



QUARTERLY STATEMENT

AS OF MARCH 31, 2010

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: 385 Washington Street, St. Paul, MN 55102
Main Administrative Office: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911
Mail Address: 385 Washington Street, St. Paul, MN 55102
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN 55102 (651) 310-7911
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Samuel Gersten Liss, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

DIRECTORS

JAY STEVEN BENET WILLIAM HERBERT HEYMAN KENNETH FRANKLIN SPENCE, III
ANDY FRANCIS BESSETTE BRIAN WILLIAM MacLEAN GREGORY CHESHIRE TOCZYDLOWSKI
DOREEN SPADORCIA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W MacLean

Brian W. MacLean
President

Wendy C. Skjerven

Wendy C. Skjerven
Secretary

Maria Olivo

Maria Olivo
Treasurer

Subscribed and sworn to before me this

23rd day of April, 2010

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



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,926,951,747	0	11,926,951,747	11,904,130,041
2. Stocks:				
2.1 Preferred stocks.....	6,484,000	0	6,484,000	6,466,540
2.2 Common stocks.....	3,468,357,841	10,042,627	3,458,315,214	3,404,214,658
3. Mortgage loans on real estate:				
3.1 First liens.....	59,125,270	2,758,012	56,367,258	56,481,054
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	89,766,932	0	89,766,932	90,662,202
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	612,705,255	0	612,705,255	624,733,237
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....40,378,968), cash equivalents (\$....7,623,314) and short-term investments (\$....273,433,790).....	321,436,072	0	321,436,072	336,900,569
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	682,974,056	9,592,383	673,381,673	655,995,974
9. Receivables for securities.....	10,089,348	0	10,089,348	45,000
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	17,177,890,523	22,393,022	17,155,497,501	17,079,629,275
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	141,787,839	0	141,787,839	149,186,664
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	275,170,534	48,642,814	226,527,720	257,502,771
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....(2,906,907) earned but unbilled premiums).....	942,082,691	7,240,652	934,842,040	886,072,050
14.3 Accrued retrospective premiums.....	51,940,420	503,362	51,437,058	119,854,822
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	3,050,874	0	3,050,874	3,909,997
15.2 Funds held by or deposited with reinsured companies.....	23,235,233	0	23,235,233	23,784,339
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	19,138,283
17.2 Net deferred tax asset.....	595,629,686	223,452,670	372,177,016	380,815,377
18. Guaranty funds receivable or on deposit.....	3,298,028	0	3,298,028	4,547,279
19. Electronic data processing equipment and software.....	320,457	0	320,457	314,435
20. Furniture and equipment, including health care delivery assets (\$.....0).....	18,329,799	18,329,799	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	2,198,922	0	2,198,922	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	76,003,895	11,389,291	64,614,604	93,152,226
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	19,310,938,901	331,951,610	18,978,987,290	19,017,907,519
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	19,310,938,901	331,951,610	18,978,987,290	19,017,907,519

**DETAILS OF WRITE-INS**

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Equities and deposits in pools and associations.....	35,649,039	0	35,649,039	39,932,430
2402. State surcharges receivable.....	11,505,275	0	11,505,275	11,162,949
2403. Amounts receivable under high deductible policies.....	11,901,204	3,454,358	8,446,846	7,701,819
2498. Summary of remaining write-ins for Line 24 from overflow page.....	16,948,377	7,934,933	9,013,444	34,355,029
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	76,003,895	11,389,291	64,614,604	93,152,226

## 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 \$...534,129,903).....	7,684,895,678	7,668,426,823
2. Reinsurance payable on paid losses and loss adjustment expenses.....	(463,690)	436,224
3. Loss adjustment expenses.....	1,790,436,681	1,833,237,996
4. Commissions payable, contingent commissions and other similar charges.....	71,455,298	137,972,509
5. Other expenses (excluding taxes, licenses and fees).....	68,535,925	124,359,159
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	115,564,620	106,866,680
7.1 Current federal and foreign income taxes (including \$....(35,698,684) on realized capital gains (losses)).....	28,949,930	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 \$....548,393,168 and including warranty reserves of \$.....0).....	2,086,722,736	2,063,838,983
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,589,340	9,165,949
12. Ceded reinsurance premiums payable (net of ceding commissions).....	138,222,442	137,476,722
13. Funds held by company under reinsurance treaties.....	6,083,988	3,428,757
14. Amounts withheld or retained by company for account of others.....	57,721,458	64,054,904
15. Remittances and items not allocated.....	39,752,163	47,003,193
16. Provision for reinsurance.....	73,225,302	73,225,302
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	7,549,147	(4,161,407)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	64,076,901
20. Derivatives.....	1,770,249	0
21. Payable for securities.....	1,243,053	461,064
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	(8,538,076)	96,514,181
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	12,172,885,719	12,426,553,414
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	12,172,885,719	12,426,553,414
28. Aggregate write-ins for special surplus funds.....	149,883,448	157,588,221
29. Common capital stock.....	20,000,000	20,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	3,171,725,204	3,171,725,204
34. Unassigned funds (surplus).....	3,464,492,919	3,242,040,678
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	6,806,101,571	6,591,354,104
37. Totals.....	18,978,987,290	19,017,907,519

#### DETAILS OF WRITE-INS

2401. Investment real estate liability.....	15,291,917	15,771,626
2402. Reinsurance payable intercompany.....	12,025,121	52,165,619
2403. Escheat liability.....	2,544,121	2,694,121
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(38,399,236)	25,882,815
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(8,538,076)	96,514,181
2801. Special surplus for deferred taxes.....	113,116,975	120,000,525
2802. Special surplus from retroactive reinsurance.....	35,766,473	36,587,696
2803. Guaranty surplus fund.....	1,000,000	1,000,000
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	149,883,448	157,588,221
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....317,618,163).....	355,858,987	470,485,602	1,745,812,299
1.2 Assumed..... (written \$.....1,130,615,412).....	1,112,834,514	1,135,876,990	4,583,633,113
1.3 Ceded..... (written \$.....275,553,855).....	322,951,671	432,212,720	1,611,964,420
1.4 Net..... (written \$.....1,172,679,720).....	1,145,741,831	1,174,149,871	4,717,480,992
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....670,975,232):			
2.1 Direct.....	127,368,735	247,896,275	722,337,105
2.2 Assumed.....	549,084,062	557,051,791	2,016,358,832
2.3 Ceded.....	75,260,622	227,388,561	584,315,400
2.4 Net.....	601,192,175	577,559,505	2,154,380,536
3. Loss adjustment expenses incurred.....	117,420,173	135,098,803	582,589,353
4. Other underwriting expenses incurred.....	367,442,316	388,819,531	1,512,016,648
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,086,054,664	1,101,477,839	4,248,986,537
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	59,687,166	72,672,032	468,494,455
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	147,931,205	157,668,897	710,714,081
10. Net realized capital gains (losses) less capital gains tax of \$.....2,673,520.....	4,294,202	(16,885,999)	(185,812,507)
11. Net investment gain (loss) (Lines 9 + 10).....	152,225,407	140,782,898	524,901,574
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,926,111) amount charged off \$.....974,390).....	(3,900,501)	(4,149,271)	(15,108,419)
13. Finance and service charges not included in premiums.....	5,872,454	5,920,342	23,354,477
14. Aggregate write-ins for miscellaneous income.....	(877,901)	(2,426,746)	(1,089,377)
15. Total other income (Lines 12 through 14).....	1,094,052	(655,676)	7,156,681
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	213,006,625	212,799,255	1,000,552,710
17. Dividends to policyholders.....	1,343,939	1,271,450	4,333,516
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	211,662,686	211,527,805	996,219,194
19. Federal and foreign income taxes incurred.....	33,826,249	32,437,599	274,225,479
20. Net income (Line 18 minus Line 19) (to Line 22).....	177,836,437	179,090,206	721,993,715
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,591,354,104	6,366,506,477	6,366,506,477
22. Net income (from Line 20).....	177,836,437	179,090,206	721,993,715
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 \$.....8,105,925.....	40,843,889	19,693,263	598,485,082
25. Change in net unrealized foreign exchange capital gain (loss).....	(14,645,526)	3,199,788	162,811,507
26. Change in net deferred income tax.....	(24,929,385)	(14,185,227)	(14,736,433)
27. Change in nonadmitted assets.....	42,525,601	20,999,332	84,112,179
28. Change in provision for reinsurance.....	0	0	(16,101,672)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	21,014,611
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	(138,731,885)	(103,481,322)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(1,349,250,563)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(6,883,550)	0	120,000,525
38. Change in surplus as regards policyholders (Lines 22 through 37).....	214,747,467	70,065,475	224,847,627
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,806,101,571	6,436,571,952	6,591,354,104
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	186,625	(50,631)	2,475,433
1402. Retroactive reinsurance gain/loss.....	25,757	(1,464,228)	(4,359,089)
1403. Fines and penalties of regulatory authorities.....	(4,385)	0	(11,352)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,085,898)	(911,887)	805,631
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(877,901)	(2,426,746)	(1,089,377)
3701. Change in special surplus from deferred taxes.....	(6,883,550)	0	120,000,525
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).....	(6,883,550)	0	120,000,525

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,218,356,880	1,198,248,460	4,720,892,258
2. Net investment income.....	173,217,843	184,252,424	664,591,190
3. Miscellaneous income.....	1,094,052	(655,676)	7,156,681
4. Total (Lines 1 through 3).....	1,392,668,775	1,381,845,208	5,392,640,128
5. Benefit and loss related payments.....	584,215,005	580,462,675	2,340,841,372
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	639,927,704	658,407,062	2,113,951,383
8. Dividends paid to policyholders.....	920,547	641,742	4,032,593
9. Federal and foreign income taxes paid (recovered) net of \$.... (40,171,724) tax on capital gains (losses).....	(11,588,443)	(3,592,294)	207,879,667
10. Total (Lines 5 through 9).....	1,213,474,813	1,235,919,185	4,666,705,014
11. Net cash from operations (Line 4 minus Line 10).....	179,193,962	145,926,023	725,935,114
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	551,684,620	276,573,141	2,157,619,701
12.2 Stocks.....	4,244,348	181,815,563	249,707,362
12.3 Mortgage loans.....	120,000	120,000	765,000
12.4 Real estate.....	8,769,083	0	0
12.5 Other invested assets.....	9,732,069	3,873,742	39,615,090
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(20,695)	3,918	8,406
12.7 Miscellaneous proceeds.....	2,552,238	6,874,692	6,914,752
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	577,081,663	469,261,057	2,454,630,311
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	578,209,777	808,772,582	2,496,239,260
13.2 Stocks.....	4,108,791	18,470,866	68,012,790
13.3 Mortgage loans.....	6,204	189,000	1,325,761
13.4 Real estate.....	1,414,071	4,398,967	10,896,027
13.5 Other invested assets.....	40,766,074	42,526,876	153,436,516
13.6 Miscellaneous applications.....	10,044,348	701,855	11,815,362
13.7 Total investments acquired (Lines 13.1 to 13.6).....	634,549,265	875,060,146	2,741,725,716
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(57,467,603)	(405,799,090)	(287,095,404)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	(138,731,885)	(103,481,322)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	1,349,250,563
16.6 Other cash provided (applied).....	(137,190,856)	302,715,980	521,666,420
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(137,190,856)	163,984,095	(931,065,465)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(15,464,497)	(95,888,972)	(492,225,756)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	336,900,569	829,126,325	829,126,325
19.2 End of period (Line 18 plus Line 19.1).....	321,436,072	733,237,353	336,900,569
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stocks converted to bonds.....	0	29,560,870	29,721,050
20.0002 Exchange of stock.....	0	0	2,720,000
20.0003 Return of capital to parent.....	0	(138,731,885)	(103,481,322)

**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**

No significant change.

**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.

In the quarter ending March 31, 2010, the Company changed from the retrospective to prospective method for valuing the securities listed below. These securities had a recognized other-than-temporary impairment.

CUSIP  
393505Z47  
337925ET4

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	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	\$195,777,836	\$13,765,682	\$172,444,618	\$141,046,963

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

Loan-backed and structured securities with other-than-temporary impairments are as follows:

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	Impairment Quarter / Year
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$16,645,220	\$11,778,176	Q3 - 2009
32051GJ48	23,280,783	22,148,549	1,132,234	22,148,549	17,137,085	Q3 - 2009
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714	Q3 - 2009
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141	Q3 - 2009
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064	Q3 - 2009

**NOTES TO FINANCIAL STATEMENTS**

362290AP3	41,907,628	41,761,117	146,511	41,761,117	34,834,253	Q3 - 2009
12545EAD8	15,939,226	15,459,935	479,292	15,459,935	11,119,490	Q4 - 2009
94983LAY3	17,234,892	16,758,673	476,220	16,758,673	12,941,325	Q4 - 2009
362290AP3	37,369,663	36,456,919	912,744	36,456,919	35,560,514	Q4 - 2009
32051GJ48	20,083,361	18,713,658	1,369,703	18,713,658	17,192,366	Q4 - 2009
36298BAG5	33,523,661	32,899,486	624,175	32,899,486	24,229,191	Q4 - 2009
073882AY8	19,182,360	18,721,842	460,519	18,721,842	12,884,905	Q4 - 2009
94984EAD4	9,923,857	9,840,625	83,232	9,840,625	9,124,865	Q4 - 2009
94983LAY3	16,784,797	16,676,380	108,417	16,676,380	13,333,015	Q1 - 2010
32051GJ48	16,911,456	16,829,281	82,175	16,829,281	16,210,950	Q1 - 2010
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 - 2010
337925ET4	67,640	-	67,640	-	-	Q1 - 2010

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:

at March 31, 2010	<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
Loan-backed securities	\$27,944,152	\$ 169,491	\$ 942	\$ 1,669	\$ 27,945,094	\$ 171,160
Structured securities	-	-	317,209,377	40,564,434	317,209,377	40,564,434

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.

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

On February 1, 2010 the Company purchased securities valued at \$277.3 million from its parent, The Travelers Companies, Inc.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

### **Note 20 – Other Items**

No significant change.

### **Note 21 – Events Subsequent**

No significant change.

### **Note 22 - Reinsurance**

No significant change.

### **Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

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

During the period from January 1, 2010 to March 31, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$93,719,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial multiple peril, and special property lines. The improvement in the other liability – occurrence and commercial multiple peril lines was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. The improvement in the special property line reflected better than expected development for property and inland marine exposures for recent accident years, primarily 2008 and 2009.

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 these policies are subject to premium adjustments.

### **Note 25 – Intercompany Pooling Arrangements**

No significant change.

### **Note 26 – Structured Settlements**

No significant change.

### **Note 27 – Health Care Receivables**

No significant change.

### **Note 28 – Participating Policies**

No significant change.

### **Note 29 – Premium Deficiency Reserves**

No significant change.

### **Note 30 – High Deductibles**

No significant change.

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

No significant change.



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## **NOTES TO FINANCIAL STATEMENTS**

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**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.

**Note 35 - Financial Guaranty Insurance**

No significant change.

**GENERAL INTERROGATORIES**

**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. 12/31/2009.....

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 2/24/2009.....

6.4 By what department or departments?  
Minnesota

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [ X ]

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

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

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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**FINANCIAL**

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

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

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

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....16,338,563

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  No

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,260,621,668	\$ .....3,306,249,776
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....75,462,406	\$ .....67,734,597
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,336,084,074	\$ .....3,373,984,373
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

16. Excluding items in Schedule E-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

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 Mellon	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

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  No

17.2 If no, list exceptions:

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto:

Travelers non-renewed three related aviation treaties effective 1-1-10. This was in conjunction with the Travelers' decision to exit the U.S. General Aviation market. Aviation was not a significant business line for Travelers.

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

5. Operating Percentages:

5.1 A&H loss percent 0.0 %  
5.2 A&H cost containment percent 0.0 %  
5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
<b>U.S. Insurers</b>				
10829.....	06-1481194.....	HARBOR POINT REINSURANCE US INC.....	CT.....	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	2,820,255	3,226,414	6,013,274	1,370,852	82,320,426	90,178,510
2. Alaska.....AK	L	767,513	1,166,616	322,011	1,037,662	9,755,849	11,274,819
3. Arizona.....AZ	L	1,871,848	3,574,271	5,607,722	2,963,989	71,191,527	73,830,415
4. Arkansas.....AR	L	2,442,523	2,593,505	669,279	955,316	10,079,667	16,320,038
5. California.....CA	L	19,138,786	29,362,171	12,738,412	17,343,276	389,096,842	434,790,542
6. Colorado.....CO	L	6,460,174	8,107,884	1,694,558	2,913,495	110,143,255	99,440,865
7. Connecticut.....CT	L	2,940,234	4,760,724	940,785	12,841,088	80,045,773	88,452,797
8. Delaware.....DE	L	447,125	390,146	4,904	375,237	17,179,173	19,127,263
9. District of Columbia.....DC	L	1,057,189	1,517,984	1,722,316	500,645	26,465,270	28,149,810
10. Florida.....FL	L	15,787,407	18,886,289	6,319,239	12,260,500	162,153,933	164,630,456
11. Georgia.....GA	L	3,340,649	6,923,970	3,173,456	2,273,320	78,873,357	92,471,151
12. Hawaii.....HI	L	292,715	652,517	409,451	70,677	10,622,180	9,860,205
13. Idaho.....ID	L	327,850	238,607	98,188	1,011,433	5,893,192	6,945,093
14. Illinois.....IL	L	14,310,374	16,767,811	17,722,832	14,602,524	314,242,752	355,218,828
15. Indiana.....IN	L	2,181,245	3,051,318	640,058	1,591,953	53,749,580	56,144,957
16. Iowa.....IA	L	1,875,055	2,195,990	341,096	2,708,441	45,865,728	42,351,509
17. Kansas.....KS	L	5,328,898	6,589,281	542,989	1,023,838	44,551,206	45,712,733
18. Kentucky.....KY	L	1,223,455	1,729,192	1,087,269	1,280,547	39,177,007	39,902,290
19. Louisiana.....LA	L	14,337,892	17,080,605	6,963,756	21,389,908	122,620,970	128,008,132
20. Maine.....ME	L	983,929	1,280,844	266,023	2,008,784	7,603,030	11,075,145
21. Maryland.....MD	L	4,142,699	6,251,603	3,515,701	6,045,828	77,341,622	80,781,812
22. Massachusetts.....MA	L	4,171,617	10,131,751	9,819,115	4,824,337	129,845,427	146,523,352
23. Michigan.....MI	L	4,189,497	5,302,186	1,145,083	12,710,559	83,514,435	81,610,908
24. Minnesota.....MN	L	4,921,173	8,221,098	4,628,259	4,018,905	135,603,440	147,227,575
25. Mississippi.....MS	L	3,762,677	4,154,768	2,229,261	2,783,853	46,953,154	51,227,511
26. Missouri.....MO	L	3,503,872	5,425,805	2,332,134	1,556,404	85,814,860	84,858,701
27. Montana.....MT	L	1,849,696	2,365,892	287,345	519,633	14,521,045	22,416,106
28. Nebraska.....NE	L	925,496	1,629,210	478,055	11,451,758	29,663,351	33,101,420
29. Nevada.....NV	L	973,727	2,049,151	504,089	8,409,452	38,835,489	44,215,835
30. New Hampshire.....NH	L	249,419	853,397	1,327,207	563,963	19,515,812	22,486,924
31. New Jersey.....NJ	L	13,511,031	18,010,471	8,098,031	6,955,529	148,594,245	175,697,510
32. New Mexico.....NM	L	6,190,269	8,839,254	9,214,053	2,505,905	42,231,572	47,350,762
33. New York.....NY	L	27,271,815	40,603,433	28,345,194	23,140,000	444,567,255	491,514,994
34. North Carolina.....NC	L	3,056,687	5,978,357	1,193,926	594,068	51,686,238	58,801,571
35. North Dakota.....ND	L	1,975,669	2,007,293	202,435	232,234	9,593,424	9,257,770
36. Ohio.....OH	L	3,302,370	4,061,293	2,683,640	2,372,072	86,869,865	93,541,144
37. Oklahoma.....OK	L	4,791,376	6,130,888	2,614,858	1,020,664	38,482,742	36,592,051
38. Oregon.....OR	L	864,042	1,414,564	3,156,712	4,771,437	22,810,620	23,443,068
39. Pennsylvania.....PA	L	13,429,382	18,529,799	3,329,815	12,098,601	165,840,121	182,649,365
40. Rhode Island.....RI	L	551,184	711,418	106,943	445,560	49,464,581	49,801,512
41. South Carolina.....SC	L	1,552,425	2,162,679	834,409	1,534,895	35,001,776	32,427,148
42. South Dakota.....SD	L	1,447,254	1,570,815	(103,561)	173,507	15,920,735	16,219,540
43. Tennessee.....TN	L	2,118,063	2,831,188	1,410,288	1,245,653	57,208,270	70,901,346
44. Texas.....TX	L	26,818,550	35,778,151	16,465,226	20,672,287	375,247,928	414,247,270
45. Utah.....UT	L	2,381,593	3,337,194	1,053,594	2,695,804	32,701,124	34,201,417
46. Vermont.....VT	L	338,492	774,477	215,148	65,946	10,533,213	10,949,892
47. Virginia.....VA	L	4,442,420	7,524,501	4,820,013	4,343,131	73,818,003	83,103,530
48. Washington.....WA	L	3,423,513	3,788,665	4,413,340	15,603,301	116,920,053	129,497,094
49. West Virginia.....WV	L	1,285,492	2,086,962	1,997,321	2,978,354	30,098,938	32,745,589
50. Wisconsin.....WI	L	5,684,074	8,487,510	1,671,742	1,772,974	74,037,971	74,335,650
51. Wyoming.....WY	L	4,332,729	5,391,713	4,452,595	4,522,527	23,921,635	24,200,897
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	13	12	0	0	23,043	16,136
54. Puerto Rico.....PR	L	364,499	173,700	217,404	360,419	6,571,325	7,872,302
55. US Virgin Islands.....VI	L	(7,696)	65,366	0	251	841,263	871,697
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	L	53,796,103	63,313,339	20,051,241	21,976,488	425,809,706	413,517,896
58. Aggregate Other Alien.....OT	XXX	8,071,828	13,648,882	2,650,197	726,930	79,627,467	70,388,830
59. Totals.....	(a) 54	317,618,163	433,702,923	212,638,432	286,216,715	4,761,662,464	5,112,481,682

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	8,071,828	13,648,882	2,650,197	726,930	79,627,467	70,388,830
5802. ....	XXX	0	0	0	0	0	0
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	8,071,828	13,648,882	2,650,197	726,930	79,627,467	70,388,830

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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.....	28,975,716	23,748,802	82.0	61.2
2. Allied lines.....	9,834,316	6,407,346	65.2	38.2
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	50,794	0.0	0.0
5. Commercial multiple peril.....	4,482,067	211,006	4.7	25.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	52,393,761	19,355,661	36.9	40.3
9. Inland marine.....	12,292,705	(1,317,967)	(10.7)	40.2
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	939,184	0.0	(22,360.3)
11.2. Medical professional liability - claims-made.....	0	8,494,544	0.0	186,233.3
12. Earthquake.....	692,052	412,916	59.7	18.5
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	200,420	75,420	37.6	40.8
16. Workers' compensation.....	(966,112)	(610,856)	63.2	(917.6)
17.1 Other liability-occurrence.....	130,057,394	34,277,951	26.4	46.4
17.2 Other liability-claims made.....	33,051,340	7,388,551	22.4	34.8
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	20,255,028	8,021,329	39.6	(12.2)
18.2 Products liability-claims made.....	2,800,154	50,222	1.8	75.1
19.1, 19.2 Private passenger auto liability.....	4,534	4,769	105.2	(172.8)
19.3, 19.4 Commercial auto liability.....	37,335,123	17,960,885	48.1	54.3
21. Auto physical damage.....	10,875,956	5,408,172	49.7	57.7
22. Aircraft (all perils).....	1,637,534	794,333	48.5	67.6
23. Fidelity.....	7,330,715	3,637,680	49.6	34.7
24. Surety.....	1,715,231	(9,254,996)	(539.6)	2,307.0
26. Burglary and theft.....	1,037,161	569,025	54.9	57.4
27. Boiler and machinery.....	1,795,160	700,854	39.0	36.3
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.....	58,733	43,110	73.4	69.4
35. Totals.....	355,858,987	127,368,735	35.8	52.7
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	58,733	43,110	73.4	69.4
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).....	58,733	43,110	73.4	69.4

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	23,236,143	23,236,143	38,384,783
2. Allied lines.....	11,063,259	11,063,259	11,829,597
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	4,913,183	4,913,183	4,749,035
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	50,095,955	50,095,955	56,887,159
9. Inland marine.....	11,013,467	11,013,467	15,896,090
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	(312)
12. Earthquake.....	498,261	498,261	853,150
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	176,039	176,039	243,316
16. Workers' compensation.....	(967,919)	(967,919)	(878,151)
17.1 Other liability-occurrence.....	123,641,668	123,641,668	153,128,289
17.2 Other liability-claims made.....	20,429,588	20,429,588	53,780,396
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	19,773,926	19,773,926	29,919,248
18.2 Products liability-claims made.....	470,467	470,467	3,517,152
19.1 19.2 Private passenger auto liability.....	4,218	4,218	5,533
19.3 19.4 Commercial auto liability.....	32,594,343	32,594,343	39,130,081
21. Auto physical damage.....	9,481,540	9,481,540	11,243,171
22. Aircraft (all perils).....	(127,983)	(127,983)	1,858,248
23. Fidelity.....	6,570,179	6,570,179	6,704,092
24. Surety.....	2,370,403	2,370,403	2,583,161
26. Burglary and theft.....	837,151	837,151	1,030,010
27. Boiler and machinery.....	1,544,276	1,544,276	2,563,845
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	275,029
35. Totals.....	317,618,163	317,618,163	433,702,923
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	0	0	275,029
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	275,029



