



QUARTERLY STATEMENT

AS OF JUNE 30, 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
Internet Website Address: www.travelers.com
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 11 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, 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 DAVE.

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

22nd day of July, 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.....	11,411,572,129	0	11,411,572,129	11,904,130,041
2. Stocks:				
2.1 Preferred stocks.....	6,162,800	0	6,162,800	6,466,540
2.2 Common stocks.....	3,550,830,384	12,163,505	3,538,666,879	3,404,214,658
3. Mortgage loans on real estate:				
3.1 First liens.....	60,114,466	3,480,683	56,633,783	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).....	88,871,681	0	88,871,681	90,662,202
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	608,676,400	0	608,676,400	624,733,237
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....29,354,789), cash equivalents (\$.....41,609,758) and short-term investments (\$.....108,647,310).....	179,611,857	0	179,611,857	336,900,569
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	9,274,378	0	9,274,378	0
8. Other invested assets.....	723,906,009	9,358,188	714,547,821	655,995,974
9. Receivables for securities.....	0	0	0	45,000
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	16,639,020,104	25,002,376	16,614,017,728	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.....	143,350,180	0	143,350,180	149,186,664
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	298,885,619	44,656,457	254,229,162	257,502,771
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(4,776,160) earned but unbilled premiums).....	971,839,073	7,036,323	964,802,751	886,072,050
14.3 Accrued retrospective premiums.....	49,752,145	707,949	49,044,196	119,854,822
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	2,720,330	0	2,720,330	3,909,997
15.2 Funds held by or deposited with reinsured companies.....	22,734,029	0	22,734,029	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.....	620,918,086	248,276,313	372,641,773	380,815,377
18. Guaranty funds receivable or on deposit.....	3,172,905	0	3,172,905	4,547,279
19. Electronic data processing equipment and software.....	376,957	0	376,957	314,435
20. Furniture and equipment, including health care delivery assets (\$.....0).....	17,403,105	17,403,105	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.....	0	0	0	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	80,316,542	11,087,836	69,228,707	93,152,226
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	18,850,489,075	354,170,358	18,496,318,717	19,017,907,519
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	18,850,489,075	354,170,358	18,496,318,717	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.....	33,950,770	0	33,950,770	39,932,430
2402. State surcharges receivable.....	11,891,102	0	11,891,102	11,162,949
2403. Ceded deposit asset.....	8,008,944	0	8,008,944	8,166,659
2498. Summary of remaining write-ins for Line 24 from overflow page.....	26,465,726	11,087,836	15,377,891	33,890,188
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	80,316,542	11,087,836	69,228,707	93,152,226

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....968,253,824).....	7,738,121,186	7,668,426,823
2. Reinsurance payable on paid losses and loss adjustment expenses.....	311,622	436,224
3. Loss adjustment expenses.....	1,744,317,383	1,833,237,996
4. Commissions payable, contingent commissions and other similar charges.....	93,944,330	137,972,509
5. Other expenses (excluding taxes, licenses and fees).....	86,835,119	124,359,159
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	96,908,819	106,866,680
7.1 Current federal and foreign income taxes (including \$.....(40,003,207) on realized capital gains (losses)).....	9,569,685	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 \$.....511,746,073 and including warranty reserves of \$.....0).....	2,158,987,239	2,063,838,983
10. Advance premium.....	169,475	169,475
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,018,013	9,165,949
12. Ceded reinsurance premiums payable (net of ceding commissions).....	105,426,833	137,476,722
13. Funds held by company under reinsurance treaties.....	5,940,026	3,428,757
14. Amounts withheld or retained by company for account of others.....	51,323,899	64,054,904
15. Remittances and items not allocated.....	55,589,010	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.....	24,592,753	(4,161,407)
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	14,738,403	64,076,901
20. Derivatives.....	0	0
21. Payable for securities.....	2,058,359	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.....	(17,280,208)	96,514,181
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	12,254,797,248	12,426,553,414
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	12,254,797,248	12,426,553,414
28. Aggregate write-ins for special surplus funds.....	145,877,923	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).....	2,903,918,342	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).....	6,241,521,469	6,591,354,104
37. Totals.....	18,496,318,717	19,017,907,519

