA	0	0	0	0	6,977	0	0	(3,804)
23. Michigan.....MI	0	0	0	0	6,504	0	0	(2,916)
24. Minnesota.....MN	0	0	0	0	910	0	0	(25,652)
25. Mississippi.....MS	0	0	0	0	1,326	1,000	1	(7,468)
26. Missouri.....MO	0	0	0	0	3,810	0	0	(12,414)
27. Montana.....MT	0	0	0	0	2,123	0	0	(4,780)
28. Nebraska.....NE	0	0	0	0	4,521	0	0	(19,212)
29. Nevada.....NV	0	0	0	0	1,626	0	0	(3,163)
30. New Hampshire.....NH	0	0	0	0	381	0	0	(2,945)
31. New Jersey.....NJ	0	0	0	0	6,748	0	0	(21,719)
32. New Mexico.....NM	0	0	0	0	(232)	0	0	(5,372)
33. New York.....NY	0	0	0	2	(48,035)	1,900,000	9	(18,142)
34. North Carolina.....NC	0	0	0	2	1,441	0	0	(35,263)
35. North Dakota.....ND	0	0	0	0	608	0	0	(2,224)
36. Ohio.....OH	0	0	25	0	(231,762)	759,000	3	(14,408)
37. Oklahoma.....OK	0	0	0	0	3,535	0	0	(16,113)
38. Oregon.....OR	0	0	0	1	2,104	0	0	(3,363)
39. Pennsylvania.....PA	0	0	0	0	5,658	965,000	6	(32,434)
40. Rhode Island.....RI	0	0	0	0	637	0	0	(1,101)
41. South Carolina.....SC	0	0	0	0	1,220	500,000	1	(6,601)
42. South Dakota.....SD	0	0	0	0	1,222	0	0	(10,218)
43. Tennessee.....TN	0	0	0	0	11,189	225,000	2	(14,653)
44. Texas.....TX	0	0	0	2	(80,362)	0	0	(64,884)
45. Utah.....UT	0	0	0	0	3,511	0	0	(1,491)
46. Vermont.....VT	0	0	0	0	72	0	0	(1,776)
47. Virginia.....VA	0	0	0	0	8,302	100,000	1	(43,671)
48. Washington.....WA	0	0	55,000	1	(42,755)	0	0	(5,816)
49. West Virginia.....WV	0	0	0	0	4,797	0	0	(11,215)
50. Wisconsin.....WI	0	0	0	0	4,404	0	0	2,625
51. Wyoming.....WY	0	0	0	0	313	0	0	(2,876)
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	75	0	0	(167)
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	(1,424)	0	0	(1,688)
59. Totals.....	0	0	255,025	15	(624,835)	7,726,000	42	150,039

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(1,424)	0	0	(1,688)
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	(1,424)	0	0	(1,688)



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	47,353	5,000,000	2	11,444
2. Alaska.....AK	0	0	0	0	224	0	0	(112)
3. Arizona.....AZ	0	0	0	0	1,225	0	0	(17,911)
4. Arkansas.....AR	0	0	250,000	0	4,266	0	1	(31,381)
5. California.....CA	0	0	0	0	12,197	0	0	(95,980)
6. Colorado.....CO	0	0	0	0	11,904	0	0	(11,319)
7. Connecticut.....CT	0	0	0	0	2,376	0	0	(22,267)
8. Delaware.....DE	0	0	0	0	(7,175)	0	0	(14,209)
9. District of Columbia.....DC	0	0	0	0	(1,785)	0	0	(7,734)
10. Florida.....FL	0	0	0	1	5,281,563	6,250,000	1	(47,552)
11. Georgia.....GA	0	0	0	0	6,078	0	0	(13,625)
12. Hawaii.....HI	0	0	0	0	4	0	0	(500)
13. Idaho.....ID	0	0	0	0	1,623	0	0	(7,423)
14. Illinois.....IL	0	0	0	1	353,555	461,814	4	(41,296)
15. Indiana.....IN	0	0	0	0	8,229	0	0	(2,493)
16. Iowa.....IA	0	0	0	0	1,969	0	0	(20,953)
17. Kansas.....KS	0	0	0	0	(32,335)	0	0	(78,785)
18. Kentucky.....KY	0	0	0	0	2,039	0	0	(10,638)
19. Louisiana.....LA	0	0	0	1	(89,973)	100,000	1	(30,437)
20. Maine.....ME	0	0	0	0	4,685	0	0	(11,658)
21. Maryland.....MD	0	0	49,999	3	(146,437)	476,500	8	(12,171)
22. Massachusetts.....MA	0	0	0	0	11,148	0	0	(6,078)
23. Michigan.....MI	0	0	3,343	0	15,817	0	0	(5,592)
24. Minnesota.....MN	0	0	0	0	2,040	0	0	(57,509)
25. Mississippi.....MS	0	0	458,542	2	(414,861)	421,458	7	(28,937)
26. Missouri.....MO	0	0	0	0	5,883	0	0	(19,169)
27. Montana.....MT	0	0	0	0	1,967	36,000	4	(4,428)
28. Nebraska.....NE	0	0	0	0	9,738	0	0	(41,381)
29. Nevada.....NV	0	0	0	0	2,286	0	0	(4,448)
30. New Hampshire.....NH	0	0	0	0	388	0	0	(3,005)
31. New Jersey.....NJ	0	0	0	1	(44,874)	0	0	(16,501)
32. New Mexico.....NM	0	0	0	0	(107)	0	0	(2,479)
33. New York.....NY	0	0	0	1	4,514	370,000	3	(3,130)
34. North Carolina.....NC	0	0	0	0	8,257	0	0	(45,209)
35. North Dakota.....ND	0	0	0	0	547	0	0	(2,002)
36. Ohio.....OH	0	0	0	0	15,794	0	0	(27,707)
37. Oklahoma.....OK	0	0	0	0	1,847	0	0	(8,421)
38. Oregon.....OR	0	0	0	0	3,016	0	0	(4,817)
39. Pennsylvania.....PA	0	0	19,741	4	(25,870)	1,000,000	1	(25,172)
40. Rhode Island.....RI	0	0	0	0	1,769	0	0	(3,055)
41. South Carolina.....SC	0	0	0	0	1,138	0	0	(6,161)
42. South Dakota.....SD	0	0	0	0	1,206	0	0	(10,082)
43. Tennessee.....TN	0	0	0	0	23,777	0	0	(31,138)
44. Texas.....TX	0	0	0	1	(86,517)	0	0	(44,213)
45. Utah.....UT	0	0	0	0	4,096	0	2	(1,740)
46. Vermont.....VT	0	0	0	0	66	0	0	(1,627)
47. Virginia.....VA	0	0	0	0	8,533	0	0	(44,884)
48. Washington.....WA	0	0	0	0	2,763	0	0	(7,158)
49. West Virginia.....WV	0	0	0	0	6,796	0	0	(15,888)
50. Wisconsin.....WI	0	0	200,000	1	(191,606)	0	0	5,005
51. Wyoming.....WY	0	0	0	0	209	0	0	(1,924)
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	1,804	250,000	1	(4,017)
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	(30,941)	0	0	(36,669)
59. Totals.....	0	0	981,625	17	5,237,211	14,365,772	35	(338,883)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(30,941)	0	0	(36,669)
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	(30,941)	0	0	(36,669)

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

NONE