**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)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 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. 2007 + Prior.....	2,647,972	3,748,895	6,396,867	181,393	43,256	224,649	2,515,533	22,643	3,570,727	6,108,904	48,955	(112,269)	(63,314)
2. 2008.....	533,099	759,645	1,292,744	88,088	4,993	93,081	484,394	8,387	693,562	1,186,343	39,382	(52,702)	(13,319)
3. Subtotals 2008 + Prior.....	3,181,071	4,508,540	7,689,611	269,481	48,249	317,730	2,999,927	31,031	4,264,290	7,295,247	88,337	(164,970)	(76,634)
4. 2009.....	603,905	1,208,149	1,812,054	207,797	40,751	248,548	551,543	34,969	959,909	1,546,421	155,436	(172,521)	(17,085)
5. Subtotals 2009 + Prior.....	3,784,976	5,716,689	9,501,665	477,278	89,000	566,278	3,551,470	66,000	5,224,198	8,841,668	243,773	(337,491)	(93,719)
6. 2010.....	XXX	XXX	XXX	XXX	178,667	178,667	XXX	178,300	455,365	633,664	XXX	XXX	XXX
7. Totals.....	3,784,976	5,716,689	9,501,665	477,278	267,667	744,945	3,551,470	244,300	5,679,563	9,475,333	243,773	(337,491)	(93,719)
8. Prior Year-End's Surplus As Regards Policyholders	6,591,354										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. ....6.4 %	2. ....(5.9)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.4)%

Q13

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

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO _____
2. Will Supplement A to Schedule T (Medical 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:**



**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)	
2404. Ceded deposit asset.....	8,091,413	0	8,091,413	8,166,659
2405. Real estate operating fund.....	7,203,222	0	7,203,222	7,010,275
2406. Other assets.....	4,509,227	0	4,509,227	4,829,440
2407. COLI supplemental benefits trust.....	2,398,919	0	2,398,919	2,212,294
2408. Freddie Mac collateral held.....	5,824,596	5,824,596	0	0
2409. Other assets nonadmitted.....	2,110,337	2,110,337	0	0
2410. Assumed reinsurance receivable and payable.....	(373,153)	0	(373,153)	(355,223)
2411. Suspense, undistributed payments.....	(12,816,185)	0	(12,816,185)	12,491,584
2497. Summary of remaining write-ins for Line 24.....	16,948,377	7,934,933	9,013,444	34,355,029

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2404. Special reserve fund.....	1,000,000	1,000,000
2405. Interest deposit liability.....	786,053	786,053
2406. Retroactive reinsurance reserve assumed.....	574,198	576,467
2407. Other liabilities.....	535,976	541,597
2408. Federal excise tax-reinsurance contracts.....	644	644
2409. Retrospective premium reserve.....	0	65,521,145
2410. Other statutory provisions.....	(402,250)	0
2411. Retroactive reinsurance reserve ceded.....	(40,893,857)	(42,543,092)
2497. Summary of remaining write-ins for Line 24.....	(38,399,236)	25,882,815

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(1,085,898)	(911,887)	805,631
1497. Summary of remaining write-ins for Line 14.....	(1,085,898)	(911,887)	805,631

# 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.....	715,395,440	738,209,934
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,414,071	10,896,027
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	2,849,224	0
5. Deduct amounts received on disposals.....	8,769,083	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	8,417,465	33,710,521
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	702,472,187	715,395,440
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	702,472,187	715,395,440

## 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.....	58,541,521	55,920,293
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	6,204	1,325,761
3. Capitalized deferred interest and other.....	697,545	2,060,467
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	120,000	765,000
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).....	59,125,270	58,541,521
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	59,125,270	58,541,521
14. Deduct total nonadmitted amounts.....	2,758,012	2,060,467
15. Statement value at end of current period (Line 13 minus Line 14).....	56,367,258	56,481,054

## 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.....	665,566,315	591,410,556
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	6,731,588	36,834,653
2.2 Additional investment made after acquisition.....	34,034,486	116,601,864
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	197,894	292,760
5. Unrealized valuation increase (decrease).....	(12,783,800)	(38,918,094)
6. Total gain (loss) on disposals.....	(21,516)	(1,092,615)
7. Deduct amounts received on disposals.....	9,732,069	39,615,090
8. Deduct amortization of premium and depreciation.....	76,334	339,016
9. Total foreign exchange change in book/adjusted carrying value.....	(942,507)	391,297
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).....	682,974,056	665,566,315
12. Deduct total nonadmitted amounts.....	9,592,383	9,570,340
13. Statement value at end of current period (Line 11 minus Line 12).....	673,381,673	655,995,974

## 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.....	15,324,854,148	14,692,094,038
2. Cost of bonds and stocks acquired.....	582,318,568	2,564,252,050
3. Accrual of discount.....	2,155,604	8,526,910
4. Unrealized valuation increase (decrease).....	64,321,456	682,315,320
5. Total gain (loss) on disposals.....	6,324,941	(118,114,979)
6. Deduct consideration for bonds and stocks disposed of.....	555,928,968	2,407,327,064
7. Deduct amortization of premium.....	18,129,047	67,010,665
8. Total foreign exchange change in book/adjusted carrying value.....	(1,993,201)	25,965,324
9. Deduct current year's other than temporary impairment recognized.....	2,129,913	55,846,785
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,401,793,588	15,324,854,148
11. Deduct total nonadmitted amounts.....	10,042,627	10,042,910
12. Statement value at end of current period (Line 10 minus Line 11).....	15,391,750,961	15,314,811,238

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	11,000,518,166	2,070,825,454	2,109,103,409	16,853,312	10,979,093,521	0	0	11,000,518,166
2. Class 2 (a).....	961,742,955	86,007,413	30,491,499	(36,518,697)	980,740,172	0	0	961,742,955
3. Class 3 (a).....	120,303,947	17,846,250	9,416,665	2,507,362	131,240,895	0	0	120,303,947
4. Class 4 (a).....	84,425,822	0	16,618,591	8,202,859	76,010,090	0	0	84,425,822
5. Class 5 (a).....	29,133,167	0	504,565	(1,487,754)	27,140,848	0	0	29,133,167
6. Class 6 (a).....	10,308,847	2,480,244	205,758	1,199,992	13,783,326	0	0	10,308,847
7. Total Bonds.....	12,206,432,904	2,177,159,361	2,166,340,487	(9,242,925)	12,208,008,852	0	0	12,206,432,904
<b>PREFERRED STOCK</b>								
8. Class 1.....	1,827,200	0	0	(1,827,200)	0	0	0	1,827,200
9. Class 2.....	4,639,340	0	0	1,844,660	6,484,000	0	0	4,639,340
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	6,466,540	0	0	17,460	6,484,000	0	0	6,466,540
15. Total Bonds and Preferred Stock.....	12,212,899,444	2,177,159,361	2,166,340,487	(9,225,465)	12,214,492,852	0	0	12,212,899,444

QS102

(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 \$.....626,250.

**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.....	273,433,790	XXX.....	273,764,847	265,481	466,293

**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.....	297,304,666	798,508,374
2. Cost of short-term investments acquired.....	1,558,330,391	4,896,155,948
3. Accrual of discount.....	3,539	40,809
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	3,660	(822,265)
6. Deduct consideration received on disposals.....	1,581,305,378	5,396,396,723
7. Deduct amortization of premium.....	443,924	137,761
8. Total foreign exchange change in book/adjusted carrying value.....	(459,164)	(43,717)
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).....	273,433,790	297,304,666
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	273,433,790	297,304,666

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....	0	
2. Cost paid (consideration received) on additions.....	0	
3. Unrealized valuation increase (decrease).....	0	
4. Total gain (loss) on termination recognized.....	0	
5. Considerations received (paid) on terminations.....	0	
6. Amortization.....	0	
7. Adjustment to the Book/Adjusted Carrying Value of hedge item.....	0	
8. Total foreign exchange change in Book/Adjusted Carrying Value.....	0	
9. Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0	
10. Deduct nonadmitted assets.....	0	
11. Statement value at end of current period (Line 9 minus Line 10).....	0	

NONE

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(4,358,094)	
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0	
3.1 Change in variation margin on open contracts.....	2,587,844	
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 16, current year to date minus.....	0	
3.22 Section 1, Column 16, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 15, current year to date minus.....	0	
3.24 Section 1, Column 15, prior year.....	0	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	2,587,844	
4.1 Variation margin on terminated contracts during the year.....	111,563	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	111,563	111,563
4.3 Subtotal (line 4.1 minus Line 4.2).....	0	
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....	0	
5.2 Used to adjust basis of hedged items.....	0	
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(1,770,250)	
7. Deduct nonadmitted assets.....	0	
8. Statement value at end of current period (Line 6 minus Line 7).....	(1,770,250)	

**Sch. DB-Pt C-Sn 1**  
**NONE**

**Sch. DB-Pt C-Sn 2**  
**NONE**



**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	0	
2. Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	0	
3. Part B, Section 1, Column 17.....	1,770,250	
4. Subtotal (Line 2 minus Line 3).....	(1,770,250)	
5. Total (Line 1 plus Line 4).....		(1,770,250)
6. Part D, Column 5.....	0	
7. Part D, Column 6.....	(1,770,250)	
8. Total (Line 5 minus Line 6 minus Line 7).....		0

Fair Value Check

9. Part A, Section 1, Column 16.....	0	
10. Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	0	
11. Total (Line 9 plus Line 10).....		0
12. Part D, Column 8.....	0	
13. Part D, Column 9.....	0	
14. Total (Line 11 minus Line 12 minus Line 13).....		0

Potential Exposure Check

15. Part A, Section 1, Column 21.....	0	
16. Part B, Section 1, Column 18.....	(2,754,800)	
17. Part D, Column 11.....	(2,754,800)	
18. Total (Line 15 plus Line 16 minus Line 17).....		0

**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.....	4,998,197	998,782
2. Cost of cash equivalents acquired.....	40,619,193	215,436,950
3. Accrual of discount.....	6,032	47,370
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(548)	3,244
6. Deduct consideration received on disposals.....	37,995,500	211,486,900
7. Deduct amortization of premium.....	4,060	1,250
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).....	7,623,314	4,998,197
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,623,314	4,998,197

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Other Real Estate Properties:.....					0	0	0	0
Commercial Industrial Properties:.....					0	0	0	0
19 warehouses and land located at:.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver	CO	05/26/1993	Various	0	0	0	69,182
28 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	152,373
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	215,825
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	(4,061)
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	23,562
14 warehouses and land located at:.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	128,653
15 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	108,584
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	23,969
1520 Broadmoor Blvd.....	Buford	GA	08/31/1998	Various	0	0	0	48,730
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	18,318
Commercial Office Properties:.....					0	0	0	0
buildings and land located at:.....					0	0	0	0
12720 Hillcrest Road.....	Dallas	TX	12/31/1990	Various	0	0	0	(108,486)
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					0	0	0	0

QE01

### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	380,450
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	20,469
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	93,552
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	(23,028)
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	6,500
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	14,309
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	11/29/2006	Various.....	0	0	0	78,281
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	94,218
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	72,671
0199999. Totals.....					0	0	0	1,414,071
0399999. Totals.....					0	0	0	1,414,071

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 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.								
Mykawa Building.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4601 South Pinemount.....	Houston.....	TX..	03/31/2010	United Postal Service.....	6,498,672	1,523,289	5,999,271	79,412	0	0	(79,412)	0	5,919,859	8,769,083	0	2,849,224	2,849,224	362,681	115,374
0199999. Totals.....					6,498,672	1,523,289	5,999,271	79,412	0	0	(79,412)	0	5,919,859	8,769,083	0	2,849,224	2,849,224	362,681	115,374
0399999. Totals.....					6,498,672	1,523,289	5,999,271	79,412	0	0	(79,412)	0	5,919,859	8,769,083	0	2,849,224	2,849,224	362,681	115,374

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE 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.....	.6.750.....	0.....	6,204.....	53,500,000.....
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999.....				...XXX.....	...XXX.....	0.....	6,204.....	53,500,000.....
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	0.....	6,204.....	53,500,000.....
3399999. Total Mortgages.....				...XXX.....	...XXX.....	0.....	6,204.....	53,500,000.....

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**

CWSP1.....	Phoenix.....	AZ.....		01/08/2007.....		120,000.....	0.....	0.....	0.....	0.....	0.....	0.....	120,000.....	120,000.....	0.....	0.....	0.....
0299999. Total - Mortgages With Partial Repayments.....						120,000.....	0.....	0.....	0.....	0.....	0.....	0.....	120,000.....	120,000.....	0.....	0.....	0.....
0599999. Total Mortgages.....						120,000.....	0.....	0.....	0.....	0.....	0.....	0.....	120,000.....	120,000.....	0.....	0.....	0.....

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

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

	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....1,057,265	.....0	.....10,111,778	.....10.0	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....28,700	.....0	.....389,871	.....9.4	
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT.....	Ironwood Capital Advisors.....		12/28/2006....	.....2	.....0	.....974,233	.....0	.....2,366,084	.....13.1	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....2,060,198	.....0	.....12,867,733	.....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	.....300,000	.....0	.....8,400,000	.....1.5	
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....475,018	.....0	.....177,777	.....0.6	
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....339,020	.....0	.....13,287,473	.....0.3	
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....90,629	.....0	.....2,401,396	.....0.4	
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....1,534,407	.....0	.....4,801,296	.....8.5	
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....375,000	.....0	.....11,654,687	.....1.1	
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....703,000	.....0	.....17,366,000	.....18.8	
	Thayer Hidden Creek Partners II, L.P.....	Washington.....	DC.....	Thayer Capital Partners.....		02/22/2008....	.....3	.....0	.....229,448	.....0	.....3,820,791	.....16.9	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		12/31/2009....	.....0	.....0	.....217,391	.....0	.....3,959,626	.....0.9	
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....3	.....502,740	.....0	.....0	.....24,497,260	.....3.8	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....502,740	.....4,263,912	.....0	.....90,366,307	.....XXX.....

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

QE03	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	.....10,618,843	.....0	.....0	.....50.0	
	BPG Investment Partnership VIII.....	Philadelphia.....	PA.....	BPG Investment Partnership.....		08/18/2007....	.....0	.....0	.....2,552,663	.....0	.....13,065,452	.....2.9	
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....13,600	.....0	.....0	.....50.0	
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....456,950	.....0	.....17,506,102	.....7.6	
	North American Real Estate Partners, LP.....	Minnetonka.....	MN.....	North American Real Estate Partners, LP.....		12/23/2004....	.....0	.....0	.....1,000,077	.....0	.....737,875	.....4.0	
	Thayer Hotel Investors Trust IV.....	Annapolis.....	MD.....	Thayer Capital Partners.....		10/01/2004....	.....0	.....0	.....56,610	.....0	.....565,992	.....4.9	
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Tishman Speyer.....		05/03/2007....	.....0	.....0	.....1,446,726	.....0	.....12,529,462	.....2.2	
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....10,000	.....0	.....0	.....50.0	
	Thayer Hotel Investors V-A, L.P.....	Annapolis.....	MD.....	Thayer Capital Partners.....		11/25/2009....	.....0	.....0	.....4,353,848	.....0	.....1,234,976	.....5.7	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....4,353,848	.....16,162,669	.....0	.....45,639,859	.....XXX.....

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

	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....0	.....0	.....977,319	.....0	.....18,470,516	.....6.1
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....224,485	.....0	.....13,604,887	.....0.2
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....287,205	.....0	.....11,197,741	.....5.7
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	Travelers Indemnity Company.....		12/31/2009....	.....0	.....0	.....61,819	.....0	.....843	.....0.9
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	Travelers PC Fund Investments, Inc.....		12/31/2009....	.....0	.....0	.....294,134	.....0	.....3,193,492	.....1.4
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....3	.....0	.....1,184,624	.....0	.....11,640,157	.....0.8
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004....	.....0	.....0	.....98,412	.....0	.....0	.....5.2
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....3	.....0	.....840,724	.....0	.....8,120,279	.....3.2
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....2,675,250	.....0	.....6,689,697	.....7.4
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	.....0	.....0	.....258,407	.....0	.....20,278,004	.....3.0
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Travelers PC Fund Investments, Inc.....		12/31/2009....	.....0	.....0	.....376,552	.....0	.....13,644,339	.....0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Travelers Indemnity Company.....		12/31/2009....	.....0	.....0	.....227,019	.....0	.....1,457,418	.....0.8
	SB Energy Partners I-A, L.P.....	Denver.....	CO.....	SB Energy Partners.....		09/10/2007....	.....3	.....0	.....2,267,470	.....0	.....12,260,635	.....5.7
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX.....	Sheridan Production Partners.....		08/03/2007....	.....3	.....0	.....(675,000)	.....0	.....2,850,000	.....10.5
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....1,211,323	.....0	.....10,386,763	.....0.7

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost 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										
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007.....	3	0	169,154	0	7,167,613	0.9	
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007.....	3	0	941,127	0	8,376,847	0.9	
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007.....	3	0	92,035	0	7,178,239	5.2	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		12/31/2009.....	0	0	35,647	0	164,755	0.3	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010.....	0	1,875,000	0	0	13,125,000	0.5	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									1,875,000	11,547,707	0	169,807,225	XXX
3999999. Subtotal - Unaffiliated.....									6,731,588	34,034,486	0	318,681,124	XXX
4199999. Totals.....									6,731,588	34,034,486	0	318,681,124	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																		
	Lehman Brothers European Mezzanine Partners 2003-B, L.P.....	New York.....	NY...	Distribution.....	06/08/2004	03/30/2010	37,840	0	0	0	0	0	37,840	37,840	0	0	0	0
	Lower Colorado River S99A Rites.....	TX.....	TX...	Sale.....	11/08/1999	01/19/2010	1,981	0	(1,496)	0	0	0	485	5,315	0	4,830	4,830	0
	Lower Colorado River S99A Rites.....	TX.....	TX...	Sale.....	11/08/1999	02/16/2010	85,185	0	193,871	0	0	0	279,056	271,655	0	(7,401)	(7,401)	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									125,006	192,375	0	0	317,381	314,810	0	(2,571)	(2,571)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																		
	Carlyle Europe Partners III, L.P.....	London.....	GB...	Distribution.....	02/01/2007	03/15/2010	320,516	0	0	0	0	0	320,516	296,534	(23,981)	0	(23,981)	0
	Carlyle Partners IV, L.P.....	Washington.....	DC...	Distribution.....	12/31/2004	03/09/2010	255,124	0	0	0	0	0	255,124	255,124	0	0	0	0
	Eureka II, L.P.....	Philadelphia.....	PA...	Distribution.....	02/28/2007	03/26/2010	96,123	0	0	0	0	0	96,123	96,123	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									671,763	0	0	0	671,763	647,781	(23,981)	0	(23,981)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																		
	Flying W Capital LLC.....	Eden Prairie.....	MN...	Distribution.....	05/12/1999	03/31/2010	973,260	0	0	0	0	0	973,260	973,260	0	0	0	0
	Fog City Fund LLC.....	San Francisco.....	CA...	Distribution.....	10/25/2000	03/31/2010	1,044,450	0	0	0	0	0	1,044,450	1,044,450	0	0	0	0
	Windamere III LLC.....	San Diego.....	CA...	Distribution.....	05/23/2001	03/31/2010	1,876,050	0	0	0	0	0	1,876,050	1,876,050	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									3,893,760	0	0	0	3,893,760	3,893,760	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																		
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/24/2010	64,202	0	0	0	0	0	64,202	64,202	0	0	0	0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/24/2010	532,009	0	0	0	0	0	532,009	532,009	0	0	0	0
	Orion European Real Estate Fund II, C.V.....	Paris.....	FR...	Distribution.....	04/29/2005	03/31/2010	177,272	0	0	0	0	0	177,272	164,541	(12,731)	0	(12,731)	0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR...	Distribution.....	05/14/2009	03/15/2010	946,310	0	0	0	0	0	946,310	964,077	17,767	0	17,767	0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	03/24/2010	184,827	0	0	0	0	0	184,827	184,827	0	0	0	0
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA...	Distribution.....	03/30/2007	03/31/2010	138,522	0	0	0	0	0	138,522	138,522	0	0	0	0
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	03/31/2010	26,462	0	0	0	0	0	26,462	26,462	0	0	0	0
	Water Street LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/24/2010	133,601	0	0	0	0	0	133,601	133,601	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									2,203,204	0	0	0	2,203,204	2,208,240	5,036	0	5,036	0

QE03.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income				
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																							
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Distribution.....	05/08/2008	03/31/2010	.....718,611	.....0	.....0	.....0	.....0	.....0	.....0	.....718,611	.....718,611	.....0	.....0	.....0	.....0				
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	03/31/2010	.....89,067	.....0	.....0	.....0	.....0	.....0	.....0	.....89,067	.....89,067	.....0	.....0	.....0	.....0				
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	03/30/2010	.....195,566	.....0	.....0	.....0	.....0	.....0	.....0	.....195,566	.....195,566	.....0	.....0	.....0	.....0				
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Distribution.....	09/30/2007	03/18/2010	.....2,213,873	.....0	.....0	.....0	.....0	.....0	.....0	.....2,213,873	.....2,213,873	.....0	.....0	.....0	.....0				
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Distribution.....	08/03/2007	03/26/2010	.....(562,500)	.....0	.....0	.....0	.....0	.....0	.....0	.....(562,500)	.....(562,500)	.....0	.....0	.....0	.....0				
	TPF II, L.P.....	Omaha.....	NE...	Distribution.....	03/21/2008	01/06/2010	.....77,719	.....0	.....0	.....0	.....0	.....0	.....0	.....77,719	.....77,719	.....0	.....0	.....0	.....0				
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Distribution.....	05/09/2007	03/31/2010	.....(65,092)	.....0	.....0	.....0	.....0	.....0	.....0	.....(65,092)	.....(65,092)	.....0	.....0	.....0	.....0				
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....																	.....2,667,244	.....2,667,244	.....0	.....0	.....0	.....0
<b>Any Other Class of Admitted Asset - Unaffiliated</b>																							
	Insurance Revolution Note.....	Princeton.....	NJ...	Sale.....	12/27/2005	03/31/2010	.....233	.....0	.....0	.....0	.....0	.....0	.....0	.....233	.....233	.....0	.....0	.....0	.....0				
3799999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....																	.....233	.....233	.....0	.....0	.....0	.....0
3999999.	Subtotal - Unaffiliated.....																	.....5,667,449	.....5,838,309	.....(18,945)	.....(2,571)	.....(21,516)	.....0
4099999.	Subtotal - Affiliated.....																	.....3,893,760	.....3,893,760	.....0	.....0	.....0	.....0
4199999.	Totals.....																	.....9,561,210	.....9,732,069	.....(18,945)	.....(2,571)	.....(21,516)	.....0

QE03.2



**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36200E DX 6	GNMA PASS THRU #598718 4.500 2018 07.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,129,328	.....2,012,788	.....0	1.....
36290Q TP 0	GNMA PASS THRU #614458 4.500 2018 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....485,644	.....459,064	.....0	1.....
36290Q UY 9	GNMA PASS THRU #614499 4.500 2018 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....964,166	.....911,396	.....0	1.....
36290Q VT 9	GNMA PASS THRU #614526 4.500 2018 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,081,863	.....1,022,651	.....0	1.....
59022U AA 1	MLMT 2005-GN1 A 5.145 2023 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....8,463,914	.....8,230,977	.....0	1.....
0399999.	Total - Bonds - U.S. Government.....					.....13,124,914	.....12,636,876	.....0	.....XXX.....
<b>Bonds - All Other Government</b>									
135087 XS 8	CANADA TREASURY BONDS 5.000 2014 06.....	C.....	...02/02/2010	RBC DOMINION GLOBAL MARKETS.....		.....1,111,400	.....1,000,000	.....9,041	1FE.....
135087 YB 4	CANADA TREASURY BONDS 4.000 2016 06.....	C.....	...02/02/2010	CIBC WORLD MARKETS.....		.....2,138,680	.....2,000,000	.....14,466	1FE.....
135087 YN 8	CANADA TREASURY BONDS 3.500 2013 06.....	C.....	...02/02/2010	CIBC WORLD MARKETS.....		.....1,050,000	.....1,000,000	.....6,329	1FE.....
135087 YU 2	CANADA TREASURY BONDS 2.000 2014 12.....	C.....	...02/02/2010	SCOTIA CAPITAL.....		.....980,490	.....1,000,000	.....3,616	1FE.....
135087 YX 6	CANADA TREASURY BONDS 2.000 2012 09.....	C.....	...02/03/2010	RBC DOMINION GLOBAL MARKETS.....		.....1,009,800	.....1,000,000	.....8,603	1FE.....
135087 YY 4	CANADA TREASURY BONDS 1.250 2011 12.....	C.....	...02/03/2010	BMO CAPITAL MARKETS.....		.....2,003,580	.....2,000,000	.....4,521	1FE.....
135087 ZB 3	CANADA TREASURY BONDS 1.500 2012 03.....	C.....	...02/03/2010	CIBC WORLD MARKETS.....		.....2,008,100	.....2,000,000	.....6,658	1FE.....
748148 RR 6	QUEBEC (PROVINCE OF) 5.000 2016 03.....	A.....	...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,179,600	.....2,000,000	.....41,667	1FE.....
000000 00 0	AUSTRALIAN GOVERNMP-2.5M 5.750 2012 04.....	D.....	...02/18/2010	COMMONWEALTH BANK OF AUSTRALIA.....		.....2,297,549	.....2,246,750	.....46,485	1FE.....
13509P CF 8	CANADA HOUSING TRUST 2.950 2015 03.....	C.....	...03/18/2010	VARIOUS.....		.....4,997,500	.....5,000,000	.....0	1FE.....
1099999.	Total - Bonds - All Other Government.....					.....19,776,699	.....19,246,750	.....141,385	.....XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
20772G KD 9	CONNECTICUT GENERAL OBLI .300 2023 03.....		...02/26/2010	BAS-MERRILL LYNCH.....		.....62,975,000	.....62,975,000	.....7,177	1FE.....
56052A QW 9	MAINE GO (TAXABLE) S2005 4.550 2013 07.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....3,265,848	.....3,015,000	.....6,097	1FE.....
575827 R4 4	MASSACHUSETTS CENTRAL AR .210 2030 12.....		...02/23/2010	GOLDMAN SACHS & CO.....		.....24,000,000	.....24,000,000	.....2,584	1FE.....
594610 L2 1	MICHIGAN GO ENVIR PROG ( 4.320 2012 11.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....5,206,566	.....4,870,000	.....52,596	1FE.....
658256 KD 3	NORTH CAROLINA GEN OBLIG .290 2019 06.....		...02/23/2010	BB&T CAPITAL MARKETS.....		.....34,285,000	.....34,285,000	.....3,532	1FE.....
686053 FS 3	OREGON SCH BRD(TXBL)PENS 4.420 2014 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....5,199,950	.....5,000,000	.....19,031	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....134,932,364	.....134,145,000	.....91,017	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
734260 Y7 1	PORT HOUSTON (HARRIS CO) 5.000 2027 10.....		...01/13/2010	BAS-MERRILL LYNCH.....		.....2,196,620	.....2,035,000	.....0	1FE.....
734260 Y8 9	PORT HOUSTON (HARRIS CO) 5.000 2028 10.....		...01/13/2010	BAS-MERRILL LYNCH.....		.....2,480,062	.....2,310,000	.....0	1FE.....
779240 GK 0	ROUND ROCK ISD GO S2010 5.000 2018 08.....		...01/25/2010	CITIGROUP GLOBAL MARKETS.....		.....2,333,610	.....2,025,000	.....0	1FE.....
821686 VT 6	SHELBY CO GENERAL OBLIG .320 2031 12.....		...03/04/2010	MORGAN STANLEY.....		.....49,100,000	.....49,100,000	.....807	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....56,110,292	.....55,470,000	.....807	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
26442T AB 3	DUKE UNIVERSITY (TAXABLE) 5.150 2019 04.....		...01/21/2010	VARIOUS.....		.....302,872	.....285,000	.....4,421	1FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNIV .270 2038 07.....		...03/05/2010	GOLDMAN SACHS & CO.....		.....10,325,000	.....10,325,000	.....198	1FE.....
548100 6L 5	LOWER CO RIVER S99A P-FL 3.000 2019 05.....		...03/02/2010	BAS-MERRILL LYNCH.....		.....20,000	.....20,000	.....38	1FE.....
574217 VC 6	MARYLAND H/E JOHNS HOPKI .260 2036 07.....		...03/05/2010	GOLDMAN SACHS & CO.....		.....9,135,000	.....9,135,000	.....145	1FE.....
575579 TK 3	MASSACHUSETTS BAY TRANS .280 2026 07.....		...03/05/2010	GOLDMAN SACHS & CO.....		.....11,500,000	.....11,500,000	.....3,472	1FE.....
57586E QU 8	MASSACHUSETTS H/E (HARVA 5.000 2030 12.....		...01/13/2010	BARCLAYS CAPITAL INC.....		.....11,998,163	.....10,925,000	.....0	1FE.....