**DETAILS OF WRITE-INS**

2401. Investment real estate liability.....	14,824,469	15,771,626
2402. Escheat liability.....	1,742,571	2,694,121
2403. Special reserve fund.....	1,000,000	1,000,000
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(34,847,248)	77,048,434
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(17,280,208)	96,514,181
2801. Special surplus for deferred taxes.....	111,315,760	120,000,525
2802. Special surplus from retroactive reinsurance.....	33,562,163	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).....	145,877,923	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 \$.....628,057,682).....	699,995,085	924,924,062	1,745,812,299
1.2 Assumed..... (written \$.....2,342,706,399).....	2,250,334,831	2,287,284,239	4,583,633,113
1.3 Ceded..... (written \$.....551,949,439).....	635,993,577	853,045,795	1,611,964,420
1.4 Net..... (written \$.....2,418,814,642).....	2,314,336,338	2,359,162,506	4,717,480,992
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,378,585,702):			
2.1 Direct.....	315,035,837	446,733,437	722,337,105
2.2 Assumed.....	1,174,097,343	1,132,913,485	2,016,358,832
2.3 Ceded.....	224,345,141	410,158,732	584,315,400
2.4 Net.....	1,264,788,038	1,169,488,190	2,154,380,536
3. Loss adjustment expenses incurred.....	218,819,948	295,747,300	582,589,353
4. Other underwriting expenses incurred.....	747,861,233	777,922,509	1,512,016,648
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,231,469,219	2,243,157,999	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).....	82,867,120	116,004,507	468,494,455
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	302,958,180	310,121,417	710,714,081
10. Net realized capital gains (losses) less capital gains tax of \$.....(293,360).....	(55,688,599)	(32,686,198)	(185,812,507)
11. Net investment gain (loss) (Lines 9 + 10).....	247,269,582	277,435,219	524,901,574
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(5,682,311) amount charged off \$.....1,896,109).....	(7,578,420)	(7,352,427)	(15,108,419)
13. Finance and service charges not included in premiums.....	11,488,899	11,662,047	23,354,477
14. Aggregate write-ins for miscellaneous income.....	(1,461,919)	(870,443)	(1,089,377)
15. Total other income (Lines 12 through 14).....	2,448,560	3,439,176	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).....	332,585,262	396,878,903	1,000,552,710
17. Dividends to policyholders.....	3,025,503	2,548,723	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).....	329,559,759	394,330,180	996,219,194
19. Federal and foreign income taxes incurred.....	89,640,777	80,910,074	274,225,479
20. Net income (Line 18 minus Line 19) (to Line 22).....	239,918,982	313,420,105	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).....	239,918,982	313,420,105	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 \$.....7,747,336.....	151,857,811	89,028,270	598,485,082
25. Change in net unrealized foreign exchange capital gain (loss).....	(34,033,158)	102,671,779	162,811,507
26. Change in net deferred income tax.....	426	(3,640,199)	(14,736,433)
27. Change in nonadmitted assets.....	22,108,069	37,881,860	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	(103,481,322)	(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.....	(721,000,000)	(849,250,563)	(1,349,250,563)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(8,684,765)	0	120,000,525
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(349,832,635)	(413,370,073)	224,847,627
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,241,521,469	5,953,136,404	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.....	327,895	865,990	2,475,433
1402. Fines and penalties of regulatory authorities.....	(20,826)	(1,214)	(11,352)
1403. Retroactive reinsurance gain/loss.....	(419,236)	(1,318,686)	(4,359,089)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,349,751)	(416,533)	805,631
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,461,919)	(870,443)	(1,089,377)
3701. Change in special surplus from deferred taxes.....	(8,684,765)	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).....	(8,684,765)	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.....	2,375,137,091	2,382,160,934	4,720,892,258
2. Net investment income.....	352,241,286	382,689,205	664,591,190
3. Miscellaneous income.....	2,448,560	3,439,176	7,156,681
4. Total (Lines 1 through 3).....	2,729,826,937	2,768,289,316	5,392,640,128
5. Benefit and loss related payments.....	1,192,978,300	1,177,311,258	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.....	1,145,554,039	1,177,861,208	2,113,951,383
8. Dividends paid to policyholders.....	2,173,439	1,275,021	4,032,593
9. Federal and foreign income taxes paid (recovered) net of \$....(38,834,081) tax on capital gains (losses).....	60,639,450	25,924,935	207,879,667
10. Total (Lines 5 through 9).....	2,401,345,227	2,382,372,421	4,666,705,014
11. Net cash from operations (Line 4 minus Line 10).....	328,481,709	385,916,894	725,935,114
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,338,702,232	1,390,589,499	2,157,619,701
12.2 Stocks.....	7,598,245	195,301,314	249,707,362
12.3 Mortgage loans.....	160,000	240,000	765,000
12.4 Real estate.....	8,769,083	0	0
12.5 Other invested assets.....	15,122,197	10,798,646	39,615,090
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(85,130)	(702,862)	8,406
12.7 Miscellaneous proceeds.....	1,642,295	5,095,277	6,914,752
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,371,908,922	1,601,321,874	2,454,630,311
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	869,667,219	1,559,029,278	2,496,239,260
13.2 Stocks.....	17,830,495	25,314,032	68,012,790
13.3 Mortgage loans.....	312,729	1,614,154	1,325,761
13.4 Real estate.....	4,819,569	7,031,955	10,896,027
13.5 Other invested assets.....	86,754,307	69,346,413	153,436,516
13.6 Miscellaneous applications.....	13,632,472	4,044,330	11,815,362
13.7 Total investments acquired (Lines 13.1 to 13.6).....	993,016,791	1,666,380,161	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).....	378,892,131	(65,058,287)	(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	(103,481,322)	(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.....	721,000,000	849,250,563	1,349,250,563
16.6 Other cash provided (applied).....	(143,662,552)	317,860,819	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).....	(864,662,552)	(634,871,066)	(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).....	(157,288,712)	(314,012,459)	(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).....	179,611,857	515,113,866	336,900,569
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stocks converted to bonds.....	0	29,721,050	29,721,050
20.0002 Exchange of stock.....	0	2,720,000	2,720,000
20.0003 Return of capital to parent.....	0	(103,481,322)	(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 June 30, 2010, the Company changed from the retrospective to prospective method for valuing the following securities:

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	\$172,497,053	\$11,372,334	\$154,224,938	\$125,869,381

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
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
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

**NOTES TO FINANCIAL STATEMENTS**

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
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
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 - 2010
337925ET4	67,640	-	67,640	-	-	Q1 - 2010
94983LAY3	16,704,047	16,670,684	33,363	16,670,684	14,009,924	Q2 - 2010
073882AY8	17,494,539	17,337,138	157,402	17,337,138	13,241,364	Q2 - 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 June 30, 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	\$ 900	\$ 19	-	\$ 1,643	\$ 900	\$ 1,662
Structured securities	28,727,355	1,601,830	220,298,704	30,183,711	249,026,059	31,785,541

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**

In the quarter ending June 30, 2010, the Company impaired \$47,945,392 of joint ventures, partnerships and limited liability companies.

The estimated fair value of these investments was determined by using the fair value information contained in the most recent financial statements of the underlying investments held by the respective joint venture, partnership, or limited liability company.

**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**

On April 20, 2010, St. Paul Fire and Marine Insurance Company paid extraordinary dividends of \$721 million to its parent company, The Travelers Companies, Inc.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Other Items**

No significant change.

**Note 21 – Events Subsequent**

No significant change.

**Note 22 - Reinsurance**

No significant change.

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

No significant change.

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

During the period from January 1, 2010 to June 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$179,688,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial automobile, workers' compensation, and special property lines, and from lower estimates for adjusting and other expenses. The improvement in the other liability – occurrence line was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. This improvement was partially offset by unfavorable development in environmental reserves. The improvement in the commercial automobile line, which occurred primarily in the 2008 and 2009 accident years, resulted from the economic downturn causing fewer vehicles to be on the road and driving fewer miles, leading to lower than expected frequency and severity of losses. The improvement in the workers' compensation line was concentrated in the 2006-2009 accident years and resulted from lower than expected claim frequency for the 2009 accident year and better than expected loss emergence for the prior periods. 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. Lastly, better than expected loss results in recent periods resulted in a favorable re-estimation of reserves for adjusting and other expenses.