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
631663 KF 7	NASSAU CO SALES TAX FIN .280 2025 11.....		...03/05/2010	GOLDMAN SACHS & CO.....		.....22,700,000	.....22,700,000	.....323	1FE.....
64972F SE 7	NEW YORK CITY WTR & SWR .290 2024 06.....		...03/05/2010	GOLDMAN SACHS & CO.....		.....13,300,000	.....13,300,000	.....1,057	1FE.....
762243 MY 6	RHODE ISLAND HEALTH & ED .250 2035 05.....		...02/26/2010	GOLDMAN SACHS & CO.....		.....45,000,000	.....45,000,000	.....4,512	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .140 2042 03.....		...02/23/2010	GOLDMAN SACHS & CO.....		.....25,000,000	.....25,000,000	.....2,288	1FE.....
31402Q 5N 7	FN (10/1 ARM) #735353 5.173 2035 03.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....4,347,399	.....4,115,063	.....0	1.....
31407B XH 7	FNMA PASS THRU #826080 5.000 2035 07.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....29,224,809	.....28,066,505	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....182,853,244	.....180,371,567	.....16,455	.....XXX.....

**Bonds - Industrial and Miscellaneous**

03073E AF 2	AMERISOURCEBERGEN CORP 5.875 2015 09.....		...01/04/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,081,574	.....987,000	.....18,040	2FE.....
037735 CD 7	APPALACHIAN POWER CO 5.000 2017 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....3,068,310	.....3,000,000	.....25,000	2FE.....
040555 CC 6	ARIZONA PUBLIC SERVICE C 6.375 2011 10.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,145,800	.....2,000,000	.....37,542	2FE.....
040555 CD 4	ARIZONA PUBLIC SERVICE C 6.500 2012 03.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....979,308	.....900,000	.....24,375	2FE.....
00209T AA 3	AT&T BROADBAND 8.375 2013 03.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,161,690	.....1,000,000	.....31,639	2FE.....
060505 AQ 7	BANK OF AMERICA CORP 6.250 2012 04.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,156,040	.....2,000,000	.....36,806	1FE.....
064057 BA 9	BANK OF NEW YORK 6.375 2012 04.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,172,860	.....2,000,000	.....42,500	1FE.....
054937 AD 9	BB&T CORP 4.750 2012 10.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,111,820	.....2,000,000	.....31,667	1FE.....
054937 AG 2	BB&T CORP 4.900 2017 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,510,275	.....1,500,000	.....6,329	1FE.....
05566G AA 7	BNP PARIBAS (144A) 5.125 2015 01.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,153,220	.....2,000,000	.....4,556	1FE.....
097023 AT 2	BOEING CO 5.125 2013 02.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,088,640	.....1,000,000	.....23,632	1FE.....
120568 AM 2	BUNGE LTD FINANCE 5.350 2014 04.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,570,200	.....1,500,000	.....23,629	2FE.....
152312 AQ 7	CENTEX CORP 5.250 2015 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,940,000	.....3,000,000	.....20,125	3FE.....
125581 FT 0	CIT GROUP 7.000 2013 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....194,596	.....213,256	.....871	6Z.....
125581 FU 7	CIT GROUP 7.000 2014 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....286,296	.....319,884	.....1,306	6Z.....
125581 FV 5	CIT GROUP 7.000 2015 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....278,299	.....319,884	.....3,172	6Z.....
125581 FW 3	CIT GROUP 7.000 2016 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....458,500	.....533,140	.....5,287	6Z.....
125581 FX 1	CIT GROUP 7.000 2017 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....636,303	.....746,396	.....7,402	6Z.....
172967 BJ 9	CITIGROUP INC 6.000 2012 02.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,064,910	.....1,000,000	.....26,667	1FE.....
172967 CK 5	CITIGROUP INC 5.125 2014 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,024,160	.....2,000,000	.....24,486	1FE.....
172967 DE 8	CITIGROUP INC 5.300 2016 01.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,015,820	.....2,000,000	.....7,067	1FE.....
172967 DU 2	CITIGROUP INC 5.100 2011 09.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,043,340	.....1,000,000	.....17,283	1FE.....
189054 AF 6	CLOROX CO 5.000 2015 01.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,157,860	.....2,000,000	.....4,444	2FE.....
191219 BV 5	COCA-COLA ENTERPRISES 4.250 2015 03.....		...01/21/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,065,720	.....1,000,000	.....17,118	1FE.....
20029P AG 4	COMCAST CABLE 8.875 2017 05.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....3,666,360	.....3,000,000	.....66,563	2FE.....
209111 EE 9	CONSOLIDATED EDISON CO O 4.700 2014 02.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,142,040	.....2,000,000	.....0	1FE.....
240019 BQ 1	DAYTON POWER & LIGHT 5.125 2013 10.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,173,820	.....2,000,000	.....34,167	1FE.....
247109 BJ 9	DELMARVA POWER & LIGHT 5.000 2015 06.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....5,284,700	.....5,000,000	.....41,667	2FE.....
28932M AA 3	ELM RD GENERATING STAT ( 5.209 2030 02.....		...02/03/2010	J P MORGAN CHASE SECURITIES INC.....		.....5,000,000	.....5,000,000	.....0	1FE.....
42307T AC 2	H J HEINZ CO 6.625 2011 07.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....2,152,980	.....2,000,000	.....5,889	2FE.....
487836 AS 7	KELLOGG CO 6.600 2011 04.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,063,850	.....1,000,000	.....22,000	1FE.....
49327X AA 8	KEY BANK NA 4.950 2015 09.....		...02/01/2010	TRAVELERS COMPANIES INC.....		.....1,921,620	.....2,000,000	.....37,400	2FE.....

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

**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)
494368 AR 4	KIMBERLY CLARK 5.625 2012 02		...02/01/2010	TRAVELERS COMPANIES INC.		2,162,780	2,000,000	51,875	1FE
49446Q BC 4	KIMCO REALTY 4.820 2014 06		...02/01/2010	TRAVELERS COMPANIES INC.		3,085,560	3,000,000	48,200	2FE
494550 AR 7	KINDER MORGAN ENERGY PAR 5.000 2013 12		...02/01/2010	TRAVELERS COMPANIES INC.		2,154,980	2,000,000	12,778	2FE
50075N BA 1	KRAFT FOODS INC 5.375 2020 02		...02/04/2010	DEUTSCHE BANC.		991,760	1,000,000	0	2FE
53217V AB 5	LIFE TECH CORP 4.400 2015 03		...02/11/2010	BAS-MERRILL LYNCH		2,990,040	3,000,000	0	2FE
564759 PS 1	MANUFACTURERS & TRADERS 5.585 2020 12		...02/01/2010	TRAVELERS COMPANIES INC.		2,044,072	2,314,000	11,847	1FE
55259P AE 6	MARSHALL & ILSLEY 4.850 2015 06		...02/01/2010	TRAVELERS COMPANIES INC.		1,659,180	2,000,000	12,125	2FE
617446 GM 5	MORGAN STANLEY DEAN WITT 6.750 2011 04		...02/01/2010	TRAVELERS COMPANIES INC.		2,129,720	2,000,000	39,750	1FE
635405 AQ 6	NATIONAL CITY CORP 4.900 2015 01		...02/01/2010	TRAVELERS COMPANIES INC.		2,097,680	2,000,000	4,356	1FE
67021C AA 5	NSTAR ELECTRIC 4.875 2012 10		...02/01/2010	TRAVELERS COMPANIES INC.		1,085,080	1,000,000	14,354	1FE
674599 BV 6	OCCIDENTAL PETROLEUM 6.750 2012 01		...01/06/2010	JEFFERIES & CO INC.		1,104,880	1,000,000	33,000	1FE
677415 CD 1	OHIO POWER CO 5.500 2013 02		...02/01/2010	TRAVELERS COMPANIES INC.		2,173,040	2,000,000	50,722	2FE
713448 BN 7	PEPSICO INC 4.500 2020 01		...01/11/2010	BAS-MERRILL LYNCH		1,993,300	2,000,000	0	1FE
693401 AH 4	PERF 2005-2 A3 5.120 2014 12		...02/01/2010	TRAVELERS COMPANIES INC.		2,173,390	2,000,000	10,240	1FE
72447X AA 5	PITNEY BOWES INC 4.750 2016 01		...02/01/2010	TRAVELERS COMPANIES INC.		5,316,650	5,000,000	10,556	1FE
72650R AJ 1	PLAINS ALL AMERICAN PIPE 5.250 2015 06		...02/01/2010	TRAVELERS COMPANIES INC.		3,174,750	3,000,000	20,125	2FE
74153W AS 8	PRICOA GLOBAL FUNDING (1 4.625 2012 06		...02/01/2010	TRAVELERS COMPANIES INC.		3,127,440	3,000,000	13,875	1FE
74432Q AB 1	PRUDENTIAL FINANCIAL INC 4.500 2013 07		...02/01/2010	TRAVELERS COMPANIES INC.		2,045,600	2,000,000	4,000	2FE
74432Q AD 7	PRUDENTIAL FINANCIAL INC 4.750 2014 04		...02/01/2010	TRAVELERS COMPANIES INC.		2,099,080	2,000,000	31,667	2FE
74432Q AG 0	PRUDENTIAL FINANCIAL INC 4.750 2015 06		...02/01/2010	TRAVELERS COMPANIES INC.		3,100,290	3,000,000	19,000	2FE
744533 BG 4	PUBLIC SERVICE OKLAHOMA 4.700 2011 05		...02/01/2010	TRAVELERS COMPANIES INC.		2,073,460	2,000,000	19,844	2FE
786514 BP 3	SAFEWAY INC 6.350 2017 08		...02/16/2010	BARCLAYS CAPITAL INC.		1,107,330	1,000,000	706	2FE
824348 AN 6	SHERWIN-WILLIAMS 3.125 2014 12		...01/13/2010	KEYBANC CAPITAL MARK		1,005,560	1,000,000	2,431	1FE
828807 BM 8	SIMON PROPERTY GROUP 5.100 2015 06		...02/01/2010	TRAVELERS COMPANIES INC.		2,073,800	2,000,000	13,033	1FE
835495 AF 9	SONOCO PRODUCTS 6.500 2013 11		...02/01/2010	TRAVELERS COMPANIES INC.		2,175,060	2,000,000	27,444	2FE
845437 BG 6	SOUTHWESTERN ELECTRIC PO 4.900 2015 07		...02/01/2010	TRAVELERS COMPANIES INC.		5,129,200	5,000,000	20,417	2FE
863667 AA 9	STRYKER CORP 3.000 2015 01		...01/12/2010	BAS-MERRILL LYNCH		998,940	1,000,000	0	1FE
863667 AB 7	STRYKER CORP 4.375 2020 01		...01/14/2010	BAS-MERRILL LYNCH		992,730	1,000,000	608	1FE
883556 AP 7	THERMO FISHER SCIENTIFIC 5.000 2015 06		...02/01/2010	TRAVELERS COMPANIES INC.		5,321,900	5,000,000	41,667	1FE
88731E AD 2	TIME WARNER ENTERTAINMEN 8.875 2012 10		...02/01/2010	TRAVELERS COMPANIES INC.		3,485,880	3,000,000	88,750	2FE
87305Q BY 6	TTX CO (144A) 5.000 2017 06		...02/01/2010	TRAVELERS COMPANIES INC.		956,750	1,000,000	6,389	2FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000 2018 02		...02/12/2010	DEUTSCHE BANC.		1,074,000	1,000,000	500	1FE
90333W AA 6	US BANK NA 6.375 2011 08		...02/01/2010	TRAVELERS COMPANIES INC.		2,163,040	2,000,000	0	1FE
92976G AD 3	WACHOVIA BANK NA 4.875 2015 02		...02/01/2010	TRAVELERS COMPANIES INC.		2,073,560	2,000,000	0	1FE
982526 AB 1	WM WRIGLEY JR CO 4.650 2015 07		...02/01/2010	TRAVELERS COMPANIES INC.		14,906,250	15,000,000	31,000	3
984121 BY 8	XEROX CORP 8.250 2014 05		...02/09/2010	WELLS FARGO SECURITIES		2,152,206	1,827,000	36,426	2FE
98385X AC 0	XTO ENERGY INC 6.250 2013 04		...02/01/2010	TRAVELERS COMPANIES INC.		2,238,060	2,000,000	36,806	2FE
13645R AC 8	CANADIAN PACIFIC RAILWAY 6.250 2011 10	A	...02/01/2010	TRAVELERS COMPANIES INC.		2,138,160	2,000,000	36,806	2FE
20825U AB 0	CONOCO FUNDING 6.350 2011 10	A	...02/01/2010	TRAVELERS COMPANIES INC.		1,090,770	1,000,000	18,697	1FE
780085 LP 9	ROYAL BANK OF CANADA 5.650 2011 07	A	...02/01/2010	TRAVELERS COMPANIES INC.		1,072,570	1,000,000	1,726	1FE

QE04.2

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
05567M AA 3	BNP PARIBAS (144A)		4.800 2015 06	TRAVELERS COMPANIES INC.		3,184,920	3,000,000	14,800	1FE
21987B AG 3	CODELCO (144A)		6.375 2012 11	TRAVELERS COMPANIES INC.		2,264,175	2,015,000	21,766	1FE
456866 AS 1	INGERSOLL-RAND		4.750 2015 05	TRAVELERS COMPANIES INC.		5,223,200	5,000,000	50,139	2FE
000000 00 0	SCHLUMBERGER NORGE AS		3.000 2013 03	RBC DOMINION GLOBAL MARKETS		1,030,560	1,000,000	12,500	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					171,412,264	164,175,560	1,519,549	XXX
8399997.	Total - Bonds - Part 3					578,209,777	566,045,753	1,769,213	XXX
8399999.	Total - Bonds					578,209,777	566,045,753	1,769,213	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
00163T 10 9	AMB PROPERTIES CORP		01/19/2010	BARCLAYS CAPITAL ALGO	800.000	20,759	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		01/19/2010	BARCLAYS CAPITAL ALGO	2,100.000	169,643	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		01/19/2010	BARCLAYS CAPITAL ALGO	600.000	41,537	XXX	0	L
105368 20 3	BRANDYWINE REALTY TRUST		02/04/2010	VARIOUS	7,200.000	79,589	XXX	0	L
195872 10 6	COLONIAL PROPERTIES TRUST		01/19/2010	VARIOUS	8,700.000	107,742	XXX	0	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		02/09/2010	VARIOUS	46,100.000	383,818	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		03/30/2010	VARIOUS	15,400.000	574,486	XXX	0	L
297178 10 5	ESSEX PROPERTY TRUST INC		01/19/2010	BARCLAYS CAPITAL ALGO	100.000	8,533	XXX	0	L
30225T 10 2	EXTRA SPACE STORAGE INC		01/19/2010	BARCLAYS CAPITAL ALGO	1,800.000	20,966	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		01/19/2010	BARCLAYS CAPITAL ALGO	500.000	34,529	XXX	0	L
44106M 10 2	HOSPITALITY PROPERTIES TRUST		03/16/2010	VARIOUS	6,800.000	158,754	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		03/16/2010	VARIOUS	25,200.000	322,292	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		01/19/2010	BARCLAYS CAPITAL ALGO	1,000.000	32,737	XXX	0	L
554382 10 1	MACERICH CO		02/03/2010	VARIOUS	3,400.000	107,572	XXX	0	L
743410 10 2	PROLOGIS		01/22/2010	VARIOUS	17,300.000	227,339	XXX	0	L
74460D 10 9	PUBLIC STORAGE INC		02/03/2010	VARIOUS	600.000	48,037	XXX	0	L
754907 10 3	RAYONIER INC		02/02/2010	JP MORGAN ALGO	12,700.000	546,464	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		01/27/2010	VARIOUS	9,900.000	344,597	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		03/30/2010	VARIOUS	7,200.000	410,534	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		02/03/2010	VARIOUS	3,900.000	148,748	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		02/09/2010	VARIOUS	5,800.000	193,713	XXX	0	L
902653 10 4	UDR INC		01/19/2010	BARCLAYS CAPITAL ALGO	1,000.000	15,841	XXX	0	L
91274F 10 4	U-STORE-IT TRUST		02/04/2010	VARIOUS	7,800.000	54,391	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		01/19/2010	BARCLAYS CAPITAL ALGO	800.000	56,170	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					4,108,791	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					4,108,791	XXX	0	XXX
9799999.	Total - Common Stocks					4,108,791	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					4,108,791	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					582,318,568	XXX	1,769,213	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**

QE05

742651	CP 5	PRIVATE EXPORT FUNDING 7.200	01/15/2010	MATURED		7,900,000	7,900,000	9,539,204	7,909,962	0	(9,962)	0	(9,962)	0	7,900,000	0	0	0	284,400	01/15/2010	1
912828	EQ 9	U S TREASURY NOTES 4.375	03/09/2010	J P MORGAN CHASE SECURIT		25,779,213	25,000,000	26,056,724	25,978,202	0	(193,820)	0	(193,820)	0	25,784,383	0	(5,170)	(5,170)	255,409	12/15/2010	1
912828	JS 0	U S TREASURY NOTES 1.250	03/09/2010	J P MORGAN CHASE SECURIT		20,138,996	20,000,000	20,194,598	20,175,644	0	(36,369)	0	(36,369)	0	20,139,275	0	(279)	(279)	68,681	11/30/2010	1
36202A	DF 1	GNMA II PASS #102 8.000	03/20/2010	PAID ON PRINCIPAL		252	252	259	257	0	(5)	0	(5)	0	252	0	0	0	3	08/20/2022	1
36202B	EE 1	GNMA II PASS #1033 7.500	03/20/2010	PAID ON PRINCIPAL		491	491	502	499	0	(9)	0	(9)	0	491	0	0	0	9	04/20/2023	1
36202B	HZ 1	GNMA II PASS #1148 8.000	03/20/2010	PAID ON PRINCIPAL		102	102	104	104	0	(2)	0	(2)	0	102	0	0	0	1	05/20/2023	1
36202A	D8 7	GNMA II PASS #127 12.500	03/20/2010	PAID ON PRINCIPAL		318	318	339	335	0	(17)	0	(17)	0	318	0	0	0	7	05/20/2014	1
36202B	SS 5	GNMA II PASS #1429 7.500	03/20/2010	PAID ON PRINCIPAL		491	491	494	497	0	(6)	0	(6)	0	491	0	0	0	6	10/20/2023	1
36202A	FM 4	GNMA II PASS #172 8.000	03/20/2010	PAID ON PRINCIPAL		112	112	115	114	0	(2)	0	(2)	0	112	0	0	0	2	09/20/2022	1
36202A	FU 6	GNMA II PASS #179 13.000	03/20/2010	PAID ON PRINCIPAL		60	60	64	63	0	(3)	0	(3)	0	60	0	0	0	1	08/20/2014	1
36202B	7C 3	GNMA II PASS #1791 7.500	03/20/2010	PAID ON PRINCIPAL		1,531	1,531	1,560	1,552	0	(21)	0	(21)	0	1,531	0	0	0	10	03/20/2022	1
36202C	CF 8	GNMA II PASS #1870 8.500	03/20/2010	PAID ON PRINCIPAL		32	32	33	34	0	(2)	0	(2)	0	32	0	0	0	0	09/20/2024	1
36202C	CV 3	GNMA II PASS #1884 8.000	03/20/2010	PAID ON PRINCIPAL		752	752	771	769	0	(16)	0	(16)	0	752	0	0	0	10	10/20/2024	1
36202C	D3 4	GNMA II PASS #1922 8.000	03/20/2010	PAID ON PRINCIPAL		262	262	268	267	0	(6)	0	(6)	0	262	0	0	0	4	12/20/2024	1
36202C	EL 3	GNMA II PASS #1939 8.500	03/20/2010	PAID ON PRINCIPAL		3	3	4	4	0	(0)	0	(0)	0	3	0	0	0	0	01/20/2025	1
36202C	E5 8	GNMA II PASS #1956 8.500	03/20/2010	PAID ON PRINCIPAL		225	225	231	235	0	(10)	0	(10)	0	225	0	0	0	5	02/20/2025	1
36202C	GM 9	GNMA II PASS #2004 7.500	03/20/2010	PAID ON PRINCIPAL		120	120	120	121	0	(1)	0	(1)	0	120	0	0	0	2	05/20/2025	1
36202C	GN 7	GNMA II PASS #2005 8.000	03/20/2010	PAID ON PRINCIPAL		1,338	1,338	1,364	1,369	0	(31)	0	(31)	0	1,338	0	0	0	17	05/20/2025	1
36202C	GP 2	GNMA II PASS #2006 8.500	03/20/2010	PAID ON PRINCIPAL		36	36	37	38	0	(1)	0	(1)	0	36	0	0	0	1	05/20/2025	1
36202C	G3 1	GNMA II PASS #2018 7.500	03/20/2010	PAID ON PRINCIPAL		659	659	663	665	0	(7)	0	(7)	0	659	0	0	0	8	06/20/2025	1
36202C	G4 9	GNMA II PASS #2019 8.000	03/20/2010	PAID ON PRINCIPAL		745	745	763	761	0	(16)	0	(16)	0	745	0	0	0	10	06/20/2025	1
36202C	HK 2	GNMA II PASS #2034 7.500	03/20/2010	PAID ON PRINCIPAL		2,650	2,650	2,705	2,695	0	(45)	0	(45)	0	2,650	0	0	0	45	07/20/2025	1
36202C	HM 8	GNMA II PASS #2036 8.000	03/20/2010	PAID ON PRINCIPAL		1,028	1,028	1,045	1,043	0	(15)	0	(15)	0	1,028	0	0	0	12	07/20/2025	1
36202C	HP 1	GNMA II PASS #2038 8.500	03/20/2010	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/20/2025	1
36202C	JC 8	GNMA II PASS #2059 8.000	03/20/2010	PAID ON PRINCIPAL		1,388	1,388	1,417	1,412	0	(24)	0	(24)	0	1,388	0	0	0	26	08/20/2025	1
36202C	JE 4	GNMA II PASS #2061 8.500	03/20/2010	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C	JZ 7	GNMA II PASS #2080 7.500	03/20/2010	PAID ON PRINCIPAL		527	527	538	535	0	(8)	0	(8)	0	527	0	0	0	5	09/20/2025	1
36202C	J3 8	GNMA II PASS #2082 8.000	03/20/2010	PAID ON PRINCIPAL		825	825	842	838	0	(14)	0	(14)	0	825	0	0	0	11	09/20/2025	1
36202C	KL 6	GNMA II PASS #2099 7.500	03/20/2010	PAID ON PRINCIPAL		1,801	1,801	1,834	1,826	0	(25)	0	(25)	0	1,801	0	0	0	18	10/20/2025	1
36202C	KP 7	GNMA II PASS #2102 8.000	03/20/2010	PAID ON PRINCIPAL		3,484	3,484	3,563	3,548	0	(65)	0	(65)	0	3,484	0	0	0	64	09/20/2025	1
36202C	K7 7	GNMA II PASS #2118 7.500	03/20/2010	PAID ON PRINCIPAL		6,649	6,649	6,761	6,731	0	(82)	0	(82)	0	6,649	0	0	0	83	11/20/2025	1
36202C	LC 5	GNMA II PASS #2123 8.500	03/20/2010	PAID ON PRINCIPAL		29	29	30	31	0	(1)	0	(1)	0	29	0	0	0	0	11/20/2025	1
36202C	LX 9	GNMA II PASS #2142 8.500	03/20/2010	PAID ON PRINCIPAL		1,665	1,665	1,727	1,738	0	(73)	0	(73)	0	1,665	0	0	0	24	12/20/2025	1
36202C	MF 7	GNMA II PASS #2158 8.500	03/20/2010	PAID ON PRINCIPAL		213	213	221	221	0	(7)	0	(7)	0	213	0	0	0	4	01/20/2026	1
36202C	ND 1	GNMA II PASS #2188 8.500	03/20/2010	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	03/20/2026	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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 NX 7	GNMA II PASS #2206	8.500	03/20/2010	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	03/20/2010	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	03/20/2010	PAID ON PRINCIPAL		4,108	4,108	4,044	4,051	0	57	0	57	0	4,108	0	0	0	51	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	03/20/2010	PAID ON PRINCIPAL		1,009	1,009	1,033	1,046	0	(37)	0	(37)	0	1,009	0	0	0	14	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	03/20/2010	PAID ON PRINCIPAL		14,773	14,773	15,025	15,171	0	(398)	0	(398)	0	14,773	0	0	0	287	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	03/20/2010	PAID ON PRINCIPAL		581	581	575	573	0	9	0	9	0	581	0	0	0	7	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	03/20/2010	PAID ON PRINCIPAL		9,469	9,469	9,586	9,780	0	(311)	0	(311)	0	9,469	0	0	0	112	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	03/20/2010	PAID ON PRINCIPAL		4,163	4,163	4,091	4,059	0	105	0	105	0	4,163	0	0	0	42	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	03/20/2010	PAID ON PRINCIPAL		73,594	73,594	70,512	71,426	0	2,168	0	2,168	0	73,594	0	0	0	452	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	03/20/2010	PAID ON PRINCIPAL		96,848	96,848	92,384	94,161	0	2,687	0	2,687	0	96,848	0	0	0	861	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	03/20/2010	PAID ON PRINCIPAL		26,675	26,675	26,625	26,619	0	56	0	56	0	26,675	0	0	0	231	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	03/20/2010	PAID ON PRINCIPAL		303,522	303,522	302,953	302,883	0	639	0	639	0	303,522	0	0	0	2,482	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	03/20/2010	PAID ON PRINCIPAL		459,117	459,117	462,058	460,852	0	(1,735)	0	(1,735)	0	459,117	0	0	0	3,615	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	03/20/2010	PAID ON PRINCIPAL		814,273	814,273	761,181	774,305	0	39,969	0	39,969	0	814,273	0	0	0	5,964	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	03/20/2010	PAID ON PRINCIPAL		43,948	43,948	40,693	41,258	0	2,690	0	2,690	0	43,948	0	0	0	262	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	03/20/2010	PAID ON PRINCIPAL		725,752	725,752	693,660	700,519	0	25,232	0	25,232	0	725,752	0	0	0	5,789	03/20/2034	1
36202A MB 0	GNMA II PASS #354	13.000	03/20/2010	PAID ON PRINCIPAL		188	188	199	198	0	(10)	0	(10)	0	188	0	0	0	4	06/20/2015	1
36202D 5P 2	GNMA II PASS #3554	4.500	03/20/2010	PAID ON PRINCIPAL		243,649	243,649	225,604	230,497	0	13,152	0	13,152	0	243,649	0	0	0	1,597	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	03/20/2010	PAID ON PRINCIPAL		44	44	47	46	0	(2)	0	(2)	0	44	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	03/20/2010	PAID ON PRINCIPAL		2,683,064	2,683,064	2,614,311	2,634,006	0	49,059	0	49,059	0	2,683,064	0	0	0	17,632	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	03/20/2010	PAID ON PRINCIPAL		452	452	463	461	0	(9)	0	(9)	0	452	0	0	0	6	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	03/20/2010	PAID ON PRINCIPAL		163	163	167	165	0	(2)	0	(2)	0	163	0	0	0	2	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	03/20/2010	PAID ON PRINCIPAL		160	160	164	163	0	(3)	0	(3)	0	160	0	0	0	2	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	03/20/2010	PAID ON PRINCIPAL		168	168	165	166	0	2	0	2	0	168	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	03/20/2010	PAID ON PRINCIPAL		422	422	432	429	0	(7)	0	(7)	0	422	0	0	0	6	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	03/20/2010	PAID ON PRINCIPAL		100	100	102	101	0	(2)	0	(2)	0	100	0	0	0	1	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	03/20/2010	PAID ON PRINCIPAL		1,826,832	1,826,832	1,819,217	1,819,711	0	7,121	0	7,121	0	1,826,832	0	0	0	14,624	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	03/20/2010	PAID ON PRINCIPAL		299	299	290	295	0	4	0	4	0	299	0	0	0	4	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	03/20/2010	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	03/15/2010	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2022	1
36203X AJ 5	GNMA PASS TH #361909	8.500	03/15/2010	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	06/15/2024	1
36204R FG 8	GNMA PASS TH #377367	8.500	03/15/2010	PAID ON PRINCIPAL		61	61	63	64	0	(3)	0	(3)	0	61	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	03/15/2010	PAID ON PRINCIPAL		1,724	1,724	1,782	1,785	0	(61)	0	(61)	0	1,724	0	0	0	25	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	03/15/2010	PAID ON PRINCIPAL		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	03/15/2010	PAID ON PRINCIPAL		10	10	10	11	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970	8.500	03/15/2010	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	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	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	Fore rei gn	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)
36205T ZB 2	GNMA PASS TH #400438	8.500	03/15/2010	PAID ON PRINCIPAL		393	393	406	404	0	(11)	0	(11)	0	393	0	0	0	6	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472	8.500	03/15/2010	PAID ON PRINCIPAL		46	46	47	48	0	(2)	0	(2)	0	46	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560	8.500	03/15/2010	PAID ON PRINCIPAL		40	40	42	42	0	(1)	0	(1)	0	40	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606	8.500	03/15/2010	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	0	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619	8.500	03/15/2010	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	1	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	03/15/2010	PAID ON PRINCIPAL		4	4	4	5	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #412655	8.500	03/15/2010	PAID ON PRINCIPAL		41	41	42	43	0	(2)	0	(2)	0	41	0	0	0	1	08/15/2026	1
36206K AV 3	GNMA PASS TH #413220	8.500	03/15/2010	PAID ON PRINCIPAL		4,337	4,337	4,501	4,331	0	6	0	6	0	4,337	0	0	0	53	04/15/2010	1
36206M MG 9	GNMA PASS TH #415359	8.500	03/15/2010	PAID ON PRINCIPAL		210	210	216	215	0	(5)	0	(5)	0	210	0	0	0	3	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	03/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428	8.500	03/15/2010	PAID ON PRINCIPAL		144	144	147	149	0	(6)	0	(6)	0	144	0	0	0	3	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	03/15/2010	PAID ON PRINCIPAL		318	318	327	326	0	(9)	0	(9)	0	318	0	0	0	5	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	03/15/2010	PAID ON PRINCIPAL		315	315	326	326	0	(11)	0	(11)	0	315	0	0	0	3	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	03/15/2010	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	03/15/2010	PAID ON PRINCIPAL		82	82	85	85	0	(3)	0	(3)	0	82	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	03/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962	8.500	03/15/2010	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972	4.000	03/15/2010	PAID ON PRINCIPAL		264,362	264,362	258,000	260,318	0	4,044	0	4,044	0	264,362	0	0	0	1,883	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	03/15/2010	PAID ON PRINCIPAL		725	725	746	754	0	(29)	0	(29)	0	725	0	0	0	15	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	03/15/2010	PAID ON PRINCIPAL		18	18	18	18	0	(1)	0	(1)	0	18	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048	8.500	03/15/2010	PAID ON PRINCIPAL		1,248	1,248	1,290	1,290	0	(42)	0	(42)	0	1,248	0	0	0	26	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	03/15/2010	PAID ON PRINCIPAL		54	54	56	56	0	(2)	0	(2)	0	54	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	03/15/2010	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207B 6E 5	GNMA PASS TH #427569	8.500	03/15/2010	PAID ON PRINCIPAL		742	742	765	761	0	(19)	0	(19)	0	742	0	0	0	11	08/15/2026	1
36207C ZX 9	GNMA PASS TH #428358	8.500	03/15/2010	PAID ON PRINCIPAL		39	39	40	41	0	(1)	0	(1)	0	39	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	03/15/2010	PAID ON PRINCIPAL		357	357	369	369	0	(12)	0	(12)	0	357	0	0	0	5	08/15/2026	1
36207D LM 6	GNMA PASS TH #428832	8.500	03/15/2010	PAID ON PRINCIPAL		551	551	570	565	0	(14)	0	(14)	0	551	0	0	0	8	05/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	03/15/2010	PAID ON PRINCIPAL		1,297	1,297	1,354	1,380	0	(83)	0	(83)	0	1,297	0	0	0	17	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	03/15/2010	PAID ON PRINCIPAL		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111	8.500	03/15/2010	PAID ON PRINCIPAL		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	03/15/2010	PAID ON PRINCIPAL		25	25	26	26	0	(0)	0	(0)	0	25	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	03/15/2010	PAID ON PRINCIPAL		341	341	346	354	0	(12)	0	(12)	0	341	0	0	0	4	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	03/15/2010	PAID ON PRINCIPAL		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	1	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	03/15/2010	PAID ON PRINCIPAL		42	42	44	44	0	(2)	0	(2)	0	42	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	03/15/2010	PAID ON PRINCIPAL		42	42	44	43	0	(1)	0	(1)	0	42	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815	8.500	03/15/2010	PAID ON PRINCIPAL		456	456	472	473	0	(16)	0	(16)	0	456	0	0	0	6	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.							
36207H 5Q 6	GNMA PASS TH #432955	8.500	03/15/2010	PAID ON PRINCIPAL		52	52	53	54	0	(2)	0	(2)	0	52	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	03/15/2010	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271	8.500	03/15/2010	PAID ON PRINCIPAL		99	99	102	102	0	(3)	0	(3)	0	99	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	03/15/2010	PAID ON PRINCIPAL		250	250	257	256	0	(6)	0	(6)	0	250	0	0	0	4	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	03/15/2010	PAID ON PRINCIPAL		385	385	398	393	0	(8)	0	(8)	0	385	0	0	0	5	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	03/15/2010	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	03/15/2010	PAID ON PRINCIPAL		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	03/15/2010	PAID ON PRINCIPAL		2,639	2,639	2,721	2,732	0	(93)	0	(93)	0	2,639	0	0	0	19	11/15/2026	1
36207N WM 2	GNMA PASS TH #437252	8.500	03/15/2010	PAID ON PRINCIPAL		133	133	138	137	0	(3)	0	(3)	0	133	0	0	0	2	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	03/15/2010	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511	8.500	03/15/2010	PAID ON PRINCIPAL		67	67	69	70	0	(3)	0	(3)	0	67	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	03/15/2010	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	03/15/2010	PAID ON PRINCIPAL		20	20	21	21	0	(0)	0	(0)	0	20	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	03/15/2010	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	03/15/2010	PAID ON PRINCIPAL		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	03/15/2010	PAID ON PRINCIPAL		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	03/15/2010	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	03/15/2010	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	03/15/2010	PAID ON PRINCIPAL		135	135	139	139	0	(4)	0	(4)	0	135	0	0	0	2	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	03/15/2010	PAID ON PRINCIPAL		468	468	483	489	0	(21)	0	(21)	0	468	0	0	0	7	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	03/15/2010	PAID ON PRINCIPAL		53	53	55	54	0	(2)	0	(2)	0	53	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	03/15/2010	PAID ON PRINCIPAL		73	73	75	76	0	(3)	0	(3)	0	73	0	0	0	1	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	03/15/2010	PAID ON PRINCIPAL		913	913	943	952	0	(39)	0	(39)	0	913	0	0	0	19	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	03/15/2010	PAID ON PRINCIPAL		268	268	277	278	0	(10)	0	(10)	0	268	0	0	0	4	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	03/15/2010	PAID ON PRINCIPAL		6,002	6,002	6,155	6,135	0	(133)	0	(133)	0	6,002	0	0	0	73	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	03/15/2010	PAID ON PRINCIPAL		38,783	38,783	37,886	38,056	0	726	0	726	0	38,783	0	0	0	240	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	03/15/2010	PAID ON PRINCIPAL		212,549	212,549	211,885	211,923	0	627	0	627	0	212,549	0	0	0	1,132	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	03/15/2010	PAID ON PRINCIPAL		6,845	6,845	6,703	6,692	0	153	0	153	0	6,845	0	0	0	68	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	03/15/2010	PAID ON PRINCIPAL		80,880	80,880	79,873	79,864	0	1,016	0	1,016	0	80,880	0	0	0	693	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	03/15/2010	PAID ON PRINCIPAL		13,474	13,474	13,339	13,354	0	120	0	120	0	13,474	0	0	0	134	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	03/15/2010	PAID ON PRINCIPAL		201,735	201,735	199,402	199,742	0	1,994	0	1,994	0	201,735	0	0	0	1,658	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	03/15/2010	PAID ON PRINCIPAL		1,151,311	1,151,311	1,133,087	1,137,670	0	13,641	0	13,641	0	1,151,311	0	0	0	9,174	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	03/15/2010	PAID ON PRINCIPAL		102,365	102,365	102,045	102,063	0	302	0	302	0	102,365	0	0	0	676	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	03/15/2010	PAID ON PRINCIPAL		101,727	101,727	99,883	99,959	0	1,768	0	1,768	0	101,727	0	0	0	1,010	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	03/15/2010	PAID ON PRINCIPAL		62,356	62,356	60,885	60,907	0	1,449	0	1,449	0	62,356	0	0	0	588	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	03/15/2010	PAID ON PRINCIPAL		39,827	39,827	39,018	39,018	0	809	0	809	0	39,827	0	0	0	436	12/15/2031	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	Fore rei gn	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)
36213E UH 7	GNMA PASS TH #552384	6.000	03/15/2010	PAID ON PRINCIPAL		18,227	18,227	17,677	17,574	0	653	0	653	0	18,227	0	0	0	261	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	03/15/2010	PAID ON PRINCIPAL		40,387	40,387	42,691	42,341	0	(1,954)	0	(1,954)	0	40,387	0	0	0	416	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	03/15/2010	PAID ON PRINCIPAL		63,685	63,685	67,317	66,947	0	(3,262)	0	(3,262)	0	63,685	0	0	0	1,004	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	03/15/2010	PAID ON PRINCIPAL		18,939	18,939	19,265	19,091	0	(152)	0	(152)	0	18,939	0	0	0	159	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	03/15/2010	PAID ON PRINCIPAL		94,281	94,281	95,622	94,959	0	(678)	0	(678)	0	94,281	0	0	0	839	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	03/15/2010	PAID ON PRINCIPAL		82,593	82,593	86,749	85,853	0	(3,260)	0	(3,260)	0	82,593	0	0	0	1,162	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	03/15/2010	PAID ON PRINCIPAL		79,500	79,500	78,891	79,039	0	461	0	461	0	79,500	0	0	0	954	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	03/15/2010	PAID ON PRINCIPAL		1,486	1,486	1,459	1,458	0	28	0	28	0	1,486	0	0	0	15	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	03/15/2010	PAID ON PRINCIPAL		94,970	94,970	94,026	93,985	0	985	0	985	0	94,970	0	0	0	523	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	03/15/2010	PAID ON PRINCIPAL		26,704	26,704	27,029	26,835	0	(131)	0	(131)	0	26,704	0	0	0	222	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	03/15/2010	PAID ON PRINCIPAL		173,806	173,806	177,174	176,139	0	(2,333)	0	(2,333)	0	173,806	0	0	0	2,527	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	03/15/2010	PAID ON PRINCIPAL		88,744	88,744	89,987	89,960	0	(1,216)	0	(1,216)	0	88,744	0	0	0	487	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	03/15/2010	PAID ON PRINCIPAL		16,948	16,948	17,189	17,092	0	(143)	0	(143)	0	16,948	0	0	0	141	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	03/15/2010	PAID ON PRINCIPAL		54,827	54,827	55,889	56,233	0	(1,406)	0	(1,406)	0	54,827	0	0	0	414	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	03/15/2010	PAID ON PRINCIPAL		209,809	209,809	209,579	209,613	0	196	0	196	0	209,809	0	0	0	1,726	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	03/15/2010	PAID ON PRINCIPAL		221,008	221,008	214,930	215,239	0	5,769	0	5,769	0	221,008	0	0	0	1,931	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	03/15/2010	PAID ON PRINCIPAL		46,514	46,514	46,685	46,673	0	(159)	0	(159)	0	46,514	0	0	0	259	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	03/15/2010	PAID ON PRINCIPAL		6,105	6,105	6,016	6,028	0	77	0	77	0	6,105	0	0	0	61	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725	6.000	03/15/2010	PAID ON PRINCIPAL		61,618	61,618	60,948	60,913	0	705	0	705	0	61,618	0	0	0	616	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729	6.000	03/15/2010	PAID ON PRINCIPAL		11,403	11,403	11,279	11,302	0	101	0	101	0	11,403	0	0	0	115	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740	6.000	03/15/2010	PAID ON PRINCIPAL		7,037	7,037	6,907	6,926	0	110	0	110	0	7,037	0	0	0	70	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352	6.000	03/15/2010	PAID ON PRINCIPAL		55,677	55,677	54,363	54,426	0	1,251	0	1,251	0	55,677	0	0	0	289	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171	6.000	03/15/2010	PAID ON PRINCIPAL		125,259	125,259	123,605	123,570	0	1,689	0	1,689	0	125,259	0	0	0	644	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351	6.000	03/15/2010	PAID ON PRINCIPAL		7,817	7,817	7,716	7,723	0	94	0	94	0	7,817	0	0	0	79	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873	6.000	03/15/2010	PAID ON PRINCIPAL		21,171	21,171	20,876	20,896	0	275	0	275	0	21,171	0	0	0	157	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357	6.000	03/15/2010	PAID ON PRINCIPAL		11,949	11,949	11,889	11,888	0	61	0	61	0	11,949	0	0	0	120	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471	6.000	03/15/2010	PAID ON PRINCIPAL		84,938	84,938	82,377	81,925	0	3,013	0	3,013	0	84,938	0	0	0	440	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886	6.000	03/15/2010	PAID ON PRINCIPAL		7,682	7,682	7,569	7,574	0	108	0	108	0	7,682	0	0	0	76	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906	6.000	03/15/2010	PAID ON PRINCIPAL		3,089	3,089	3,048	3,046	0	43	0	43	0	3,089	0	0	0	31	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404	6.000	03/15/2010	PAID ON PRINCIPAL		26,656	26,656	26,300	26,332	0	324	0	324	0	26,656	0	0	0	267	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000	03/15/2010	PAID ON PRINCIPAL		81,257	81,257	80,946	80,961	0	296	0	296	0	81,257	0	0	0	501	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000	03/15/2010	PAID ON PRINCIPAL		3,131	3,131	3,090	3,082	0	49	0	49	0	3,131	0	0	0	31	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000	03/15/2010	PAID ON PRINCIPAL		101,260	101,260	103,222	103,819	0	(2,560)	0	(2,560)	0	101,260	0	0	0	1,013	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810	6.000	03/15/2010	PAID ON PRINCIPAL		61,189	61,189	60,061	60,143	0	1,046	0	1,046	0	61,189	0	0	0	643	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000	03/15/2010	PAID ON PRINCIPAL		103,174	103,174	104,619	105,014	0	(1,841)	0	(1,841)	0	103,174	0	0	0	1,031	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000	03/15/2010	PAID ON PRINCIPAL		172,158	172,158	175,494	176,334	0	(4,176)	0	(4,176)	0	172,158	0	0	0	907	10/15/2032	1

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**SCHEDULE D - PART 4**

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

1	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	Forfeign	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)
36201C JW 5	GNMA PASS TH #579077	6.000	03/15/2010	PAID ON PRINCIPAL		60,186	60,186	59,302	59,324	0	863	0	863	0	60,186	0	0	0	353	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	03/15/2010	PAID ON PRINCIPAL		156,215	156,215	153,920	153,908	0	2,307	0	2,307	0	156,215	0	0	0	1,021	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	03/15/2010	PAID ON PRINCIPAL		213,367	213,367	210,389	210,553	0	2,814	0	2,814	0	213,367	0	0	0	1,827	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	03/15/2010	PAID ON PRINCIPAL		161,696	161,696	157,148	156,784	0	4,912	0	4,912	0	161,696	0	0	0	1,565	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	03/15/2010	PAID ON PRINCIPAL		8,810	8,810	8,544	8,543	0	267	0	267	0	8,810	0	0	0	87	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	03/15/2010	PAID ON PRINCIPAL		56,073	56,073	57,037	56,590	0	(517)	0	(517)	0	56,073	0	0	0	478	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	03/15/2010	PAID ON PRINCIPAL		24,796	24,796	24,300	24,507	0	288	0	288	0	24,796	0	0	0	188	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	03/15/2010	PAID ON PRINCIPAL		95,156	95,156	93,744	93,931	0	1,226	0	1,226	0	95,156	0	0	0	1,007	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	03/15/2010	PAID ON PRINCIPAL		64,029	64,029	64,399	64,212	0	(183)	0	(183)	0	64,029	0	0	0	534	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	03/15/2010	PAID ON PRINCIPAL		157,560	157,560	155,849	155,962	0	1,599	0	1,599	0	157,560	0	0	0	824	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	03/15/2010	PAID ON PRINCIPAL		91,149	91,149	92,426	92,890	0	(1,741)	0	(1,741)	0	91,149	0	0	0	542	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	03/15/2010	PAID ON PRINCIPAL		878,940	878,940	891,253	891,591	0	(12,652)	0	(12,652)	0	878,940	0	0	0	7,988	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	03/15/2010	PAID ON PRINCIPAL		18,398	18,398	18,305	18,305	0	93	0	93	0	18,398	0	0	0	182	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	03/15/2010	PAID ON PRINCIPAL		76,418	76,418	77,899	78,236	0	(1,818)	0	(1,818)	0	76,418	0	0	0	1,116	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	03/15/2010	PAID ON PRINCIPAL		11,168	11,168	11,384	11,368	0	(200)	0	(200)	0	11,168	0	0	0	123	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	03/15/2010	PAID ON PRINCIPAL		2,789	2,789	2,806	2,808	0	(18)	0	(18)	0	2,789	0	0	0	21	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	03/15/2010	PAID ON PRINCIPAL		98,258	98,258	97,579	97,606	0	652	0	652	0	98,258	0	0	0	980	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	03/15/2010	PAID ON PRINCIPAL		259,136	259,136	262,011	260,583	0	(1,447)	0	(1,447)	0	259,136	0	0	0	2,492	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	03/15/2010	PAID ON PRINCIPAL		8,568	8,568	8,663	8,617	0	(48)	0	(48)	0	8,568	0	0	0	59	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	03/15/2010	PAID ON PRINCIPAL		78,187	78,187	79,299	78,703	0	(516)	0	(516)	0	78,187	0	0	0	724	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	03/15/2010	PAID ON PRINCIPAL		15,734	15,734	16,004	15,889	0	(155)	0	(155)	0	15,734	0	0	0	132	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	03/15/2010	PAID ON PRINCIPAL		9,435	9,435	9,817	9,787	0	(352)	0	(352)	0	9,435	0	0	0	93	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	03/15/2010	PAID ON PRINCIPAL		294,275	294,275	299,517	296,923	0	(2,648)	0	(2,648)	0	294,275	0	0	0	2,208	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	03/15/2010	PAID ON PRINCIPAL		96,072	96,072	95,997	95,982	0	89	0	89	0	96,072	0	0	0	766	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	03/15/2010	PAID ON PRINCIPAL		741,368	741,368	702,025	712,271	0	29,097	0	29,097	0	741,368	0	0	0	5,429	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	03/15/2010	PAID ON PRINCIPAL		27,862	27,862	26,408	26,692	0	1,170	0	1,170	0	27,862	0	0	0	257	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	03/15/2010	PAID ON PRINCIPAL		226,125	226,125	220,684	222,882	0	3,243	0	3,243	0	226,125	0	0	0	1,102	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	03/15/2010	PAID ON PRINCIPAL		63,793	63,793	62,258	62,830	0	963	0	963	0	63,793	0	0	0	472	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	03/15/2010	PAID ON PRINCIPAL		10,926	10,926	11,012	10,987	0	(61)	0	(61)	0	10,926	0	0	0	82	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	03/15/2010	PAID ON PRINCIPAL		5,007	5,007	5,104	5,142	0	(135)	0	(135)	0	5,007	0	0	0	50	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	03/15/2010	PAID ON PRINCIPAL		14,718	14,718	14,971	14,864	0	(147)	0	(147)	0	14,718	0	0	0	122	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	03/15/2010	PAID ON PRINCIPAL		311,774	311,774	317,133	314,773	0	(2,999)	0	(2,999)	0	311,774	0	0	0	3,097	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	03/15/2010	PAID ON PRINCIPAL		47,409	47,409	48,224	47,862	0	(453)	0	(453)	0	47,409	0	0	0	528	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	03/15/2010	PAID ON PRINCIPAL		68,593	68,593	69,569	69,090	0	(496)	0	(496)	0	68,593	0	0	0	576	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	03/15/2010	PAID ON PRINCIPAL		110,894	110,894	113,397	113,354	0	(2,461)	0	(2,461)	0	110,894	0	0	0	652	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	03/15/2010	PAID ON PRINCIPAL		245,440	245,440	249,671	248,164	0	(2,724)	0	(2,724)	0	245,440	0	0	0	2,168	05/15/2033	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	Fore rei 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)
36200E CQ 2	GNMA PASS TH #598679 5.500		03/15/2010	PAID ON PRINCIPAL		28,935	28,935	29,638	29,513	0	(578)	0	(578)	0	28,935	0	0	0	269	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		03/15/2010	PAID ON PRINCIPAL		85,146	85,146	85,215	85,159	0	(14)	0	(14)	0	85,146	0	0	0	413	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		03/15/2010	PAID ON PRINCIPAL		21,697	21,697	22,953	22,953	0	(1,256)	0	(1,256)	0	21,697	0	0	0	81	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		03/15/2010	PAID ON PRINCIPAL		116,662	116,662	117,556	117,285	0	(623)	0	(623)	0	116,662	0	0	0	554	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		03/15/2010	PAID ON PRINCIPAL		573,652	573,652	529,378	538,723	0	34,929	0	34,929	0	573,652	0	0	0	5,461	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		03/15/2010	PAID ON PRINCIPAL		221,866	221,866	222,802	222,540	0	(675)	0	(675)	0	221,866	0	0	0	1,720	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		03/15/2010	PAID ON PRINCIPAL		30,003	30,003	29,403	29,632	0	371	0	371	0	30,003	0	0	0	157	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		03/15/2010	PAID ON PRINCIPAL		211,396	211,396	206,177	207,983	0	3,413	0	3,413	0	211,396	0	0	0	1,533	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		03/15/2010	PAID ON PRINCIPAL		1,135,002	1,135,002	1,135,924	1,134,897	0	105	0	105	0	1,135,002	0	0	0	8,039	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		03/15/2010	PAID ON PRINCIPAL		492,470	492,470	489,700	490,154	0	2,316	0	2,316	0	492,470	0	0	0	4,176	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		03/15/2010	PAID ON PRINCIPAL		418,310	418,310	395,613	400,057	0	18,252	0	18,252	0	418,310	0	0	0	3,649	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		03/15/2010	PAID ON PRINCIPAL		116,263	116,263	109,477	110,681	0	5,582	0	5,582	0	116,263	0	0	0	945	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		03/15/2010	PAID ON PRINCIPAL		591,260	591,260	559,941	566,923	0	24,337	0	24,337	0	591,260	0	0	0	4,891	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		03/15/2010	PAID ON PRINCIPAL		357,658	357,658	353,354	354,039	0	3,619	0	3,619	0	357,658	0	0	0	3,074	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		03/15/2010	PAID ON PRINCIPAL		271,865	271,865	273,140	272,420	0	(555)	0	(555)	0	271,865	0	0	0	1,932	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		03/15/2010	PAID ON PRINCIPAL		89,255	89,255	88,139	88,600	0	655	0	655	0	89,255	0	0	0	595	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		03/15/2010	PAID ON PRINCIPAL		44,188	44,188	44,443	44,367	0	(179)	0	(179)	0	44,188	0	0	0	489	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		03/15/2010	PAID ON PRINCIPAL		111,068	111,068	111,589	111,371	0	(302)	0	(302)	0	111,068	0	0	0	956	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		03/15/2010	PAID ON PRINCIPAL		330,523	330,523	328,664	329,254	0	1,269	0	1,269	0	330,523	0	0	0	2,075	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		03/15/2010	PAID ON PRINCIPAL		4,061	4,061	4,296	4,296	0	(235)	0	(235)	0	4,061	0	0	0	15	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		03/15/2010	PAID ON PRINCIPAL		9,017	9,017	9,539	9,539	0	(522)	0	(522)	0	9,017	0	0	0	34	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		03/15/2010	PAID ON PRINCIPAL		10,247	10,247	10,840	10,840	0	(593)	0	(593)	0	10,247	0	0	0	38	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		03/15/2010	PAID ON PRINCIPAL		221,390	221,390	223,051	222,494	0	(1,104)	0	(1,104)	0	221,390	0	0	0	1,580	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		03/15/2010	PAID ON PRINCIPAL		644,708	644,708	649,543	648,379	0	(3,671)	0	(3,671)	0	644,708	0	0	0	5,302	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		03/15/2010	PAID ON PRINCIPAL		98,661	98,661	97,427	97,888	0	772	0	772	0	98,661	0	0	0	900	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		03/15/2010	PAID ON PRINCIPAL		117,971	117,971	118,653	118,444	0	(473)	0	(473)	0	117,971	0	0	0	888	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		03/15/2010	PAID ON PRINCIPAL		520,949	520,949	481,471	489,286	0	31,663	0	31,663	0	520,949	0	0	0	4,042	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		03/15/2010	PAID ON PRINCIPAL		208,790	208,790	197,698	200,316	0	8,474	0	8,474	0	208,790	0	0	0	1,621	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		03/15/2010	PAID ON PRINCIPAL		288,278	288,278	269,580	272,091	0	16,187	0	16,187	0	288,278	0	0	0	2,484	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		03/15/2010	PAID ON PRINCIPAL		92,593	92,593	87,536	88,620	0	3,973	0	3,973	0	92,593	0	0	0	606	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		03/15/2010	PAID ON PRINCIPAL		11,893	11,893	10,999	11,215	0	677	0	677	0	11,893	0	0	0	89	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		03/15/2010	PAID ON PRINCIPAL		74,477	74,477	72,987	73,569	0	908	0	908	0	74,477	0	0	0	557	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2010	PAID ON PRINCIPAL		12,760	12,760	12,114	12,240	0	519	0	519	0	12,760	0	0	0	96	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2010	PAID ON PRINCIPAL		101,832	101,832	96,677	97,916	0	3,916	0	3,916	0	101,832	0	0	0	472	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2010	PAID ON PRINCIPAL		11,415	11,415	10,809	10,930	0	486	0	486	0	11,415	0	0	0	86	09/15/2033	1