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.



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## **NOTES TO FINANCIAL STATEMENTS**

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**Note 30 – High Deductibles**

No significant change.

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

No significant change.

**Note 32 – Asbestos/Environmental Reserves**

No significant change.

**Note 33 – Subscriber Savings Accounts**

No significant change.

**Note 34 – Multiple Peril Crop Insurance**

No significant change.

**Note 35 - Financial Guaranty Insurance**

A. Not applicable.

B. Not applicable.

**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 [ X ] No [ ]  
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

\_\_\_\_\_

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

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 [ X ]

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

### INVESTMENT

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

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

---

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....15,727,515

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	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	\$ .....3,377,585,973
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....75,462,406	\$ .....60,080,976
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,336,084,074	\$ .....3,437,666,949
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

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

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

1	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	Complete Explanation(s)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	Address
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087

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

17.2 If no, list exceptions:

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

---

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

---

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
3.2 If yes, give full and complete information thereto:

---

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

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

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

**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	6,543,451	8,146,992	10,387,880	2,828,033	81,088,042	91,867,144
2. Alaska.....AK	L	3,050,971	3,519,107	769,937	1,388,986	9,130,728	11,453,724
3. Arizona.....AZ	L	3,558,484	7,865,639	11,906,993	4,306,057	67,110,174	73,550,610
4. Arkansas.....AR	L	3,618,933	4,595,130	1,193,582	1,954,381	9,967,004	16,095,577
5. California.....CA	L	44,850,365	63,447,354	27,038,895	38,445,231	375,194,497	422,896,158
6. Colorado.....CO	L	11,698,701	18,087,647	7,959,348	4,289,600	106,960,328	101,672,825
7. Connecticut.....CT	L	5,534,165	8,916,812	4,070,169	20,386,667	79,517,980	84,122,082
8. Delaware.....DE	L	810,504	1,324,659	682,052	503,010	18,270,955	17,339,254
9. District of Columbia.....DC	L	1,745,471	2,102,171	2,320,723	1,671,637	27,770,623	28,048,921
10. Florida.....FL	L	34,597,591	42,351,503	11,728,507	26,349,950	154,160,905	166,571,260
11. Georgia.....GA	L	6,104,523	13,265,331	5,968,396	4,386,182	76,324,267	92,565,710
12. Hawaii.....HI	L	1,266,108	1,890,716	1,108,076	408,102	9,014,368	8,859,219
13. Idaho.....ID	L	849,534	837,614	281,624	1,222,370	5,693,672	6,559,204
14. Illinois.....IL	L	23,608,683	31,323,198	51,229,948	35,854,485	301,771,067	336,977,739
15. Indiana.....IN	L	5,127,430	7,053,358	2,855,180	4,997,884	50,925,555	58,847,744
16. Iowa.....IA	L	3,440,594	4,355,889	957,716	2,936,604	46,900,195	43,287,802
17. Kansas.....KS	L	8,639,217	9,939,118	892,528	5,591,263	45,773,749	44,645,819