QE05.6

**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 4B 3	GNMA PASS TH #621018 4.500		03/15/2010	PAID ON PRINCIPAL		100,304	100,304	101,057	100,672	0	(368)	0	(368)	0	100,304	0	0	0	750	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2010	PAID ON PRINCIPAL		214,868	214,868	216,413	215,642	0	(774)	0	(774)	0	214,868	0	0	0	1,216	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2010	PAID ON PRINCIPAL		791,761	791,761	804,698	800,601	0	(8,840)	0	(8,840)	0	791,761	0	0	0	6,329	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2010	PAID ON PRINCIPAL		182,834	182,834	185,822	184,769	0	(1,935)	0	(1,935)	0	182,834	0	0	0	1,497	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2010	PAID ON PRINCIPAL		78,024	78,024	77,085	77,352	0	672	0	672	0	78,024	0	0	0	532	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2010	PAID ON PRINCIPAL		342,701	342,701	348,300	346,994	0	(4,293)	0	(4,293)	0	342,701	0	0	0	2,000	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2010	PAID ON PRINCIPAL		374,612	374,612	370,280	371,392	0	3,221	0	3,221	0	374,612	0	0	0	3,820	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2010	PAID ON PRINCIPAL		283,067	283,067	279,794	280,631	0	2,436	0	2,436	0	283,067	0	0	0	1,291	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2010	PAID ON PRINCIPAL		5,467	5,467	5,603	5,635	0	(168)	0	(168)	0	5,467	0	0	0	61	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2010	PAID ON PRINCIPAL		6,421	6,421	6,581	6,642	0	(221)	0	(221)	0	6,421	0	0	0	62	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2010	PAID ON PRINCIPAL		218,889	218,889	213,622	215,257	0	3,632	0	3,632	0	218,889	0	0	0	1,197	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2010	PAID ON PRINCIPAL		130,485	130,485	142,368	139,047	0	(8,562)	0	(8,562)	0	130,485	0	0	0	1,454	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2010	PAID ON PRINCIPAL		115,988	115,988	125,554	122,075	0	(6,087)	0	(6,087)	0	115,988	0	0	0	1,582	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2010	PAID ON PRINCIPAL		168,685	168,685	177,917	174,827	0	(6,142)	0	(6,142)	0	168,685	0	0	0	1,744	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2010	PAID ON PRINCIPAL		966,634	966,634	1,017,759	1,006,384	0	(39,751)	0	(39,751)	0	966,634	0	0	0	9,323	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2010	PAID ON PRINCIPAL		171,697	171,697	183,927	181,394	0	(9,696)	0	(9,696)	0	171,697	0	0	0	2,089	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2010	PAID ON PRINCIPAL		94,948	94,948	101,694	100,316	0	(5,369)	0	(5,369)	0	94,948	0	0	0	1,226	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2010	PAID ON PRINCIPAL		124,604	124,604	133,492	131,951	0	(7,347)	0	(7,347)	0	124,604	0	0	0	1,236	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2010	PAID ON PRINCIPAL		923,003	923,003	908,392	911,435	0	11,567	0	11,567	0	923,003	0	0	0	6,430	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 4.375		03/20/2010	PAID ON PRINCIPAL		7,215	7,215	7,233	7,197	0	18	0	18	0	7,215	0	0	0	63	06/20/2030	1
36220K 6Z 3	G2 (ARM) #8988 3.125		03/20/2010	PAID ON PRINCIPAL		3,192	3,192	3,199	3,165	0	26	0	26	0	3,192	0	0	0	20	10/20/2026	1
59022U AA 1	MLMT 2005-GN1 A 5.145		03/16/2010	PAID ON PRINCIPAL		35,251	35,251	36,249	36,249	0	(998)	0	(998)	0	35,251	0	0	0	151	06/16/2023	1
831641 DK 8	SBIC 2002-P10B 1 5.199		02/10/2010	PAID ON PRINCIPAL		268,673	268,673	268,673	268,673	0	0	0	0	0	268,673	0	0	0	3,521	08/01/2012	1
0399999	Total - Bonds - U.S. Government					83,862,303	82,944,094	85,515,691	83,857,486	0	10,266	0	10,266	0	83,867,752	0	(5,449)	(5,449)	848,363	XXX	XXX
<b>Bonds - All Other Government</b>																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C.	03/16/2010	REDEEMED		480,469	480,469	483,292	482,038	0	9	0	9	0	482,047	0	(1,578)	(1,578)	14,246	09/16/2016	1FE
748148 RR 6	QUEBEC (PROVINCE OF) 5.000	A.	03/15/2010	NATIONAL BANK OF CANADA		2,185,640	2,000,000	2,179,600	2,179,600	0	(3,440)	0	(3,440)	0	2,176,160	0	9,480	9,480	54,722	03/01/2016	1FE
921577 QK 1	VANCOUVER (CITY OF) 3.950	C.	03/16/2010	MATURED		1,500,000	1,500,000	1,499,604	1,499,805	0	195	0	195	0	1,500,000	0	0	0	29,625	03/16/2010	1FE
374136 AF 6	FEDERAL REPUBLIC OF GE 1.500	F.	03/10/2010	CITIGROUP GLOBAL MARKETS		2,007,760	2,000,000	1,994,580	1,995,036	0	352	0	352	0	1,995,388	0	12,372	12,372	14,500	09/21/2012	1FE
13509P AN 3	CANADA HOUSING TRUST 3.750	C.	03/15/2010	MATURED		12,000,000	12,000,000	11,940,680	11,996,313	0	3,687	0	3,687	0	12,000,000	0	0	0	225,000	03/15/2010	1FE
30216B BZ 4	EXPORT DEVELOPMENT CAN 1.750	A.	02/24/2010	NATIONAL BANK OF CANADA		3,024,390	3,000,000	2,995,380	2,995,753	0	268	0	268	0	2,996,021	0	28,370	28,370	22,896	09/24/2012	1FE
1099999	Total - Bonds - All Other Government					21,198,259	20,980,469	21,093,136	21,148,544	0	1,072	0	1,072	0	21,149,616	0	48,643	48,643	360,989	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
452151 LC 5	ILLINOIS GO PENSION (T) 4.050		03/16/2010	MORGAN KEEGAN & CO INC.		500,700	500,000	464,380	478,140	0	755	0	755	0	478,895	0	21,805	21,805	6,075	06/01/2015	1FE
452151 LD 3	ILLINOIS GO PENSION (T) 4.350		03/16/2010	MORGAN STANLEY		15,151,520	16,000,000	15,994,310	15,995,860	0	(190)	0	(190)	0	15,995,670	0	(844,150)	(844,150)	208,800	06/01/2018	1FE
575827 R4 4	MASSACHUSETTS CENTRAL 210		03/09/2010	GOLDMAN SACHS & CO		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	4,267	12/01/2030	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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)
658256 KD 3	NORTH CAROLINA GEN OBL .160.....		02/01/2010	BB&T CAPITAL MARKETS.....		23,270,000	23,270,000	23,270,000	23,270,000	0	0	0	0	0	23,270,000	0	0	0	7,249	06/01/2019	1FE.....
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350.....		03/01/2010	REDEEMED.....		68,471	68,471	69,242	68,590	0	(6)	0	(6)	0	68,584	0	(112)	(112)	681	12/01/2013	6*.....
977055 Z5 4	WISCONSIN GENERAL OBLI 5.300.....		01/01/2010	PAID ON PRINCIPAL.....		670,000	670,000	651,756	661,612	0	8,388	0	8,388	0	670,000	0	0	0	5,918	11/01/2016	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					63,660,691	64,508,471	64,449,688	64,474,201	0	8,947	0	8,947	0	64,483,149	0	(822,457)	(822,457)	232,990	XXX...	XXX...
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
274345 AS 6	EAST PENNSBORO TWSP GO 6.125.....		03/01/2010	PAID ON PRINCIPAL.....		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,134	03/01/2014	1.....
472628 QA 7	JEFFERSON CNTY CAP WTS 5.000.....		03/25/2010	WH MELL ASSOCIATES.....		495,800	540,000	557,912	548,834	0	(259)	0	(259)	0	548,575	0	(52,775)	(52,775)	10,688	04/01/2021	2FE.....
472628 QA 7	JEFFERSON CNTY CAP WTS 5.000.....		12/29/2009	WH MELL ASSOCIATES.....		0	0	0	0	0	0	0	0	0	0	0	0	0	646	04/01/2021	2FE.....
544351 AQ 2	LOS ANGELES GENERAL OB 5.000.....		02/04/2010	VARIOUS.....		19,641,060	18,030,000	18,915,994	18,488,323	0	(8,835)	0	(8,835)	0	18,479,488	0	1,161,572	1,161,572	395,658	09/01/2019	1FE.....
544351 AR 0	LOS ANGELES GENERAL OB 5.000.....		02/09/2010	VARIOUS.....		19,594,763	18,030,000	18,781,851	18,419,628	0	(7,253)	0	(7,253)	0	18,412,375	0	1,182,388	1,182,388	394,907	09/01/2020	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					39,866,623	36,735,000	38,390,757	37,591,785	0	(16,347)	0	(16,347)	0	37,575,438	0	2,291,185	2,291,185	806,034	XXX...	XXX...
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
116475 NZ 3	BROWNSVILLE UTIL SYS R 7.375.....		01/01/2010	MATURED.....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	9,219	01/01/2010	1FE.....
360066 JV 7	FULTON CO WATER & SEWE 4.750.....		03/16/2010	PIPER JAFFRAY & HOPWOOD.....		2,020,940	2,000,000	2,084,900	2,005,000	0	(2,400)	0	(2,400)	0	2,002,600	0	18,340	18,340	68,083	01/01/2020	1FE.....
45129U AQ 7	IDAHO HEALTH FACS (IDA 5.125.....		01/04/2010	REDEEMED.....		969,825	965,000	965,000	965,000	0	0	0	0	0	965,000	0	4,825	4,825	23,217	07/15/2013	2FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNI .170.....		02/01/2010	GOLDMAN SACHS & CO.....		59,937,000	59,937,000	59,937,000	59,937,000	0	0	0	0	0	59,937,000	0	0	0	17,357	07/01/2038	1FE.....
454797 N6 4	INDIANA HLTH FAC (DEAC 5.750.....		03/01/2010	PAID ON PRINCIPAL.....		265,000	265,000	275,409	266,296	0	(1,296)	0	(1,296)	0	265,000	0	0	0	7,619	03/01/2014	1FE.....
454798 GB 9	INDIANA HLTH FAC (MARQ 4.875.....		02/02/2010	OPPENHEIMER AND CO.....		653,146	645,000	635,009	644,232	0	129	0	129	0	644,361	0	8,785	8,785	14,848	08/15/2010	1FE.....
548100 6L 5	LOWER CO RIVER S99A P- 3.000.....		03/02/2010	VARIOUS.....		6,136,324	6,130,000	6,130,000	6,130,000	0	0	0	0	0	6,130,000	0	6,324	6,324	10,146	05/15/2019	1FE.....
54810C S2 7	LOWER COLORADO RIVER R 5.500.....		02/16/2010	REDEEMED.....		176,750	175,000	169,104	175,509	0	(186)	0	(186)	0	175,324	0	1,426	1,426	2,433	05/15/2019	1FE.....
576018 AF 2	MASSACHUSETTS ST TPK A 5.125.....		03/01/2010	J P MORGAN CHASE SECURIT.....		10,001,600	10,000,000	9,624,800	9,708,200	0	1,900	0	1,900	0	9,710,100	0	291,500	291,500	345,938	01/01/2023	2FE.....
576047 NY 6	MASSACHUSETTS WATER PO 5.450.....		02/01/2010	PAID ON PRINCIPAL.....		295,000	295,000	293,248	294,522	0	478	0	478	0	295,000	0	0	0	8,039	02/01/2013	1.....
576047 RZ 9	MASSACHUSETTS WATER PO 5.450.....		02/01/2010	PAID ON PRINCIPAL.....		25,000	25,000	24,852	24,960	0	41	0	41	0	25,000	0	0	0	681	02/01/2013	1FE.....
60636W CB 9	MISSOURI HWYS&TRANS CO 5.000.....		02/01/2010	MATURED.....		4,270,000	4,270,000	4,456,599	4,274,740	0	(4,740)	0	(4,740)	0	4,270,000	0	0	0	106,750	02/01/2010	1FE.....
627270 DC 2	MUSCATINE ELEC REV S79 6.700.....		01/01/2010	PAID ON PRINCIPAL.....		360,000	360,000	390,323	360,000	0	0	0	0	0	360,000	0	0	0	12,060	01/01/2013	1.....
64972F SE 7	NEW YORK CITY WTR & SW .180.....		02/01/2010	GOLDMAN SACHS & CO.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	5,101	06/15/2024	1FE.....
649705 GT 1	NEW YORK IDR(JAPAN AIR 6.000.....		03/01/2010	REDEEMED.....		765,000	765,000	775,319	765,000	0	0	0	0	0	765,000	0	0	0	15,300	11/01/2015	1FE.....
681793 C2 9	OMAHA PUB POWER DIST E 5.600.....		02/01/2010	PAID ON PRINCIPAL.....		255,000	255,000	258,618	255,000	0	0	0	0	0	255,000	0	0	0	7,140	02/01/2012	1.....
686662 YE 1	ORLEANS PARISH SCH BD 9.050.....		02/01/2010	MATURED.....		4,895,000	4,895,000	5,706,640	4,900,385	0	(5,385)	0	(5,385)	0	4,895,000	0	0	0	221,499	02/01/2010	1.....
830802 AK 0	SKOWHEGAN PCR REF (SCO 5.900.....		03/24/2010	REDEEMED.....		9,960,000	9,960,000	9,962,910	9,945,759	0	927	0	927	0	9,946,686	0	13,314	13,314	233,424	11/01/2013	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOT .140.....		03/09/2010	GOLDMAN SACHS & CO.....		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	3,719	03/01/2042	1FE.....
79061B CA 1	ST JOSEPH CO HOSP S99 5.450.....		02/15/2010	PAID ON PRINCIPAL.....		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	6,949	02/15/2012	3FE.....
000000 00 0	ST PAUL EXHIBIT HALL P 6.000.....		02/01/2010	REDEEMED.....		15,000	15,000	15,000	0	15,000	0	0	15,000	0	15,000	0	0	0	900	02/01/2017	6*.....
98458P AB 1	YALE UNIVERSITY REV (T 2.900.....		03/17/2010	FTN FINANCIAL.....		1,016,930	1,000,000	1,002,210	1,002,150	0	(80)	0	(80)	0	1,002,070	0	14,860	14,860	10,633	10/15/2014	1FE.....
01030N YW 5	ALABAMA HSG FIN AUTH S 5.650.....		02/17/2010	REDEEMED.....		191,900	190,000	190,000	190,000	0	0	0	0	0	190,000	0	1,900	1,900	4,055	10/01/2014	1FE.....
013634 AW 0	ALBUQUERQUE RESIDENTIA 7.125.....		03/01/2010	MATURED.....		60,000	60,000	60,646	59,992	0	8	0	8	0	60,000	0	0	0	2,138	03/01/2010	1.....

QE058

**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	Forfeign	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 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)
207748 ZU 1	CONNECTICUT HSG FIN AU .200.....		02/01/2010	BAS-MERRILL LYNCH.....		18,750,000	18,750,000	18,750,000	18,750,000	0	0	0	0	0	18,750,000	0	0	0	10,176	11/15/2033	1FE.....
31349G 5Z 8	FH (ARM) #755364 2.599.....		03/15/2010	PAID ON PRINCIPAL.....		520	520	525	517	0	4	0	4	0	520	0	0	0	4	01/01/2029	1.....
31349G 5Z 8	FH (ARM) #755364 2.876.....		02/15/2010	PAID ON PRINCIPAL.....		824	824	831	819	0	6	0	6	0	824	0	0	0	5	01/01/2029	1.....
31349G 5Z 8	FH (ARM) #755364 3.407.....		01/15/2010	PAID ON PRINCIPAL.....		822	822	829	816	0	6	0	6	0	822	0	0	0	2	01/01/2029	1.....
31349S KR 3	FH (3/1 ARM) #781204 2.605.....		03/15/2010	PAID ON PRINCIPAL.....		2,642	2,642	2,639	2,624	0	17	0	17	0	2,642	0	0	0	24	02/01/2034	1.....
31349S KR 3	FH (3/1 ARM) #781204 3.071.....		02/15/2010	PAID ON PRINCIPAL.....		1,953	1,953	1,950	1,940	0	13	0	13	0	1,953	0	0	0	12	02/01/2034	1.....
31349S KR 3	FH (3/1 ARM) #781204 3.691.....		01/15/2010	PAID ON PRINCIPAL.....		2,167	2,167	2,164	2,152	0	14	0	14	0	2,167	0	0	0	7	02/01/2034	1.....
31295N AQ 1	FH (5/1 ARM) #789015 2.605.....		03/15/2010	PAID ON PRINCIPAL.....		441	441	442	434	0	7	0	7	0	441	0	0	0	4	02/01/2032	1.....
31295N AQ 1	FH (5/1 ARM) #789015 3.980.....		01/15/2010	PAID ON PRINCIPAL.....		151	151	151	148	0	3	0	3	0	151	0	0	0	1	02/01/2032	1.....
31292G PC 4	FHLMC GOLD PASSTHRU 7.500.....		03/15/2010	PAID ON PRINCIPAL.....		15,034	15,034	14,799	14,828	0	205	0	205	0	15,034	0	0	0	189	09/15/2025	1.....
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000.....		03/15/2010	PAID ON PRINCIPAL.....		6,494	6,494	6,411	6,406	0	88	0	88	0	6,494	0	0	0	97	10/15/2029	1.....
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500.....		02/15/2010	PAID ON PRINCIPAL.....		36,364	36,364	36,501	36,585	0	(221)	0	(221)	0	36,364	0	0	0	454	12/15/2029	1.....
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500.....		03/15/2010	PAID ON PRINCIPAL.....		10,238	10,238	10,078	10,098	0	140	0	140	0	10,238	0	0	0	175	09/15/2025	1.....
31335G NC 5	FHLMC GOLD PASSTHRU 6.500.....		03/15/2010	PAID ON PRINCIPAL.....		20,555	20,555	19,193	19,666	0	889	0	889	0	20,555	0	0	0	251	04/15/2026	1.....
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500.....		03/15/2010	PAID ON PRINCIPAL.....		81,568	81,568	76,164	78,281	0	3,286	0	3,286	0	81,568	0	0	0	1,318	04/15/2026	1.....
31294J PK 8	FHLMC GOLD PASSTHRU 6.500.....		03/15/2010	PAID ON PRINCIPAL.....		29,901	29,901	28,864	29,678	0	223	0	223	0	29,901	0	0	0	317	04/15/2011	1.....
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000.....		03/15/2010	PAID ON PRINCIPAL.....		11,685	11,685	11,510	11,636	0	50	0	50	0	11,685	0	0	0	133	12/15/2010	1.....
31335K HL 3	FHLMC GOLD PASSTHRU 6.500.....		03/15/2010	PAID ON PRINCIPAL.....		11,589	11,589	11,187	11,503	0	86	0	86	0	11,589	0	0	0	122	04/15/2011	1.....
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000.....		03/15/2010	PAID ON PRINCIPAL.....		281,253	281,253	282,703	282,139	0	(887)	0	(887)	0	281,253	0	0	0	2,150	11/15/2017	1.....
3128GW US 5	FHLMC GOLD PASSTHRU 5.000.....		03/15/2010	PAID ON PRINCIPAL.....		118,129	118,129	118,203	118,156	0	(27)	0	(27)	0	118,129	0	0	0	960	11/15/2017	1.....
31283J QC 8	FHLMC GOLD PASSTHRU 6.000.....		03/15/2010	PAID ON PRINCIPAL.....		22,139	22,139	20,893	21,955	0	184	0	184	0	22,139	0	0	0	220	01/15/2011	1.....
31283J RT 0	FHLMC GOLD PASSTHRU 7.500.....		03/15/2010	PAID ON PRINCIPAL.....		14,682	14,682	14,723	14,652	0	30	0	30	0	14,682	0	0	0	176	03/15/2011	1.....
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500.....		03/15/2010	PAID ON PRINCIPAL.....		242,838	242,838	252,267	254,504	0	(11,666)	0	(11,666)	0	242,838	0	0	0	2,969	04/15/2022	1.....
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500.....		03/15/2010	PAID ON PRINCIPAL.....		297	297	294	294	0	3	0	3	0	297	0	0	0	4	08/15/2018	1.....
31385S B4 9	FN (ARM) #550959 3.452.....		03/25/2010	PAID ON PRINCIPAL.....		12,980	12,980	13,185	12,858	0	122	0	122	0	12,980	0	0	0	115	08/01/2029	1.....
31385S B4 9	FN (ARM) #550959 3.523.....		02/25/2010	PAID ON PRINCIPAL.....		2,955	2,955	3,001	2,927	0	28	0	28	0	2,955	0	0	0	18	08/01/2029	1.....
31385S B4 9	FN (ARM) #550959 3.577.....		01/25/2010	PAID ON PRINCIPAL.....		2,898	2,898	2,944	2,871	0	27	0	27	0	2,898	0	0	0	9	08/01/2029	1.....
31379X VF 9	FN (10/1 ARM #432714 4.288.....		01/25/2010	PAID ON PRINCIPAL.....		2,530	2,530	2,568	2,521	0	9	0	9	0	2,530	0	0	0	9	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM #432714 4.289.....		02/25/2010	PAID ON PRINCIPAL.....		2,539	2,539	2,578	2,530	0	9	0	9	0	2,539	0	0	0	18	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM #432714 4.290.....		03/25/2010	PAID ON PRINCIPAL.....		2,599	2,599	2,639	2,590	0	9	0	9	0	2,599	0	0	0	28	12/01/2027	1.....
31402Q 5N 7	FN (10/1 ARM #735353 5.173.....		03/25/2010	PAID ON PRINCIPAL.....		4,347	4,347	4,592	4,592	0	(245)	0	(245)	0	4,347	0	0	0	19	03/25/2035	1.....
31405T ZC 9	FN (10/1 ARM #799139 5.080.....		03/25/2010	PAID ON PRINCIPAL.....		5,063	5,063	5,086	5,067	0	(4)	0	(4)	0	5,063	0	0	0	39	04/01/2035	1.....
31402D GG 9	FN (3/1 ARM) #725699 3.317.....		03/25/2010	PAID ON PRINCIPAL.....		36,796	36,796	36,957	36,493	0	304	0	304	0	36,796	0	0	0	204	08/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #772345 2.244.....		03/25/2010	PAID ON PRINCIPAL.....		11,949	11,949	11,956	11,779	0	170	0	170	0	11,949	0	0	0	84	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #772345 2.278.....		02/25/2010	PAID ON PRINCIPAL.....		12,731	12,731	12,739	12,550	0	181	0	181	0	12,731	0	0	0	66	03/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #772345 3.080.....		01/25/2010	PAID ON PRINCIPAL.....		11,079	11,079	11,086	10,921	0	158	0	158	0	11,079	0	0	0	29	03/01/2034	1.....

QE05.9

**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.							
31405N 4F 9	FN (3/1 ARM) #794722 3.063		03/25/2010	PAID ON PRINCIPAL		15,476	15,476	15,350	15,238	0	239	0	239	0	15,476	0	0	0	85	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.455		03/25/2010	PAID ON PRINCIPAL		1,473	1,473	1,481	1,455	0	18	0	18	0	1,473	0	0	0	6	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.375		03/25/2010	PAID ON PRINCIPAL		6,636	6,636	6,668	6,570	0	66	0	66	0	6,636	0	0	0	25	12/01/2031	1
31371F EG 3	FNMA PASS TH #00250435 7.000		03/25/2010	PAID ON PRINCIPAL		5,100	5,100	5,020	5,069	0	31	0	31	0	5,100	0	0	0	58	01/25/2011	1
31360M 4P 2	FNMA PASS TH #10730 13.500		03/25/2010	PAID ON PRINCIPAL		197	197	206	207	0	(10)	0	(10)	0	197	0	0	0	4	12/25/2014	1
31368S RF 8	FNMA PASS TH #198586 10.500		03/25/2010	PAID ON PRINCIPAL		923	923	998	933	0	(9)	0	(9)	0	923	0	0	0	16	05/25/2012	1
31371F AL 6	FNMA PASS TH #250311 7.500		03/25/2010	PAID ON PRINCIPAL		3,754	3,754	3,787	3,740	0	13	0	13	0	3,754	0	0	0	47	08/25/2010	1
31371F B4 3	FNMA PASS TH #250359 7.000		03/25/2010	PAID ON PRINCIPAL		1,738	1,738	1,668	1,684	0	54	0	54	0	1,738	0	0	0	24	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2010	PAID ON PRINCIPAL		11,730	11,730	11,253	11,371	0	359	0	359	0	11,730	0	0	0	122	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2010	PAID ON PRINCIPAL		49,932	49,932	49,920	49,865	0	67	0	67	0	49,932	0	0	0	429	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		03/25/2010	PAID ON PRINCIPAL		32,763	32,763	31,995	32,075	0	688	0	688	0	32,763	0	0	0	300	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2010	PAID ON PRINCIPAL		3,444	3,444	3,388	3,405	0	39	0	39	0	3,444	0	0	0	45	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		03/25/2010	PAID ON PRINCIPAL		4,277	4,277	4,104	4,142	0	136	0	136	0	4,277	0	0	0	45	08/25/2025	1
31373U QP 5	FNMA PASS TH #303862 7.500		03/25/2010	PAID ON PRINCIPAL		15,016	15,016	15,048	14,955	0	61	0	61	0	15,016	0	0	0	185	02/25/2011	1
31375F MB 1	FNMA PASS TH #333454 7.000		03/25/2010	PAID ON PRINCIPAL		2,226	2,226	2,135	2,155	0	71	0	71	0	2,226	0	0	0	26	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		03/25/2010	PAID ON PRINCIPAL		6,280	6,280	6,355	6,335	0	(54)	0	(54)	0	6,280	0	0	0	68	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #509391 7.000		03/25/2010	PAID ON PRINCIPAL		337	337	331	331	0	6	0	6	0	337	0	0	0	4	09/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		03/25/2010	PAID ON PRINCIPAL		680	680	669	669	0	11	0	11	0	680	0	0	0	8	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		03/25/2010	PAID ON PRINCIPAL		298	298	302	306	0	(7)	0	(7)	0	298	0	0	0	3	10/25/2029	1
31360G 4K 6	FNMA PASS TH #6226 11.000		03/25/2010	PAID ON PRINCIPAL		766	766	809	764	0	2	0	2	0	766	0	0	0	14	12/25/2015	1
31389S 3C 6	FNMA PASS TH #634495 5.500		03/25/2010	PAID ON PRINCIPAL		91,228	91,228	93,002	92,798	0	(1,570)	0	(1,570)	0	91,228	0	0	0	1,077	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		03/25/2010	PAID ON PRINCIPAL		91,030	91,030	91,400	91,244	0	(214)	0	(214)	0	91,030	0	0	0	776	12/25/2032	1
31360H UK 5	FNMA PASS TH #6886 11.000		03/25/2010	PAID ON PRINCIPAL		1,122	1,122	1,166	1,118	0	5	0	5	0	1,122	0	0	0	21	08/25/2015	1
31360J BB 2	FNMA PASS TH #7234 11.000		03/25/2010	PAID ON PRINCIPAL		3,799	3,799	3,946	3,784	0	15	0	15	0	3,799	0	0	0	67	08/25/2011	1
31402R F9 5	FNMA PASS TH #735592 5.000		03/25/2010	PAID ON PRINCIPAL		1,277,280	1,277,280	1,220,800	1,236,467	0	40,813	0	40,813	0	1,277,280	0	0	0	9,215	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		03/25/2010	PAID ON PRINCIPAL		188,809	188,809	188,094	188,105	0	704	0	704	0	188,809	0	0	0	1,776	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		03/25/2010	PAID ON PRINCIPAL		349,414	349,414	358,422	359,367	0	(9,953)	0	(9,953)	0	349,414	0	0	0	2,799	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		03/25/2010	PAID ON PRINCIPAL		120,765	120,765	121,991	121,459	0	(694)	0	(694)	0	120,765	0	0	0	1,104	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		03/25/2010	PAID ON PRINCIPAL		501,938	501,938	522,653	522,653	0	(20,715)	0	(20,715)	0	501,938	0	0	0	2,091	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2010	PAID ON PRINCIPAL		147,551	147,551	149,366	148,696	0	(1,145)	0	(1,145)	0	147,551	0	0	0	1,334	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2010	PAID ON PRINCIPAL		134,323	134,323	133,547	133,651	0	672	0	672	0	134,323	0	0	0	1,154	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2010	PAID ON PRINCIPAL		96,670	96,670	95,065	95,530	0	1,140	0	1,140	0	96,670	0	0	0	913	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		03/25/2010	PAID ON PRINCIPAL		20,051	20,051	20,073	20,071	0	(20)	0	(20)	0	20,051	0	0	0	213	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		03/25/2010	PAID ON PRINCIPAL		160,623	160,623	161,426	161,063	0	(441)	0	(441)	0	160,623	0	0	0	1,570	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2010	PAID ON PRINCIPAL		132,309	132,309	130,593	130,916	0	1,393	0	1,393	0	132,309	0	0	0	1,190	11/25/2036	1

QE05.10

**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	Forfeign	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 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)
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2010	PAID ON PRINCIPAL		45,077	45,077	44,105	44,289	0	789	0	789	0	45,077	0	0	0	418	06/25/2037	1
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	153	01/01/2024	2FE
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		03/01/2010	PAID ON PRINCIPAL		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	93	06/01/2017	1FE
575911 BZ 4	MASSACHUSETTS ST INDL 7.350		01/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,268	5,013	0	(13)	0	(13)	0	5,000	0	0	0	184	01/01/2028	1FE
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		01/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	150	01/01/2016	1FE
60415M B6 0	MINNESOTA HSG FIN AGCY 5.500		01/01/2010	REDEEMED		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	15,263	01/01/2017	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		01/01/2010	PAID ON PRINCIPAL		20,000	20,000	20,920	20,684	0	(684)	0	(684)	0	20,000	0	0	0	675	07/01/2025	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2010	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
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350		01/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	159	07/01/2015	1FE
313375 LL 5	FHR 1727 I CMO 6.500		03/15/2010	PAID ON PRINCIPAL		424,066	424,066	423,072	423,063	0	1,003	0	1,003	0	424,066	0	0	0	4,940	05/15/2024	1
31337B JR 2	FHR 1998 PE CMO 7.500		03/17/2010	PAID ON PRINCIPAL		19,555	19,555	20,289	19,499	0	56	0	56	0	19,555	0	0	0	223	10/17/2027	1
31393J NM 6	FHR 2557 OH CMO 5.500		03/15/2010	PAID ON PRINCIPAL		1,651,483	1,651,483	1,683,997	1,654,178	0	(2,695)	0	(2,695)	0	1,651,483	0	0	0	20,810	06/15/2031	1
31393R PW 4	FHR 2630 HA CMO 3.000		03/15/2010	PAID ON PRINCIPAL		241,975	241,975	246,588	246,203	0	(4,228)	0	(4,228)	0	241,975	0	0	0	1,251	01/15/2017	1
31394J L6 2	FHR 2676 CV CMO 4.000		03/15/2010	PAID ON PRINCIPAL		1,000,627	1,000,627	1,029,009	1,024,593	0	(23,965)	0	(23,965)	0	1,000,627	0	0	0	6,863	05/15/2016	1
31395U KS 9	FHR 2978 LX CMO 4.500		03/15/2010	PAID ON PRINCIPAL		235,534	235,534	246,427	245,845	0	(10,312)	0	(10,312)	0	235,534	0	0	0	1,763	12/15/2018	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2010	PAID ON PRINCIPAL		28,367	28,367	29,289	30,095	0	(1,728)	0	(1,728)	0	28,367	0	0	0	322	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2010	PAID ON PRINCIPAL		10,928	10,928	11,376	11,219	0	(290)	0	(290)	0	10,928	0	0	0	130	09/19/2025	1FE
31358F J4 2	FNR 1991-11 H CMO 7.000		03/25/2010	PAID ON PRINCIPAL		773	773	745	768	0	6	0	6	0	773	0	0	0	9	02/25/2021	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2010	PAID ON PRINCIPAL		45,821	45,821	46,251	46,063	0	(242)	0	(242)	0	45,821	0	0	0	486	10/25/2031	1
31392B J4 9	FNR 2002-9 VG CMO 6.500		01/08/2010	PAID ON PRINCIPAL		627,518	627,518	637,127	626,225	0	1,293	0	1,293	0	627,518	0	0	0	0	05/25/2017	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		161,065	161,065	155,259	156,348	0	4,717	0	4,717	0	161,065	0	0	0	1,154	02/25/2042	1
31337L 4S 4	FSPC T-017 A5 7.160		03/25/2010	PAID ON PRINCIPAL		89,790	89,790	89,777	89,383	0	406	0	406	0	89,790	0	0	0	1,187	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		133,359	133,359	132,550	132,603	0	755	0	755	0	133,359	0	0	0	1,159	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		62,535	62,535	62,447	62,417	0	118	0	118	0	62,535	0	0	0	732	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		29,131	29,131	30,833	31,847	0	(2,716)	0	(2,716)	0	29,131	0	0	0	230	04/25/2033	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		03/20/2010	PAID ON PRINCIPAL		129,605	129,605	130,683	129,831	0	(226)	0	(226)	0	129,605	0	0	0	1,190	05/20/2033	1
31392D YG 1	FNGT 2002-T11 IO 309		03/25/2010	PAID ON PRINCIPAL		99,998	99,998	77,731	91,290	0	8,708	0	8,708	0	99,998	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 898		01/25/2010	PAID ON PRINCIPAL		74,584	74,584	57,976	68,089	0	6,495	0	6,495	0	74,584	0	0	0	0	04/25/2012	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.519		03/16/2010	PAID ON PRINCIPAL		54,547	54,547	57,018	55,068	0	(521)	0	(521)	0	54,547	0	0	0	639	08/16/2027	1
38373M BC 3	GNR 2001-58 C (PROJECT) 5.519		01/19/2010	PAID ON PRINCIPAL		27,053	27,053	28,279	27,312	0	(259)	0	(259)	0	27,053	0	0	0	124	08/16/2027	1
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		03/16/2010	PAID ON PRINCIPAL		664,465	664,465	720,451	680,232	0	(15,768)	0	(15,768)	0	664,465	0	0	0	4,301	09/16/2026	1
38373M FV 7	GNR 2002-56 B (PROJECT) 5.134		03/16/2010	PAID ON PRINCIPAL		104,823	104,823	104,692	105,036	0	(213)	0	(213)	0	104,823	0	0	0	899	07/16/2024	1
38373X 7W 0	GNR 2002-62 B (PROJECT) 4.763		03/16/2010	PAID ON PRINCIPAL		275,929	275,929	277,697	276,856	0	(927)	0	(927)	0	275,929	0	0	0	2,194	01/16/2025	1
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		03/16/2010	PAID ON PRINCIPAL		77,438	77,438	81,266	78,244	0	(807)	0	(807)	0	77,438	0	0	0	646	10/16/2027	1
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.486		03/16/2010	PAID ON PRINCIPAL		424,488	424,488	423,559	424,517	0	(29)	0	(29)	0	424,488	0	0	0	2,939	10/16/2025	1
38373M JC 5	GNR 2003-88 CA (PROJEC) 4.745		03/16/2010	PAID ON PRINCIPAL		543,769	543,769	545,298	543,493	0	276	0	276	0	543,769	0	0	0	4,028	01/16/2030	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 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.							
3199999	Total - Bonds - U.S. Special Revenue & Assessment					178,919,423	178,857,007	179,693,247	178,589,769	15,000	(46,620)	0	(31,620)	0	178,558,148	0	361,275	361,275	1,259,943	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
023551	AH 7 AMERADA HESS 6.650		01/20/2010	REDEEMED		2,179,360	2,000,000	1,997,700	1,999,314	0	86	0	86	0	1,999,400	0	179,960	179,960	57,264	08/15/2011	2FE
03073E	AD 7 AMERISOURCEBERGEN CORP 5.625		02/19/2010	J P MORGAN CHASE SECURIT		1,082,810	1,000,000	1,059,440	1,053,180	0	(2,734)	0	(2,734)	0	1,050,445	0	32,365	32,365	24,844	09/15/2012	2FE
032511	AT 4 ANADARKO PETROLEUM COR 6.125		03/29/2010	TENDERED		3,244,710	3,000,000	3,043,430	3,011,713	0	(1,086)	0	(1,086)	0	3,010,626	0	234,084	234,084	91,875	03/15/2012	2FE
046003	EG 0 ASSOCIATES CORP NA 7.950		02/15/2010	MATURED		1,850,000	1,850,000	2,079,636	1,853,261	0	(3,261)	0	(3,261)	0	1,850,000	0	0	0	73,538	02/15/2010	1FE
00209A	AG 1 AT&T WIRELESS SERVICES 8.125		03/15/2010	RAYMOND JAMES & ASSOC		1,128,950	1,000,000	1,145,170	1,136,130	0	(12,198)	0	(12,198)	0	1,123,932	0	5,018	5,018	30,920	05/01/2012	1FE
060505	CK 8 BANK OF AMERICA CORP 5.375		03/11/2010	BNP PARIBAS		526,990	500,000	508,830	505,534	0	(685)	0	(685)	0	504,849	0	22,141	22,141	15,752	08/15/2011	1FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		01/02/2010	VARIOUS		157,096	157,096	157,096	157,096	0	0	0	0	0	157,096	0	0	0	5,184	01/02/2019	1FE
12189P	AM 4 BNSF 2002-2 TRUST 5.140		01/15/2010	PAID ON PRINCIPAL		83,425	83,425	84,265	84,024	0	(599)	0	(599)	0	83,425	0	0	0	2,144	01/15/2021	1FE
12200B	AA 6 BNSF 2004-1 TRUST 4.575		01/15/2010	PAID ON PRINCIPAL		260,273	260,273	260,618	260,608	0	(334)	0	(334)	0	260,273	0	0	0	5,954	01/15/2021	1FE
05577@	AG 5 BNSF 2009-A SER A 6.550		02/26/2010	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	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		02/26/2010	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	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		02/26/2010	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	457	02/26/2021	1
05577@	AK 6 BNSF 2009-A SER D 6.550		02/26/2010	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1
05577@	AM 2 BNSF 2009-A SER E 6.550		02/26/2010	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	0	5,835	0	0	0	191	02/26/2021	1
097014	AK 0 BOEING CAPITAL CORP 3.250		03/23/2010	GOLDMAN SACHS & CO		1,013,840	1,000,000	997,800	997,846	0	108	0	108	0	997,954	0	15,886	15,886	13,451	10/27/2014	1FE
134429	AM 1 CAMPBELL SOUP CO 6.750		03/30/2010	WELLS FARGO SECURITIES		3,164,490	3,000,000	3,405,992	3,063,811	0	(13,228)	0	(13,228)	0	3,050,582	0	113,908	113,908	107,250	02/15/2011	1FE
14912L	2K 6 CATERPILLAR FINANCIAL 4.150		01/15/2010	MATURED		140,000	140,000	138,529	139,935	0	65	0	65	0	140,000	0	0	0	2,905	01/15/2010	1FE
17314J	AG 8 CITIBANK NA 1.875		02/23/2010	BARCLAYS CAPITAL INC		506,715	500,000	498,495	498,772	0	73	0	73	0	498,844	0	7,871	7,871	2,135	06/04/2012	1FE
172967	BJ 9 CITIGROUP INC 6.000		02/23/2010	BNP PARIBAS		1,061,640	1,000,000	1,064,910	1,064,910	0	(2,115)	0	(2,115)	0	1,062,795	0	(1,155)	(1,155)	30,833	02/21/2012	1FE
191216	AK 6 COCA-COLA CO 5.350		03/15/2010	BNP PARIBAS		1,100,570	1,000,000	1,092,840	1,089,999	0	(2,101)	0	(2,101)	0	1,087,899	0	12,671	12,671	18,279	11/15/2017	1FE
205363	AE 4 COMPUTER SCIENCES CORP 7.375		03/30/2010	REDEEMED		1,078,600	1,000,000	1,169,590	1,037,636	0	(6,290)	0	(6,290)	0	1,031,345	0	47,255	47,255	21,510	06/15/2011	2FE
210805	A@ 6 CONTINENTAL AIR PASS C 7.020		01/01/2010	REDEEMED		148,394	148,394	148,394	128,687	19,707	0	0	19,707	0	148,394	0	0	0	2,604	06/01/2015	3
217194	AA 7 COP I LLC 3.613		03/11/2010	PAID ON PRINCIPAL		40,294	40,294	40,294	40,294	0	0	0	0	0	40,294	0	0	0	510	12/05/2021	1FE
126650	AW 0 CVS LEASE PASS THRU CE 5.298		03/10/2010	PAID ON PRINCIPAL		30,009	30,009	28,827	28,955	0	1,054	0	1,054	0	30,009	0	0	0	265	01/11/2027	2FE
126659	AA 9 CVS LEASE PASS THRU CE 8.353		03/10/2010	PAID ON PRINCIPAL		16,778	16,778	16,778	16,778	0	0	0	0	0	16,778	0	0	0	234	07/10/2031	2FE
263534	BY 4 DUPONT EI NEMOUR 3.250		03/25/2010	BAS-MERRILL LYNCH		1,003,360	1,000,000	997,570	997,641	0	84	0	84	0	997,724	0	5,636	5,636	12,729	01/15/2015	1FE
263534	BZ 1 DUPONT EI NEMOUR 4.625		03/11/2010	HSBC		1,006,580	1,000,000	995,850	995,932	0	26	0	26	0	995,957	0	10,623	10,623	16,316	01/15/2020	1FE
29255W	AD 2 ENCORE ACQUISITION 6.250		03/09/2010	TENDERED		7,188,750	7,100,000	7,199,000	6,904,750	232,508	(2,677)	0	229,831	0	7,134,581	0	54,169	54,169	178,733	04/15/2014	4FE
29255W	AG 5 ENCORE ACQUISITION 6.000		03/09/2010	TENDERED		57,713	57,000	53,295	53,425	0	95	0	95	0	53,520	0	4,192	4,192	2,233	07/15/2015	4FE
29334*	AA 4 ENHANCED CAPITAL PARTN 8.060		03/01/2010	MATURED		14,356	14,356	14,356	14,356	0	0	0	0	0	14,356	0	0	0	8,144	03/01/2013	1FE
33738M	AD 3 FIRST UNION NATIONAL 7.875		02/15/2010	MATURED		7,275,000	7,275,000	8,648,025	7,301,843	0	(26,843)	0	(26,843)	0	7,275,000	0	0	0	286,453	02/15/2010	1FE
345397	UC 5 FORD MOTOR CREDIT 5.700		01/15/2010	MATURED		2,000,000	2,000,000	1,730,000	1,996,987	0	3,013	0	3,013	0	2,000,000	0	0	0	57,000	01/15/2010	4FE
36877P	AA 6 GENERAL AMERICAN RAILC 6.210		03/23/2010	PAID ON PRINCIPAL		128,054	128,054	128,054	128,054	0	0	0	0	0	128,054	0	0	0	1,327	09/20/2020	3FE
370334	AS 3 GENERAL MILLS INC 6.000		03/16/2010	MORGAN STANLEY		55,138	51,000	54,518	52,165	0	(113)	0	(113)	0	52,052	0	3,087	3,087	1,819	02/15/2012	2FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei 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)
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250.....		03/02/2010	VARIOUS.....		3,022,500	3,000,000	2,549,520	2,708,650	0	24,567	0	24,567	0	2,733,217	0	289,283	289,283	94,854	03/02/2011	4FE.....
44108E AW 8	HOST HOTELS & RESORTS 7.000.....		01/20/2010	REDEEMED.....		203,500	200,000	207,500	200,549	0	(40)	0	(40)	0	200,509	0	2,991	2,991	6,028	08/15/2012	3FE.....
4042EP AA 5	HSBC USA INC 3.125.....		03/18/2010	BAS-MERRILL LYNCH.....		518,705	500,000	518,885	512,777	0	(1,470)	0	(1,470)	0	511,307	0	7,398	7,398	4,210	12/16/2011	1FE.....
444433 AF 3	HUGHES NETWORK SYSTEMS 9.500.....		03/26/2010	J P MORGAN CHASE SECURIT.....		214,463	210,000	210,000	210,000	0	0	0	0	0	210,000	0	4,463	4,463	9,199	04/15/2014	4FE.....
459200 GR 6	IBM CORP 2.100.....		03/18/2010	VARIOUS.....		2,013,170	2,000,000	1,998,380	1,998,433	0	85	0	85	0	1,998,519	0	14,651	14,651	14,408	05/06/2013	1FE.....
47758P AE 9	JO-ANN STORES 7.500.....		03/01/2010	REDEEMED.....		4,615,000	4,615,000	4,176,575	4,275,550	0	24,309	0	24,309	0	4,299,859	0	315,141	315,141	173,063	03/01/2012	4FE.....
487836 AS 7	KELLOGG CO 6.600.....		03/16/2010	CITIGROUP GLOBAL MARKETS.....		1,058,160	1,000,000	1,063,850	1,063,850	0	(7,242)	0	(7,242)	0	1,056,608	0	1,552	1,552	30,800	04/01/2011	1FE.....
49228R AE 3	KERN RIVER FUNDING (14 4.893.....		03/02/2010	PAID ON PRINCIPAL.....		197,569	197,569	195,585	196,080	0	1,488	0	1,488	0	197,569	0	0	0	428	04/30/2018	1FE.....
49337E AA 8	KEYSPAN GAS EAST 7.875.....		02/01/2010	MATURED.....		4,000,000	4,000,000	4,801,208	4,011,176	0	(11,176)	0	(11,176)	0	4,000,000	0	0	0	157,500	02/01/2010	1FE.....
48245R AH 7	KFW INTERNATIONAL FINA 8.000.....		02/15/2010	MATURED.....		1,000,000	1,000,000	1,249,250	1,004,831	0	(4,831)	0	(4,831)	0	1,000,000	0	0	0	40,000	02/15/2010	1FE.....
DMYGNB 08 4	LOUISIANA TAX CREDIT N ---.....		03/01/2010	MATURED.....		38,372	38,372	38,372	38,372	0	0	0	0	0	38,372	0	0	0	18,931	03/01/2013	1FE.....
576863 BB 9	MATSON NAVIGATION CO 5.337.....		03/04/2010	PAID ON PRINCIPAL.....		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	961	09/04/2028	1.....
576863 BC 7	MATSON NAVIGATION CO 5.273.....		01/29/2010	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.....
589331 AN 7	MERCK & CO INC 5.000.....		03/29/2010	BAS-MERRILL LYNCH.....		1,041,260	1,000,000	1,001,550	1,001,499	0	(108)	0	(108)	0	1,001,391	0	39,869	39,869	0	06/30/2019	1FE.....
594918 AC 8	MICROSOFT CORP 4.200.....		03/16/2010	R W PRESPRICH.....		1,020,780	1,000,000	999,500	999,507	0	(13)	0	(13)	0	999,494	0	21,286	21,286	12,600	06/01/2019	1FE.....
651290 AE 8	NEWFIELD EXPLORATION 7.625.....		02/19/2010	TENDERED.....		2,132,000	2,000,000	2,065,000	2,018,350	0	(1,853)	0	(1,853)	0	2,016,496	0	115,504	115,504	71,167	03/01/2011	3FE.....
654740 AA 7	NISSAN MOTOR ACCEPTANC 4.625.....		03/08/2010	MATURED.....		1,000,000	1,000,000	995,640	999,691	0	309	0	309	0	1,000,000	0	0	0	23,125	03/08/2010	2FE.....
674599 BW 4	OCCIDENTAL PETROLEUM 7.000.....		03/29/2010	WELLS FARGO SECURITIES.....		1,505,781	1,300,000	1,514,512	1,502,125	0	(12,114)	0	(12,114)	0	1,490,011	0	15,770	15,770	7,992	11/01/2013	1FE.....
708130 AA 7	PENNEY (JC) CO INC 8.000.....		03/01/2010	MATURED.....		2,000,000	2,000,000	2,179,080	2,007,879	0	(7,879)	0	(7,879)	0	2,000,000	0	0	0	80,000	03/01/2010	3FE.....
71646X AA 6	PETRODRILL FOUR LTD 4.240.....		01/15/2010	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.....
74005P AV 6	PRAXAIR INC 3.250.....		03/12/2010	KEYBANC CAPITAL MARK.....		1,004,510	1,000,000	997,430	997,541	0	113	0	113	0	997,654	0	6,856	6,856	17,694	09/15/2015	1FE.....
74047P AH 7	PREMCOR REFINING 7.500.....		03/15/2010	REDEEMED.....		3,075,000	3,000,000	3,201,250	3,054,142	0	(8,189)	0	(8,189)	0	3,045,953	0	29,047	29,047	56,250	06/15/2015	2FE.....
74153W AN 9	PRICOA GLOBAL FUNDING 4.200.....		01/15/2010	MATURED.....		5,000,000	5,000,000	4,999,550	4,999,840	0	160	0	160	0	5,000,000	0	0	0	105,000	01/15/2010	1FE.....
755111 BN 0	RAYTHEON CO 5.375.....		03/22/2010	BAS-MERRILL LYNCH.....		982,323	900,000	986,049	982,252	0	(5,663)	0	(5,663)	0	976,589	0	5,734	5,734	23,381	04/01/2013	1FE.....
828807 BA 4	SIMON PROPERTY GROUP 4.875.....		03/18/2010	MATURED.....		3,000,000	3,000,000	3,083,700	3,003,036	0	(3,036)	0	(3,036)	0	3,000,000	0	0	0	73,125	03/18/2010	1FE.....
828807 BR 7	SIMON PROPERTY GROUP 5.375.....		01/20/2010	TENDERED.....		2,105,000	2,000,000	1,989,920	1,997,047	0	81	0	81	0	1,997,129	0	107,871	107,871	16,424	06/01/2011	1FE.....
857477 AB 9	STATE STREET CORP 7.650.....		03/23/2010	CITIGROUP GLOBAL MARKETS.....		5,079,150	5,000,000	5,949,365	5,070,837	0	(37,237)	0	(37,237)	0	5,033,600	0	45,550	45,550	107,313	06/15/2010	1FE.....
863667 AA 9	STRYKER CORP 3.000.....		03/19/2010	BAS-MERRILL LYNCH.....		1,006,670	1,000,000	998,940	998,940	0	11	0	11	0	998,951	0	7,719	7,719	5,750	01/15/2015	1FE.....
87612E AB 2	TARGET CORP 7.500.....		01/25/2010	REDEEMED.....		122,667	118,000	135,515	119,602	0	(165)	0	(165)	0	119,437	0	3,230	3,230	3,933	08/15/2010	1FE.....
00184A AB 1	TIME WARNER INC 6.750.....		03/05/2010	TENDERED.....		2,132,500	2,000,000	2,135,420	2,035,285	0	(5,124)	0	(5,124)	0	2,030,161	0	102,339	102,339	54,750	04/15/2011	2FE.....
89566E AA 6	TRISTATE GENERATION 6.040.....		02/02/2010	PAID ON PRINCIPAL.....		145,060	145,060	145,060	145,060	0	0	0	0	0	145,060	0	0	0	4,381	01/31/2018	1FE.....
87305N AV 0	TTX PASS THRU CERT S20 5.453.....		01/04/2010	PAID ON PRINCIPAL.....		210,392	210,392	210,392	210,392	0	0	0	0	0	210,392	0	0	0	5,728	01/02/2022	1.....
87305N AW 8	TTX PASS THRU CERT S20 5.503.....		01/04/2010	PAID ON PRINCIPAL.....		90,440	90,440	90,440	90,440	0	0	0	0	0	90,440	0	0	0	2,497	01/02/2022	1.....
90783S AA 0	UNION PACIFIC PASS THR 4.698.....		01/04/2010	PAID ON PRINCIPAL.....		12,734	12,734	12,734	12,734	0	0	0	0	0	12,734	0	0	0	299	01/02/2024	1FE.....