18. Kentucky.....KY	L	2,536,654	4,942,296	3,109,731	2,575,205	38,305,749	39,966,741
19. Louisiana.....LA	L	23,259,190	31,009,912	17,787,796	30,588,189	116,616,984	123,037,183
20. Maine.....ME	L	1,733,451	2,012,562	1,222,683	2,902,071	7,297,794	9,798,661
21. Maryland.....MD	L	6,935,982	10,866,240	7,093,788	10,105,516	75,193,422	82,674,816
22. Massachusetts.....MA	L	8,209,105	19,023,289	11,974,799	9,933,156	136,968,003	141,315,476
23. Michigan.....MI	L	8,458,811	12,368,342	3,075,983	13,609,157	83,757,272	91,710,210
24. Minnesota.....MN	L	8,622,864	14,760,894	6,663,620	7,936,664	135,058,743	146,400,694
25. Mississippi.....MS	L	5,668,110	7,769,121	4,435,250	4,742,662	45,371,071	48,700,902
26. Missouri.....MO	L	6,254,328	10,020,943	5,716,498	4,454,828	84,969,397	85,265,816
27. Montana.....MT	L	2,251,143	4,462,047	4,656,753	849,571	10,610,345	22,477,124
28. Nebraska.....NE	L	2,536,675	2,625,731	796,817	13,674,123	29,235,334	31,699,255
29. Nevada.....NV	L	2,000,508	3,724,607	1,585,816	11,143,607	38,103,994	42,526,116
30. New Hampshire.....NH	L	1,240,430	2,354,928	1,763,704	1,147,057	19,051,011	21,428,594
31. New Jersey.....NJ	L	21,796,472	31,748,476	13,450,410	12,944,424	148,572,868	181,974,675
32. New Mexico.....NM	L	10,277,150	14,140,953	11,216,808	5,056,769	44,146,695	47,681,518
33. New York.....NY	L	57,523,793	69,636,642	49,784,611	38,093,812	466,020,682	480,601,495
34. North Carolina.....NC	L	6,160,913	10,702,903	2,678,884	2,949,078	49,990,912	57,105,637
35. North Dakota.....ND	L	4,337,884	4,192,247	479,349	1,347,151	10,012,006	8,967,726
36. Ohio.....OH	L	9,461,980	11,371,250	7,051,154	6,422,607	93,062,712	94,247,760
37. Oklahoma.....OK	L	8,433,669	11,483,503	4,086,535	5,030,017	42,333,629	34,915,419
38. Oregon.....OR	L	3,219,757	3,927,528	3,696,683	6,154,307	22,364,334	25,273,362
39. Pennsylvania.....PA	L	23,958,260	31,948,710	12,555,382	18,556,319	163,385,130	184,032,277
40. Rhode Island.....RI	L	1,306,705	1,715,004	625,232	633,551	48,767,549	50,473,594
41. South Carolina.....SC	L	3,305,202	4,292,297	1,473,992	2,675,087	34,662,329	33,789,438
42. South Dakota.....SD	L	1,858,870	2,561,227	63,222	221,257	16,349,048	16,443,972
43. Tennessee.....TN	L	5,033,281	5,904,663	3,670,110	12,183,621	59,481,314	65,182,254
44. Texas.....TX	L	56,341,144	73,588,669	24,014,187	40,538,939	386,109,409	413,524,488
45. Utah.....UT	L	4,047,864	7,572,754	2,217,446	3,941,155	33,883,821	37,440,597
46. Vermont.....VT	L	1,052,366	1,776,027	351,091	187,196	10,385,846	11,425,091
47. Virginia.....VA	L	8,189,668	14,126,846	7,851,472	7,476,578	69,963,524	80,997,074
48. Washington.....WA	L	7,968,952	10,163,668	10,257,986	27,919,050	109,889,279	129,819,626
49. West Virginia.....WV	L	3,315,398	5,368,302	3,778,231	6,242,986	28,215,524	32,096,917
50. Wisconsin.....WI	L	10,623,418	14,465,136	3,576,870	4,751,551	75,266,142	74,259,785
51. Wyoming.....WY	L	9,089,182	12,372,839	5,308,955	6,510,207	25,631,676	26,583,782
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	13,714	13,715	0	0	23,004	24,930
54. Puerto Rico.....PR	L	590,813	471,023	271,730	389,450	5,554,889	9,141,326
55. US Virgin Islands.....VI	L	102,205	271,716	7,500	7,070	951,621	872,574
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	L	108,544,279	120,889,520	46,010,001	57,088,133	427,537,381	393,809,680
58. Aggregate Other Alien.....OT	XXX	16,752,769	29,009,821	6,368,564	2,546,704	71,212,250	73,438,916
59. Totals.....	(a) 54	628,057,682	848,678,587	432,081,194	541,049,266	4,729,886,803	5,056,486,294

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	16,752,769	29,009,821	6,368,564	2,546,704	71,212,250	73,438,916
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	16,752,769	29,009,821	6,368,564	2,546,704	71,212,250	73,438,916