QE05.13

### 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	Forfeign	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)
91324P AM 4	UNITEDHEALTH GROUP INC 4.875		02/08/2010	TENDERED		502,938	470,000	450,279	456,387	0	245	0	245	0	456,631	0	46,306	46,306	9,101	03/15/2015	1FE
931142 CP 6	WAL-MART STORES 4.125		03/31/2010	GOLDMAN SACHS & CO		999,150	1,000,000	995,610	995,924	0	75	0	75	0	995,998	0	3,152	3,152	20,625	02/01/2019	1FE
949746 JJ 1	WELLS FARGO 4.200		01/15/2010	MATURED		500,000	500,000	499,355	499,979	0	21	0	21	0	500,000	0	0	0	10,500	01/15/2010	1FE
949748 AF 4	WELLS FARGO 6.450		03/15/2010	BAS-MERRILL LYNCH		1,049,430	1,000,000	1,136,740	1,022,933	0	(4,472)	0	(4,472)	0	1,018,460	0	30,970	30,970	40,671	02/01/2011	1FE
097751 AG 6	BOMBARDIER INC (144A) 6.750	A.	03/30/2010	TENDERED		4,995,000	4,625,000	4,534,065	4,591,562	0	3,437	0	3,437	0	4,594,999	0	400,001	400,001	129,211	05/01/2012	3FE
29251Z AC 1	ENBRIDGE INC 6.800	C.	03/10/2010	MATURED		2,100,000	2,100,000	2,097,753	2,099,374	0	626	0	626	0	2,100,000	0	0	0	70,813	03/10/2010	2FE
716442 AE 8	PETRO CANADA (GTD CANA) 8.600	A.	01/15/2010	MATURED		1,000,000	1,000,000	1,269,030	1,001,828	0	(1,828)	0	(1,828)	0	1,000,000	0	0	0	43,000	01/15/2010	1FE
73755L AH 0	POTASH CORP 4.875	A.	03/30/2010	BAS-MERRILL LYNCH		992,900	1,000,000	991,090	991,180	0	240	0	240	0	991,420	0	1,480	1,480	24,646	03/30/2010	2FE
780085 LP 9	ROYAL BANK OF CANADA 5.650	A.	02/23/2010	RBC CAPITAL MARKETS		1,066,400	1,000,000	1,072,570	1,072,570	0	(3,416)	0	(3,416)	0	1,069,154	0	(2,754)	(2,754)	5,650	07/20/2011	1FE
78009Z AA 7	ROYAL BANK OF CANADA ( 7.100	C.	01/25/2010	REDEEMED		5,000,000	5,000,000	5,104,500	5,000,292	0	(292)	0	(292)	0	5,000,000	0	0	0	177,500	01/25/2015	1FE
05252A AB 7	ANZ BANKING GROUP (144) 3.200	F..	03/22/2010	BAS-MERRILL LYNCH		2,069,860	2,000,000	2,032,760	2,021,766	0	(2,576)	0	(2,576)	0	2,019,190	0	50,670	50,670	17,778	12/15/2011	1FE
00182U AA 1	ANZ NATIONAL INTL (144) 3.250	F..	03/25/2010	CITIGROUP GLOBAL MARKETS		1,036,900	1,000,000	998,670	998,954	0	139	0	139	0	999,094	0	37,806	37,806	16,069	04/02/2012	1FE
06849U AC 9	BARRICK AUSTRALIA 4.950	F..	03/17/2010	BAS-MERRILL LYNCH		2,020,780	2,000,000	1,980,680	1,981,099	0	227	0	227	0	1,981,326	0	39,454	39,454	42,900	01/15/2020	2FE
055451 AH 1	BHP FINANCE USA 6.500	F..	03/12/2010	CITIGROUP GLOBAL MARKETS		2,276,180	1,985,000	2,274,353	2,270,713	0	(5,151)	0	(5,151)	0	2,265,562	0	10,617	10,617	59,495	04/01/2019	1FE
191085 AA 7	COCA-COLA AMATIL (144A) 3.250	F..	03/24/2010	HSBC		3,006,300	3,000,000	2,996,970	2,996,983	0	165	0	165	0	2,997,148	0	9,152	9,152	39,813	11/02/2014	1FE
45324Q AB 2	ING BANK (144A) 2.625	F..	03/01/2010	J P MORGAN CHASE SECURIT		1,027,210	1,000,000	997,020	997,871	0	175	0	175	0	998,046	0	29,164	29,164	14,948	02/09/2012	1FE
6325C0 AS 0	NATIONAL AUSTRALIA BAN 2.550	F..	03/23/2010	BAS-MERRILL LYNCH		2,048,160	2,000,000	1,997,240	1,998,100	0	185	0	185	0	1,998,285	0	49,875	49,875	35,842	01/13/2012	1FE
63859U AU 7	NATIONWIDE BUILDING (1) 4.250	F..	02/01/2010	MATURED		1,000,000	1,000,000	997,640	999,893	0	107	0	107	0	1,000,000	0	0	0	21,250	02/01/2010	1FE
833656 AH 4	SFEF (144A) 2.875	F..	03/24/2010	ROYAL BANK OF SCOTLAND		2,023,120	2,000,000	1,989,300	1,989,795	0	536	0	536	0	1,990,331	0	32,789	32,789	29,868	09/22/2014	1FE
87019E AC 9	SWEDBANK (144A) 2.800	F..	02/26/2010	GOLDMAN SACHS & CO		3,092,040	3,000,000	2,998,620	2,998,974	0	95	0	95	0	2,999,069	0	92,971	92,971	47,367	02/10/2012	1FE
9612EM AA 7	WESTPAC BANKING CORP ( 3.250	F..	03/09/2010	BAS-MERRILL LYNCH		2,075,460	2,000,000	2,034,780	2,023,120	0	(2,313)	0	(2,313)	0	2,020,806	0	54,654	54,654	15,528	12/16/2011	1FE
9612EM AH 2	WESTPAC BANKING CORP ( 2.900	F..	03/19/2010	GOLDMAN SACHS & CO		2,019,540	2,000,000	1,997,040	1,997,164	0	163	0	163	0	1,997,327	0	22,213	22,213	31,256	09/10/2014	1FE
004375 CS 8	ACCR 2005-1 A2C 578		02/25/2010	PAID ON PRINCIPAL		545,290	545,290	458,044	458,415	0	86,875	0	86,875	0	545,290	0	0	0	519	04/25/2035	12*
004375 CS 8	ACCR 2005-1 A2C 580		01/25/2010	PAID ON PRINCIPAL		676,354	676,354	568,137	568,598	0	107,756	0	107,756	0	676,354	0	0	0	306	04/25/2035	12*
004375 CS 8	ACCR 2005-1 A2C 596		03/25/2010	PAID ON PRINCIPAL		510,560	510,560	428,870	429,218	0	81,342	0	81,342	0	510,560	0	0	0	716	04/25/2035	12*
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		1,560,216	1,560,216	1,577,342	1,560,826	0	(610)	0	(610)	0	1,560,216	0	0	0	13,172	01/25/2034	12*
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		516,917	516,917	502,055	506,492	0	10,425	0	10,425	0	516,917	0	0	0	3,662	07/25/2018	12*
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		128,263	128,263	121,970	123,551	0	4,712	0	4,712	0	128,263	0	0	0	1,048	06/25/2033	12*
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		03/19/2010	PAID ON PRINCIPAL		37,473	37,473	37,976	37,420	0	53	0	53	0	37,473	0	0	0	290	11/25/2033	12*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.944		01/25/2010	PAID ON PRINCIPAL		158,920	158,920	98,805	102,435	46,403	10,081	0	56,485	0	158,920	0	0	0	787	10/25/2046	12*
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		647,877	647,877	641,995	644,978	0	2,899	0	2,899	0	647,877	0	0	0	5,840	10/25/2033	12*
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		805,092	805,092	819,558	811,409	0	(6,316)	0	(6,316)	0	805,092	0	0	0	6,976	02/25/2034	12*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		579,163	579,163	574,820	575,908	0	3,256	0	3,256	0	579,163	0	0	0	5,045	12/25/2018	12*
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		164,366	164,366	160,873	162,268	0	2,097	0	2,097	0	164,366	0	0	0	1,369	05/25/2018	12*
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		03/25/2010	PAID ON PRINCIPAL		638,511	638,511	620,353	632,071	0	6,440	0	6,440	0	638,511	0	0	0	5,476	08/25/2033	12*

QE05.14

**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	Forfeign	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 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)
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		1,189,378	1,189,378	1,202,897	1,188,459	0	918	0	918	0	1,189,378	0	0	0	11,445	08/25/2034	1Z*
22541S CC 0	CSFB 2004-2R A1 CMO 4.153		03/31/2010	PAID ON PRINCIPAL		51,656	51,656	51,398	51,415	0	241	0	241	0	51,656	0	0	0	605	12/28/2033	1Z*
22541S CC 0	CSFB 2004-2R A1 CMO 4.213		01/28/2010	PAID ON PRINCIPAL		53,686	53,686	53,417	53,435	0	251	0	251	0	53,686	0	0	0	271	12/28/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		1,187,144	1,187,144	1,187,998	1,185,834	0	1,310	0	1,310	0	1,187,144	0	0	0	11,082	02/25/2020	1Z*
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		357,788	357,788	338,780	343,430	0	14,358	0	14,358	0	357,788	0	0	0	3,037	11/25/2033	1Z*
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		565,737	565,737	568,919	567,087	0	(1,350)	0	(1,350)	0	565,737	0	0	0	6,734	01/25/2024	1Z*
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		416,914	416,914	424,210	418,307	0	(1,393)	0	(1,393)	0	416,914	0	0	0	3,175	04/25/2034	1Z*
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		580,259	580,259	580,078	579,075	0	1,185	0	1,185	0	580,259	0	0	0	5,740	05/25/2020	1Z*
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		598,985	598,985	594,165	594,382	0	4,604	0	4,604	0	598,985	0	0	0	4,209	01/25/2019	1Z*
36228F AE 6	GSMPS 1998-2 A CMO 7.750		03/19/2010	PAID ON PRINCIPAL		12,577	12,577	12,440	12,453	0	124	0	124	0	12,577	0	0	0	166	05/19/2027	1Z*
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		03/19/2010	PAID ON PRINCIPAL		3,722	3,722	3,813	3,744	110	(132)	0	(21)	0	3,722	0	0	0	36	08/19/2029	1Z*
36228F EC 6	GSMPS 2001-2 A CMO 7.500		03/19/2010	PAID ON PRINCIPAL		16,998	16,998	17,635	13,890	3,632	(524)	0	3,107	0	16,998	0	0	0	140	06/15/2032	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.150		01/25/2010	PAID ON PRINCIPAL		220,307	220,307	223,302	219,021	0	1,286	0	1,286	0	220,307	0	0	0	945	01/25/2035	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.166		03/25/2010	PAID ON PRINCIPAL		341,272	341,272	345,912	339,280	0	1,993	0	1,993	0	341,272	0	0	0	3,523	01/25/2035	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.782		03/25/2010	PAID ON PRINCIPAL		1,659,751	1,659,751	1,301,678	1,514,358	0	145,393	0	145,393	0	1,659,751	0	0	0	17,471	03/25/2037	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.782		01/25/2010	PAID ON PRINCIPAL		1,368,030	1,368,030	1,072,893	1,248,192	0	119,839	0	119,839	0	1,368,030	0	0	0	5,447	03/25/2037	1Z*
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		221,316	221,316	221,689	221,498	0	(183)	0	(183)	0	221,316	0	0	0	1,532	06/25/2018	1Z*
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		64,075	64,075	64,706	63,884	0	191	0	191	0	64,075	0	0	0	590	12/25/2017	1Z*
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		296,893	296,893	301,161	296,595	0	298	0	298	0	296,893	0	0	0	3,157	10/25/2033	1Z*
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		783,392	783,392	791,226	781,682	0	1,710	0	1,710	0	783,392	0	0	0	5,840	12/25/2033	1Z*
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		799,574	799,574	804,321	798,619	0	955	0	955	0	799,574	0	0	0	6,966	12/25/2033	1Z*
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		480,299	480,299	477,673	478,558	0	1,741	0	1,741	0	480,299	0	0	0	4,021	09/25/2033	1Z*
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		362,158	362,158	362,191	361,664	0	494	0	494	0	362,158	0	0	0	2,853	02/25/2019	1Z*
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		787,306	787,306	786,937	785,277	0	2,029	0	2,029	0	787,306	0	0	0	6,814	07/25/2034	1Z*
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		142,128	142,128	145,459	144,837	2,700	(5,410)	0	(2,709)	0	142,128	0	0	0	1,369	02/25/2034	1Z*
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		547,313	547,313	541,412	543,191	0	4,122	0	4,122	0	547,313	0	0	0	4,439	10/25/2018	1Z*
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		669,459	669,459	672,440	669,126	0	333	0	333	0	669,459	0	0	0	5,643	02/25/2020	1Z*
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		964,733	964,733	975,737	966,493	0	(1,759)	0	(1,759)	0	964,733	0	0	0	7,948	05/25/2035	1Z*
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		152,289	152,289	154,275	153,174	0	(885)	0	(885)	0	152,289	0	0	0	1,361	12/26/2017	1Z*
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		63,784	63,784	64,721	64,089	0	(305)	0	(305)	0	63,784	0	0	0	554	12/25/2017	1Z*
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		108,422	108,422	107,134	107,591	0	831	0	831	0	108,422	0	0	0	785	10/25/2018	1Z*
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		1,019,498	1,019,498	1,009,872	1,012,483	0	7,015	0	7,015	0	1,019,498	0	0	0	7,970	12/25/2018	1Z*
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		746,494	746,494	742,266	743,201	(0)	3,293	0	3,293	0	746,494	0	0	0	5,342	11/25/2018	1Z*
949780 AA 8	WFMBS 2003-6 1A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		438,293	438,293	442,539	438,202	0	91	0	91	0	438,293	0	0	0	3,861	06/25/2018	1Z*
949814 BC 0	WFMBS 2004-1 A27 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		332,306	332,306	338,303	331,938	0	368	0	368	0	332,306	0	0	0	2,688	02/25/2034	1Z*
073882 AY 8	BSARM 2006-4 4A3 CMO 5.945		03/25/2010	PAID ON PRINCIPAL		328,995	328,995	204,546	212,060	96,064	20,871	0	116,935	0	328,995	0	0	0	3,371	10/25/2046	1Z*

QE05.15

**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 re eig 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)
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		268,982	268,982	256,205	255,713	0	13,269	0	13,269	0	268,982	0	0	0	1,808	02/25/2021	1Z*
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		03/25/2010	PAID ON PRINCIPAL		392,812	392,812	322,106	320,821	0	71,991	0	71,991	0	392,812	0	0	0	3,052	02/25/2020	1Z*
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		181,021	181,021	156,866	156,081	0	24,940	0	24,940	0	181,021	0	0	0	1,665	08/25/2035	1Z*
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		637,143	637,143	362,355	493,905	(0)	143,238	0	143,238	0	637,143	0	0	0	6,371	07/25/2037	1Z*
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.525		03/25/2010	PAID ON PRINCIPAL		1,588,518	1,588,518	1,348,502	1,348,502	0	240,015	0	240,015	0	1,588,518	0	0	0	20,383	01/25/2036	1Z*
32051G J4 8	FHASI 2005-AR6 2A1A CM 5.534		01/25/2010	PAID ON PRINCIPAL		275,423	275,423	233,808	233,808	0	41,615	0	41,615	0	275,423	0	0	0	1,270	01/25/2036	1Z*
3622EB AC 2	GSAA 2007-4 A3A CMO .546		03/25/2010	PAID ON PRINCIPAL		24,810	24,810	10,203	10,304	0	14,506	0	14,506	0	24,810	0	0	0	.32	05/25/2037	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .378		02/25/2010	PAID ON PRINCIPAL		147,113	147,113	119,897	123,147	0	23,965	0	23,965	0	147,113	0	0	0	.92	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .380		01/25/2010	PAID ON PRINCIPAL		92,853	92,853	75,675	77,727	0	15,126	0	15,126	0	92,853	0	0	0	.28	05/25/2036	1Z*
46628M AE 6	JPMAC 2006-CW1 A4 .396		03/25/2010	PAID ON PRINCIPAL		121,321	121,321	98,877	101,557	0	19,764	0	19,764	0	121,321	0	0	0	.111	05/25/2036	1Z*
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		828,240	828,240	809,271	811,957	0	16,284	0	16,284	0	828,240	0	0	0	6,188	09/25/2020	1Z*
94984F AL 3	WFMB 2006-11 A11 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		1,217,053	1,217,053	1,216,482	1,213,215	0	3,837	0	3,837	0	1,217,053	0	0	0	10,960	09/25/2036	1Z*
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		449,332	449,332	377,439	374,132	0	75,200	0	75,200	0	449,332	0	0	0	4,366	09/25/2037	1Z*
05522P AC 6	BACS-0101 CMO 8.000	D.	03/01/2010	PAID ON PRINCIPAL		31,156	31,156	24,428	13,736	9,593	8,085	0	17,678	6,086	37,500	(6,343)	0	(6,343)	430	05/31/2010	5F
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2010	PAID ON PRINCIPAL		164,666	164,666	149,846	151,903	0	12,763	0	12,763	0	164,666	0	0	0	1,847	05/07/2026	1FE
92977F AD 4	WAOT 2006-A A4 5.380		03/20/2010	PAID ON PRINCIPAL		345,562	345,562	314,461	327,943	0	17,619	0	17,619	0	345,562	0	0	0	3,061	03/20/2013	1FE
564440 AB 1	MANS 2001-1 A2 6.571	C.	03/15/2010	PAID ON PRINCIPAL		288,825	288,825	288,825	288,825	0	0	0	0	0	288,825	0	0	0	2,322	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	03/12/2010	PAID ON PRINCIPAL		35,970	35,970	35,969	35,953	0	17	0	17	0	35,970	0	0	0	270	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	03/12/2010	PAID ON PRINCIPAL		13,561	13,561	13,561	13,550	0	11	0	11	0	13,561	0	0	0	105	09/12/2019	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2010	PAID ON PRINCIPAL		973,747	973,747	1,007,699	974,176	0	(429)	0	(429)	0	973,747	0	0	0	13,323	03/15/2027	1FE
066053 AB 5	BAMH 1998-1 M 6.940		03/10/2010	PAID ON PRINCIPAL		386,441	386,441	392,237	388,465	0	(2,024)	0	(2,024)	0	386,441	0	0	0	4,460	04/10/2023	2FE
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2010	PAID ON PRINCIPAL		187,414	187,414	187,403	179,522	7,884	8	0	7,892	0	187,414	0	0	0	2,114	05/01/2033	4FE
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2010	PAID ON PRINCIPAL		73,213	73,213	73,373	73,108	169	(64)	0	105	0	73,213	0	0	0	768	03/01/2033	3FE
22540V NE 8	CSFB 2001-CK6 GT2 7.921		03/23/2010	PAID ON PRINCIPAL		26,428	26,428	31,779	26,775	0	(347)	0	(347)	0	26,428	0	0	0	495	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		01/15/2010	PAID ON PRINCIPAL		9,826	9,826	11,816	9,955	0	(129)	0	(129)	0	9,826	0	0	0	72	08/15/2036	1FE
393505 BC 5	GT 1993-2 B 8.000		03/16/2010	VARIOUS		113,357	123,213	114,563	111,048	0	11,127	0	11,127	0	122,175	0	(8,817)	(8,817)	2,009	07/15/2018	6FE
393505 ES 7	GT 1994-8 B1 9.100		01/15/2010	PAID ON PRINCIPAL		13,484	13,484	13,472	13,482	0	2	0	2	0	13,484	0	0	0	102	04/15/2025	2FE
393505 T3 6	GT 1999-1 A6 6.370		03/01/2010	PAID ON PRINCIPAL		523,383	523,383	485,592	513,495	0	9,888	0	9,888	0	523,383	0	0	0	7,470	07/01/2025	2FE
393505 Y2 2	GT 1999-3 M1 6.960		03/16/2010	WRITE OFF		30	233,430	77,419	10,649	0	(1,980)	0	(1,980)	0	8,669	0	(8,639)	(8,639)	2,565	02/01/2031	5FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2010	PAID ON PRINCIPAL		238,100	238,100	237,996	197,088	10,766	30,246	0	41,012	0	238,100	0	0	0	2,949	05/01/2031	5FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2010	PAID ON PRINCIPAL		151,451	151,451	151,382	119,278	0	32,173	0	32,173	0	151,451	0	0	0	1,962	03/01/2030	5FE
674135 DQ 8	OAK 1998-B M2 7.025		03/16/2010	WRITE OFF		20	19,947	1,243	0	0	0	0	0	0	0	0	20	20	270	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2010	PAID ON PRINCIPAL		68,845	68,845	62,970	47,136	14,207	7,503	0	21,710	0	68,845	0	0	0	662	11/15/2032	5FE
3899999.	Total - Bonds - Industrial & Miscellaneous					164,177,321	161,016,781	164,180,523	159,635,951	443,744	1,322,838	0	1,766,581	6,086	161,408,619	(6,343)	2,775,045	2,768,702	3,507,391	XXX	XXX
8399997.	Total - Bonds - Part 4					551,684,620	545,041,824	553,323,041	545,297,737	458,744	1,280,155	0	1,738,899	6,086	547,042,721	(6,343)	4,648,242	4,641,899	7,015,710	XXX	XXX
8399999.	Total - Bonds					551,684,620	545,041,824	553,323,041	545,297,737	458,744	1,280,155	0	1,738,899	6,086	547,042,721	(6,343)	4,648,242	4,641,899	7,015,710	XXX	XXX

QE05.16

**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	Forfeign	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)

**Common Stocks - Industrial and Miscellaneous**

03748R	10 1		01/19/2010	BARCLAYS CAPITAL ALGO.....	1,300,000	21,812	XXX	7,124	20,696	(13,572)	0	0	(13,572)	0	7,124	0	14,688	14,688	130	XXX	L
124830	10 0		03/16/2010	VARIOUS.....	12,200,000	175,588	XXX	65,758	117,974	(52,216)	0	0	(52,216)	0	65,758	0	109,830	109,830	610	XXX	L
133131	10 2		02/09/2010	VARIOUS.....	4,500,000	167,420	XXX	123,850	190,665	(66,815)	0	0	(66,815)	0	123,850	0	43,570	43,570	2,025	XXX	L
22002T	10 8		01/21/2010	CITIGROUP ALGO.....	2,800,000	108,034	XXX	69,524	102,564	(33,040)	0	0	(33,040)	0	69,524	0	38,510	38,510	1,099	XXX	L
253868	10 3		03/16/2010	VARIOUS.....	8,800,000	470,215	XXX	289,080	442,464	(153,384)	0	0	(153,384)	0	289,080	0	181,135	181,135	6,840	XXX	L
264411	50 5		03/30/2010	VARIOUS.....	40,800,000	490,001	XXX	361,376	496,536	(135,160)	0	0	(135,160)	0	361,376	0	128,625	128,625	6,273	XXX	L
29472R	10 8		01/19/2010	VARIOUS.....	200,000	10,046	XXX	5,965	10,094	(4,129)	0	0	(4,129)	0	5,965	0	4,081	4,081	750	XXX	L
297178	10 5		02/03/2010	JEFFERIES & COMPANY INC.....	1,820,000	145,654	XXX	114,638	143,878	(37,772)	0	0	(37,772)	0	114,638	0	31,016	31,016	1,772	XXX	L
40414L	10 9		01/21/2010	VARIOUS.....	5,200,000	157,842	XXX	92,820	158,808	(65,988)	0	0	(65,988)	0	92,820	0	65,022	65,022	0	XXX	L
42217K	10 6		01/19/2010	BARCLAYS CAPITAL ALGO.....	400,000	18,079	XXX	12,236	17,728	(5,492)	0	0	(5,492)	0	12,236	0	5,843	5,843	0	XXX	L
431284	10 8		02/09/2010	VARIOUS.....	4,000,000	122,462	XXX	85,680	133,400	(47,720)	0	0	(47,720)	0	85,680	0	36,782	36,782	0	XXX	L
44106M	10 2		01/19/2010	BARCLAYS CAPITAL ALGO.....	2,000,000	48,147	XXX	22,412	47,420	(25,008)	0	0	(25,008)	0	22,412	0	25,735	25,735	0	XXX	L
44107P	10 4		01/21/2010	VARIOUS.....	4,900,090	58,384	XXX	18,856	57,184	(38,328)	0	0	(38,328)	0	18,856	0	39,528	39,528	0	XXX	L
49455U	10 0		02/19/2010	SELL FRACTIONAL SHARE.....	0.330	17	XXX	12	18	(6)	0	0	(6)	0	12	0	6	6	0	XXX	L
554382	10 1		03/30/2010	VARIOUS.....	4,100,610	159,916	XXX	23,793	145,406	(121,615)	0	0	(121,615)	0	23,793	0	136,123	136,123	0	XXX	L
681936	10 0		02/16/2010	VARIOUS.....	24,500,000	479,006	XXX	340,636	476,525	(135,889)	0	0	(135,889)	0	340,636	0	138,370	138,370	4,192	XXX	L
729251	10 8		02/02/2010	JP MORGAN ALGO.....	5,900,000	225,644	XXX	171,513	222,784	(51,271)	0	0	(51,271)	0	171,513	0	54,131	54,131	0	XXX	L
743410	10 2		03/30/2010	MERRILL LYNCH ALGO.....	6,500,000	87,301	XXX	42,250	88,985	(46,735)	0	0	(46,735)	0	42,250	0	45,051	45,051	975	XXX	L
758849	10 3		01/19/2010	BARCLAYS CAPITAL ALGO.....	1,100,000	41,212	XXX	29,227	38,566	(9,339)	0	0	(9,339)	0	29,227	0	11,985	11,985	0	XXX	L
78440X	10 1		02/02/2010	VARIOUS.....	5,500,000	264,728	XXX	117,402	276,320	(158,918)	0	0	(158,918)	0	117,402	0	147,326	147,326	550	XXX	L
828806	10 9		03/16/2010	VARIOUS.....	4,800,460	391,461	XXX	162,655	383,077	(220,422)	0	0	(220,422)	0	162,655	0	228,806	228,806	2,880	XXX	L
876664	10 3		03/30/2010	JP MORGAN ALGO.....	2,000,000	81,192	XXX	34,080	71,820	(37,740)	0	0	(37,740)	0	34,080	0	47,112	47,112	830	XXX	L
92276F	10 0		02/03/2010	VARIOUS.....	1,800,000	78,787	XXX	40,698	78,732	(38,034)	0	0	(38,034)	0	40,698	0	38,089	38,089	0	XXX	L
929042	10 9		01/07/2010	SELL FRACTIONAL SHARE.....	0.740	51	XXX	24	52	(28)	0	0	(28)	0	24	0	27	27	0	XXX	L
948741	10 3		02/09/2010	VARIOUS.....	23,200,000	441,350	XXX	329,696	459,128	(129,432)	0	0	(129,432)	0	329,696	0	111,654	111,654	0	XXX	L
9099999.				Total - Common Stocks - Industrial & Miscellaneous.....		4,244,348	XXX	2,561,305	4,180,823	(1,628,053)	0	0	(1,628,053)	0	2,561,305	0	1,683,042	1,683,042	28,926	XXX	XXX
9799997				Total - Common Stocks - Part 4.....		4,244,348	XXX	2,561,305	4,180,823	(1,628,053)	0	0	(1,628,053)	0	2,561,305	0	1,683,042	1,683,042	28,926	XXX	XXX
9799999.				Total - Common Stocks.....		4,244,348	XXX	2,561,305	4,180,823	(1,628,053)	0	0	(1,628,053)	0	2,561,305	0	1,683,042	1,683,042	28,926	XXX	XXX
9899999.				Total - Preferred and Common Stocks.....		4,244,348	XXX	2,561,305	4,180,823	(1,628,053)	0	0	(1,628,053)	0	2,561,305	0	1,683,042	1,683,042	28,926	XXX	XXX
9999999.				Total - Bonds, Preferred and Common Stocks.....		555,928,968	XXX	555,884,346	549,478,560	(1,169,309)	1,280,155	0	110,846	6,086	549,604,026	(6,343)	6,331,284	6,324,941	7,044,636	XXX	XXX

QE05.17

(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, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

**NONE**

**QE06**

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

**NONE**

**SCHEDULE DB - PART B - SECTION 1**  
Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
<b>Short Futures</b>																		
<b>Hedging Other</b>																		
FVM0.....	(272)	(272,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.....116	.....115	.....(189,125)	.....189,125	.....0	.....0	.....189,125	.....(217,600)	0001.....
TYM0.....	(2,120)	(2,120,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.....117	.....116	.....(1,523,750)	.....1,523,750	.....0	.....0	.....1,523,750	.....(2,332,000)	0001.....
USM0.....	(108)	(108,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.....117	.....116	.....(57,375)	.....57,375	.....0	.....0	.....57,375	.....(205,200)	0001.....
1349999	Total-Short Futures-Hedging Other.....											.....(1,770,250)	.....1,770,250	.....0	.....0	.....1,770,250	.....(2,754,800)	.....XXX.....
1389999	Total-Short Futures.....											.....(1,770,250)	.....1,770,250	.....0	.....0	.....1,770,250	.....(2,754,800)	.....XXX.....
1409999	Total-Hedging Other.....											.....(1,770,250)	.....1,770,250	.....0	.....0	.....1,770,250	.....(2,754,800)	.....XXX.....
1449999	TOTAL.....											.....(1,770,250)	.....1,770,250	.....0	.....0	.....1,770,250	.....(2,754,800)	.....XXX.....

QE07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	Reduces bond portfolio duration

Broker Name	Net Cash Deposits
<b>Brokers</b>	
UBS.....	.....0
Total Net Cash Deposits.....	.....0



**SCHEDULE DB - PART D**

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Exchange Traded.....	XXX.....	XXX.....	XXX.....	.....0	.....(1,770,250)	.....0	.....0	.....0	.....0	.....(2,754,800)	.....0
0899999. Totals.....				.....0	.....(1,770,250)	.....0	.....0	.....0	.....0	.....(2,754,800)	.....0

QE08

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A. - NM	Albuquerque, NM	0.350	(9)	0	7,394	7,394	7,394	XXX..
Citibank, N.A.	New Castle, DE	0.000	0	0	94,090	257,230	84,092	XXX..
Citibank, N.A. - London	London, UK	0.000	0	0	5,194,261	5,215,862	6,967,673	XXX..
First National Bank of Anchorage	Anchorage, AK	0.000	0	0	10,000	10,000	10,000	XXX..
JP Morgan Chase Bank, N.A.	New York, NY	0.000	0	0	2,621,645	978,862	1,763,800	XXX..
Regions Bank of Arkansas	Little Rock, AR	0.000	0	0	111,308	111,327	111,335	XXX..
Royal Bank of Canada	Toronto, ON	0.000	0	0	16,861,138	19,652,388	31,457,769	XXX..
The Bank of New York Mellon	Pittsburgh, PA	0.000	0	0	28,361	(70,261)	(25,795)	XXX..
0199999. Total Open Depositories	XXX	XXX	(9)	0	24,928,196	26,162,801	40,376,268	XXX..
0399999. Total Cash on Deposit	XXX	XXX	(9)	0	24,928,196	26,162,801	40,376,268	XXX..
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,901	2,700	2,700	XXX..
0599999. Total Cash	XXX	XXX	(9)	0	24,931,097	26,165,501	40,378,968	XXX..

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

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		03/15/2010	0.000	06/10/2010	5,297,795	0	498
CANADA TREASURY BILLS (CAN. PAY).....		03/16/2010	0.000	06/10/2010	1,699,269	0	153
0499999. All Other Government Issuer Obligations.....					6,997,064	0	651
1099999. Total - All Other Government Bonds .....					6,997,064	0	651
<b>Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	626,250	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					626,250	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					626,250	0	0
<b>Total</b>							
7799999. Subtotals - Issuer Obligations.....					7,623,314	0	651
8399999. Subtotals - Bonds.....					7,623,314	0	651
8699999. Total - Cash Equivalents.....					7,623,314	0	651

QE10



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	0	65,773	0	0	38,468
2. Alaska.....AK	0	0	0	0	378	0	0	259
3. Arizona.....AZ	0	0	0	3	187,963	1,635,000	8	30,845
4. Arkansas.....AR	0	0	0	2	(191,064)	1,550,001	7	104,609
5. California.....CA	0	0	0	(1)	111,470	46,268	1	59,142
6. Colorado.....CO	0	0	0	0	47,971	0	0	66,349
7. Connecticut.....CT	0	0	10,117	4	(1,428,276)	9,065,604	2	43,941
8. Delaware.....DE	0	0	0	0	12,388	0	0	14,192
9. District of Columbia.....DC	0	0	0	2	30,570	4	4	13,057
10. Florida.....FL	0	0	0	0	64,871	25,000	0	54,311
11. Georgia.....GA	0	0	0	2	(356,034)	0	0	42,043
12. Hawaii.....HI	0	0	0	0	3,875	0	0	1,388
13. Idaho.....ID	0	0	0	0	666	0	0	601
14. Illinois.....IL	0	0	0	0	191,339	6,451,324	24	90,127
15. Indiana.....IN	0	0	0	0	282,164	673,002	11	32,615
16. Iowa.....IA	0	0	0	0	169,202	1,900,000	3	114,700
17. Kansas.....KS	0	0	0	0	48,969	0	0	36,609
18. Kentucky.....KY	0	0	0	1	(102,426)	0	0	49,132
19. Louisiana.....LA	0	0	90,000	7	(187,744)	4,148,884	40	123,451
20. Maine.....ME	0	0	0	0	26,961	200,000	1	19,510
21. Maryland.....MD	0	0	0	0	6,563	0	0	6,239
22. Massachusetts.....MA	0	0	0	0	29,282	735,000	3	25,739
23. Michigan.....MI	0	0	0	0	334,251	300,000	2	37,139
24. Minnesota.....MN	0	0	0	0	116,897	0	0	98,227
25. Mississippi.....MS	0	0	0	13	76,325	7,246,000	40	21,372
26. Missouri.....MO	0	0	25,000	1	68,173	1,350,001	4	42,402
27. Montana.....MT	0	0	0	0	3,530,434	4,048,166	3	27,611
28. Nebraska.....NE	0	0	0	0	64,397	400,000	3	44,847
29. Nevada.....NV	0	0	0	0	16,716	200,000	1	11,375
30. New Hampshire.....NH	0	0	0	0	7,402	0	0	5,139
31. New Jersey.....NJ	0	0	0	0	38,194	0	0	32,452
32. New Mexico.....NM	0	0	0	0	3,056	0	0	2,750
33. New York.....NY	0	0	10,016,772	2	11,453	488,345	1	28,378
34. North Carolina.....NC	0	0	0	0	175,369	1,000,000	1	118,225
35. North Dakota.....ND	0	0	0	0	2,016	0	0	(13,202)
36. Ohio.....OH	0	0	0	0	165,930	2,019,400	3	116,066
37. Oklahoma.....OK	0	0	0	0	5,300	0	0	5,591
38. Oregon.....OR	0	0	0	0	11,019	0	0	8,422
39. Pennsylvania.....PA	0	0	0	1	319,578	1,431,001	10	19,895
40. Rhode Island.....RI	0	0	0	0	5,625	50,000	1	3,962
41. South Carolina.....SC	0	0	0	1	42,956	0	0	30,525
42. South Dakota.....SD	0	0	0	0	47,236	0	0	35,980
43. Tennessee.....TN	0	0	0	2	309,704	679,900	10	112,450
44. Texas.....TX	0	0	0	2	(93,523)	1,001,000	2	47,634
45. Utah.....UT	0	0	0	0	48,872	50,000	1	30,443
46. Vermont.....VT	0	0	0	0	1,058	0	0	957
47. Virginia.....VA	0	0	0	1	22,040	200,000	1	180,776
48. Washington.....WA	0	0	0	0	25,196	50,003	3	23,597
49. West Virginia.....WV	0	0	300,000	0	414,562	575,000	7	117,564
50. Wisconsin.....WI	0	0	0	1	132,291	99,629	1	54,693
51. Wyoming.....WY	0	0	0	0	2,858	0	0	1,468
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	479,121	715,000	4	8,567
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	128,254
58. Aggregate Other Alien.....OT	0	0	0	0	541	0	0	397
59. Totals.....	0	0	10,441,889	44	5,399,907	48,333,532	202	2,351,287

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	541	0	0	397
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	541	0	0	397



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	1	97,826	0	0	57,214
2. Alaska.....AK	0	0	0	0	1,183	0	0	813
3. Arizona.....AZ	0	0	0	0	77,599	0	0	21,188
4. Arkansas.....AR	0	0	0	1	109,644	75,000	1	72,166
5. California.....CA	0	0	0	0	190,199	928	0	172,523
6. Colorado.....CO	0	0	0	0	93,407	0	0	129,192
7. Connecticut.....CT	0	0	0	2	139,207	200,000	1	228,322
8. Delaware.....DE	0	0	0	0	62,345	0	0	71,426
9. District of Columbia.....DC	0	0	0	0	26,291	2,303,094	3	11,056
10. Florida.....FL	0	0	0	0	175,024	6,011,525	3	138,951
11. Georgia.....GA	0	0	0	0	141,752	420,003	5	86,414
12. Hawaii.....HI	0	0	0	0	2,181	0	0	781
13. Idaho.....ID	0	0	0	0	11	0	0	10
14. Illinois.....IL	0	0	4,124,268	16	(146,936)	27,437,459	78	167,032
15. Indiana.....IN	0	0	0	1	(171,892)	50,000	1	18,141
16. Iowa.....IA	0	0	0	0	50,358	0	0	34,137
17. Kansas.....KS	0	0	0	0	73,548	0	0	54,985
18. Kentucky.....KY	0	0	0	0	54,881	0	0	37,154
19. Louisiana.....LA	0	0	0	0	117,870	1,020,000	11	79,840
20. Maine.....ME	0	0	0	0	37,793	0	0	27,349
21. Maryland.....MD	0	0	0	0	31,513	0	0	29,959
22. Massachusetts.....MA	0	0	0	0	10,254	1,000,000	1	9,013
23. Michigan.....MI	0	0	0	0	49,722	0	0	53,915
24. Minnesota.....MN	0	0	0	0	100,314	0	0	84,292
25. Mississippi.....MS	0	0	0	0	15,076	0	0	3,690
26. Missouri.....MO	0	0	0	0	19,508	0	0	12,134
27. Montana.....MT	0	0	0	0	30,364	0	0	27,548
28. Nebraska.....NE	0	0	0	0	71,994	0	1	50,138
29. Nevada.....NV	0	0	0	0	17,443	0	0	11,870
30. New Hampshire.....NH	0	0	0	0	23,191	0	0	16,101
31. New Jersey.....NJ	0	0	0	0	53,397	0	0	45,368
32. New Mexico.....NM	0	0	0	0	41,557	0	0	37,395
33. New York.....NY	0	0	900,000	1	59,011	4,000,003	8	96,609
34. North Carolina.....NC	0	0	50,996	4	271,157	0	0	236,061
35. North Dakota.....ND	0	0	0	0	1,536	0	0	(10,058)
36. Ohio.....OH	0	0	0	0	143,573	248,626	3	100,428
37. Oklahoma.....OK	0	0	0	0	30,606	0	0	32,285
38. Oregon.....OR	0	0	0	0	71,174	0	0	54,400
39. Pennsylvania.....PA	0	0	(100,000)	1	44,528	2,449,903	10	62,782
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	92,831	1,500,000	4	65,967
42. South Dakota.....SD	0	0	0	0	36,335	0	0	27,677
43. Tennessee.....TN	0	0	0	0	409,543	200,000	1	283,049
44. Texas.....TX	0	0	0	0	109,139	0	0	48,825
45. Utah.....UT	0	0	(60,512)	0	(39,088)	2,000,002	4	13,346
46. Vermont.....VT	0	0	0	0	5,475	0	0	4,952
47. Virginia.....VA	0	0	0	0	67,612	0	0	44,930
48. Washington.....WA	0	0	0	0	112,551	6,384	0	105,412
49. West Virginia.....WV	0	0	0	0	135,077	2,800,000	1	40,764
50. Wisconsin.....WI	0	0	0	1	3,626	0	0	22,817
51. Wyoming.....WY	0	0	0	0	3,651	0	0	1,875
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	155,000	1	50,516	690,000	7	34,723
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	447,802
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	5,069,753	29	3,205,480	52,412,927	143	3,504,762

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	6,485	0	0	3,793
2. Alaska.....AK	0	0	0	0	1,055	0	0	725
3. Arizona.....AZ	0	0	0	0	5,052	0	0	1,380
4. Arkansas.....AR	0	0	0	0	26,542	205,000	2	17,470
5. California.....CA	0	0	0	0	19,256	0	0	17,467
6. Colorado.....CO	0	0	0	0	17,016	0	0	23,535
7. Connecticut.....CT	0	0	0	0	8,286	1,000	1	5,457
8. Delaware.....DE	0	0	0	0	1,862	0	0	2,134
9. District of Columbia.....DC	0	0	0	0	416	0	0	175
10. Florida.....FL	0	0	0	0	25,555	2,000,000	5	21,395
11. Georgia.....GA	0	0	0	0	4,718	0	0	2,876
12. Hawaii.....HI	0	0	0	0	847	0	0	303
13. Idaho.....ID	0	0	0	0	4,099	0	0	3,696
14. Illinois.....IL	0	0	0	3	(281,980)	475,000	2	3,778
15. Indiana.....IN	0	0	0	0	3,054	0	0	3,667
16. Iowa.....IA	0	0	0	0	19,136	0	0	12,972
17. Kansas.....KS	0	0	0	0	43,634	0	0	32,621
18. Kentucky.....KY	0	0	0	0	15,145	0	0	10,253
19. Louisiana.....LA	0	0	0	1	21,462	200,000	3	14,537
20. Maine.....ME	0	0	0	0	4,902	0	0	3,547
21. Maryland.....MD	0	0	0	0	6,780	0	0	6,446
22. Massachusetts.....MA	0	0	0	0	5,127	0	0	4,507
23. Michigan.....MI	0	0	0	0	7,789	0	0	8,446
24. Minnesota.....MN	0	0	0	0	16,855	0	0	14,163
25. Mississippi.....MS	0	0	0	0	2,783	0	0	681
26. Missouri.....MO	0	0	0	0	7,210	0	0	4,484
27. Montana.....MT	0	0	0	0	4,757	0	0	4,316
28. Nebraska.....NE	0	0	0	0	14,109	0	0	9,826
29. Nevada.....NV	0	0	0	0	2,584	0	0	1,758
30. New Hampshire.....NH	0	0	0	0	1,664	0	0	1,155
31. New Jersey.....NJ	0	0	0	0	19,348	1	1	16,439
32. New Mexico.....NM	0	0	0	0	3,204	0	0	2,883
33. New York.....NY	0	0	0	0	93,589	1,800,000	8	71,361
34. North Carolina.....NC	0	0	0	0	22,498	0	0	15,167
35. North Dakota.....ND	0	0	0	0	74	0	0	(484)
36. Ohio.....OH	0	0	0	0	13,624	759,000	3	9,530
37. Oklahoma.....OK	0	0	0	0	13,850	0	0	14,609
38. Oregon.....OR	0	0	0	0	3,342	0	0	2,554
39. Pennsylvania.....PA	0	0	0	0	14,474	1,055,000	6	6,288
40. Rhode Island.....RI	0	0	0	0	1,010	0	0	711
41. South Carolina.....SC	0	0	0	0	4,324	500,000	1	3,073
42. South Dakota.....SD	0	0	0	0	7,365	0	0	5,610
43. Tennessee.....TN	0	0	0	0	14,848	225,000	2	10,262
44. Texas.....TX	0	0	0	0	30,080	0	0	13,457
45. Utah.....UT	0	0	0	0	2,745	0	0	1,710
46. Vermont.....VT	0	0	0	0	1,007	0	0	911
47. Virginia.....VA	0	0	0	0	28,636	100,000	1	19,029
48. Washington.....WA	0	0	0	0	5,884	0	0	5,511
49. West Virginia.....WV	0	0	0	0	6,484	0	0	1,957
50. Wisconsin.....WI	0	0	0	0	1,633	0	0	2,735
51. Wyoming.....WY	0	0	0	0	1,211	0	0	622
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	150	0	0	91
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	80,000	1	967,339
58. Aggregate Other Alien.....OT	0	0	0	0	4	0	0	(13)
59. Totals.....	0	0	0	4	305,585	7,400,001	36	1,408,912

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	4	0	0	(13)
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	4	0	0	(13)



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	0	15,193	5,000,000	2	8,885
2. Alaska.....AK	0	0	0	0	182	0	0	125
3. Arizona.....AZ	0	0	0	0	6,466	0	0	1,766
4. Arkansas.....AR	0	0	0	0	20,854	0	1	13,726
5. California.....CA	0	0	0	0	63,175	0	0	57,303
6. Colorado.....CO	0	0	0	0	22,628	0	0	31,297
7. Connecticut.....CT	0	0	0	0	14,392	0	0	9,478
8. Delaware.....DE	0	0	0	0	4,372	0	0	5,009
9. District of Columbia.....DC	0	0	0	0	1,725	0	0	725
10. Florida.....FL	0	0	0	0	24,432	0	0	20,455
11. Georgia.....GA	0	0	0	0	9,210	0	0	5,615
12. Hawaii.....HI	0	0	0	0	155	0	0	56
13. Idaho.....ID	0	0	0	0	6,332	0	0	5,709
14. Illinois.....IL	0	0	0	0	18,905	444,900	3	8,905
15. Indiana.....IN	0	0	0	0	8,251	0	0	9,907
16. Iowa.....IA	0	0	0	0	13,093	0	0	8,876
17. Kansas.....KS	0	0	0	0	24,389	0	0	18,233
18. Kentucky.....KY	0	0	0	0	7,347	0	0	4,974
19. Louisiana.....LA	0	0	0	0	19,077	100,000	1	12,922
20. Maine.....ME	0	0	0	0	9,409	0	0	6,809
21. Maryland.....MD	0	0	0	1	(15,617)	326,500	6	8,921
22. Massachusetts.....MA	0	0	0	0	8,192	0	0	7,201
23. Michigan.....MI	0	0	0	0	14,938	0	0	16,198
24. Minnesota.....MN	0	0	0	0	37,788	0	0	31,752
25. Mississippi.....MS	0	0	0	0	10,785	421,458	6	2,640
26. Missouri.....MO	0	0	0	0	11,132	0	0	6,924
27. Montana.....MT	0	0	0	0	4,408	36,000	4	3,999
28. Nebraska.....NE	0	0	0	0	30,390	0	0	21,164
29. Nevada.....NV	0	0	0	0	3,634	0	0	2,473
30. New Hampshire.....NH	0	0	0	0	1,698	0	0	1,179
31. New Jersey.....NJ	0	0	0	0	14,700	0	0	12,490
32. New Mexico.....NM	0	0	0	0	1,479	0	0	1,331
33. New York.....NY	0	0	0	1	(92,480)	270,000	2	12,311
34. North Carolina.....NC	0	0	0	0	28,844	0	0	19,445
35. North Dakota.....ND	0	0	0	0	67	0	0	(435)
36. Ohio.....OH	0	0	0	0	26,199	0	0	18,326
37. Oklahoma.....OK	0	0	0	0	7,238	0	0	7,635
38. Oregon.....OR	0	0	0	0	4,787	0	0	3,659
39. Pennsylvania.....PA	0	0	0	0	11,234	1,000,000	1	4,880
40. Rhode Island.....RI	0	0	0	0	2,803	0	0	1,974
41. South Carolina.....SC	0	0	0	0	4,036	0	0	2,868
42. South Dakota.....SD	0	0	0	0	7,267	0	0	5,535
43. Tennessee.....TN	0	0	0	0	31,551	0	0	21,806
44. Texas.....TX	0	0	0	0	20,497	0	0	9,170
45. Utah.....UT	0	0	0	1	3,202	0	1	1,995
46. Vermont.....VT	0	0	0	0	922	0	0	834
47. Virginia.....VA	0	0	0	0	29,431	0	0	19,558
48. Washington.....WA	0	0	0	0	7,242	0	0	6,783
49. West Virginia.....WV	0	0	0	0	9,185	0	0	2,772
50. Wisconsin.....WI	0	0	0	0	3,113	0	0	5,213
51. Wyoming.....WY	0	0	0	0	810	0	0	416
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	3,605	250,000	1	2,187
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	630,400
58. Aggregate Other Alien.....OT	0	0	0	0	89	0	0	(291)
59. Totals.....	0	0	0	3	522,756	7,848,858	28	1,124,084

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	89	0	0	(291)
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	89	0	0	(291)

**NONE**