(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**

The Travelers Companies, Inc.	Minnesota	41-0518860	... AE Development	Connecticut	06-0952727
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... Ponderosa Homes (23%)	Connecticut	06-0961413
... St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... Farmington Casualty Company (41483) *	Connecticut	06-1067463
... St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... Travelers Guarantee Company of Canada*	Canada	
... St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Coronation Insurance Company, Ltd. *	Canada	
... St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... Athena Assurance Company (41769) *	Minnesota	41-1435765	... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... First Trenton Indemnity Company (29930) *	Connecticut	22-3129711
... Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Auto Insurance Co. of New Jersey (10785) *	Connecticut	22-3499393
... MMI Capital Trust I	Delaware	52-2073764	... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... USF&G Capital I	Delaware	52-1953822	... Select Insurance Company (22233) *	Texas	75-6013697
... USF&G Capital III	Delaware	52-2044075	... Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... 350 Market Street	Minnesota	41-1618103	... Gulf Underwriting Holdings Limited	United Kingdom	
... UA Combined Investment Company, Ltd	United Kingdom		... Gulf Underwriting Limited *	United Kingdom	
... Jago Dedicated, Ltd (88.9%)	United Kingdom		... Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... Jago Dedicated, Ltd (11.1%)	United Kingdom		... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... Jupiter Holdings, Inc.	Minnesota	41-1769846
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... American Equity Insurance Company (43117) *	Arizona	86-0703220
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... Travelers Insurance Company Limited *	United Kingdom	AA-1121375	... Northland Insurance Company (24015) *	Minnesota	41-6009967
... F&G U.K. Underwriters Limited	United Kingdom		... Northfield Insurance Company (27987) *	Iowa	41-0983992
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... Northland Casualty Company (24031) *	Minnesota	94-6051964
... Aprilgrange Limited	United Kingdom		... Travelers Indemnity UK Investments, LLC	Connecticut	
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... AE Properties, Inc.	California	95-2798160	... Constitution State Services, LLC	Delaware	06-1501229
... Standard Fire UK Investments, LLC	Delaware		... The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... TravCo Insurance Company (28188) *	Connecticut	35-1838077
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... TINDY Foreign, Inc	Delaware	20-4403403
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200	... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers (Bermuda) Limited *	Bermuda	98-0190863	... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504	... The Travelers Marine Corporation	California	94-0338230
... Ponderosa Homes (77%)	Connecticut	06-0961413			

*Notes:*

\* Denotes affiliated insurer

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

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	54,275,921	27,098,645	49.9	55.7
2. Allied lines.....	19,326,097	9,773,049	50.6	23.2
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	43,315	0.0	0.0
5. Commercial multiple peril.....	8,528,335	11,537,877	135.3	(33.7)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	107,175,186	39,615,987	37.0	36.6
9. Inland marine.....	23,862,544	(2,767,536)	(11.6)	41.8
10. Financial guaranty.....	0	(3,610)	0.0	0.0
11.1. Medical professional liability - occurrence.....	(5)	5,645,931	(112,918,619.0)	(13,288.6)
11.2. Medical professional liability - claims-made.....	0	15,783,828	0.0	(137,117.4)
12. Earthquake.....	1,357,714	786,096	57.9	(29.4)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	390,662	(348,562)	(89.2)	38.5
16. Workers' compensation.....	(904,825)	43,621,586	(4,821.0)	(1,195.2)
17.1. Other liability-occurrence.....	260,593,985	68,906,570	26.4	40.8
17.2. Other liability-claims made.....	61,271,136	24,853,041	40.6	43.0
17.3. Excess workers' compensation.....	0	223,114	0.0	0.0
18.1. Products liability-occurrence.....	40,235,801	23,570,420	58.6	16.8
18.2. Products liability-claims made.....	4,561,979	(3,522,643)	(77.2)	54.3
19.1, 19.2. Private passenger auto liability.....	6,408	5,958	93.0	(0.9)
19.3, 19.4. Commercial auto liability.....	72,923,940	35,291,520	48.4	44.6
21. Auto physical damage.....	20,704,899	13,433,993	64.9	51.8
22. Aircraft (all perils).....	2,812,708	4,075,137	144.9	(65.1)
23. Fidelity.....	14,371,068	9,090,673	63.3	71.4
24. Surety.....	2,937,129	(11,494,956)	(391.4)	1,253.4
26. Burglary and theft.....	2,042,568	528,925	25.9	63.3
27. Boiler and machinery.....	3,364,651	(827,313)	(24.6)	36.4
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.....	157,184	114,791	73.0	81.6
35. Totals.....	699,995,085	315,035,837	45.0	48.3
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	157,184	114,791	73.0	81.6
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).....	157,184	114,791	73.0	81.6

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	19,940,037	43,176,180	73,926,266
2. Allied lines.....	6,207,957	17,271,216	22,007,115
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	3,989,775	8,902,958	9,507,503
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	66,000,738	116,096,693	124,627,834
9. Inland marine.....	11,074,152	22,087,619	29,130,522
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	(5)	(5)	0
11.2. Medical professional liability - claims made.....	0	0	(336)
12. Earthquake.....	841,696	1,339,957	1,277,937
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	183,998	360,037	471,336
16. Workers' compensation.....	61,964	(905,955)	(2,501,003)
17.1. Other liability-occurrence.....	122,755,276	246,396,944	303,037,329
17.2. Other liability-claims made.....	19,302,957	39,732,544	94,098,397
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	16,169,174	35,943,099	53,289,310
18.2. Products liability-claims made.....	1,292,285	1,762,752	8,954,912
19.1 19.2. Private passenger auto liability.....	7	4,225	9,520
19.3 19.4. Commercial auto liability.....	25,149,886	57,744,230	79,258,630
21. Auto physical damage.....	7,752,657	17,234,198	22,226,196
22. Aircraft (all perils).....	(112,706)	(240,689)	3,643,902
23. Fidelity.....	7,025,415	13,595,595	14,447,239
24. Surety.....	563,341	2,933,744	4,076,653
26. Burglary and theft.....	951,959	1,789,110	1,970,275
27. Boiler and machinery.....	939,838	2,484,114	4,944,019
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.....	349,118	349,118	275,029
35. Totals.....	310,439,519	628,057,682	848,678,587
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	349,118	349,118	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).....	349,118	349,118	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	364,602	65,040	429,642	2,403,756	36,577	3,411,403	5,851,736	120,386	(235,875)	(115,489)
2. 2008.....	533,099	759,645	1,292,744	160,814	9,132	169,946	451,281	20,361	626,017	1,097,659	78,996	(104,135)	(25,139)
3. Subtotals 2008 + Prior.....	3,181,071	4,508,540	7,689,611	525,416	74,173	599,588	2,855,038	56,937	4,037,420	6,949,395	199,382	(340,010)	(140,628)
4. 2009.....	603,905	1,208,149	1,812,054	322,882	69,458	392,340	497,127	48,767	834,759	1,380,654	216,104	(255,165)	(39,061)
5. Subtotals 2009 + Prior.....	3,784,976	5,716,689	9,501,665	848,297	143,631	991,928	3,352,165	105,704	4,872,179	8,330,049	415,486	(595,175)	(179,688)
6. 2010.....	XXX	XXX	XXX	XXX	510,896	510,896	XXX	334,984	817,406	1,152,390	XXX	XXX	XXX
7. Totals.....	3,784,976	5,716,689	9,501,665	848,297	654,526	1,502,824	3,352,165	440,689	5,689,585	9,482,439	415,486	(595,175)	(179,688)
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. ....11.0 %	2. ....(10.4)%	3. ....(1.9)%
													Col. 13, Line 7 Line 8
													4. ....(2.7)%

Q13

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

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

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

**Explanation:**

- 1.
- 2.
- 3.

**Bar Code:**



Statement for June 30, 2010 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. Real estate operating fund.....	7,767,752	0	7,767,752	7,010,275
2405. Amounts receivable under high deductible policies.....	8,769,708	3,075,079	5,694,629	7,701,819
2406. Other assets.....	4,366,863	0	4,366,863	4,829,440
2407. COLI supplemental benefits trust.....	2,540,189	0	2,540,189	2,212,294
2408. Freddie Mac collateral held.....	5,824,596	5,824,596	0	0
2409. Other assets nonadmitted.....	2,188,160	2,188,160	0	0
2410. Assumed reinsurance receivable and payable.....	(94,369)	0	(94,369)	(355,223)
2411. Suspense, undistributed payments.....	(4,897,173)	0	(4,897,173)	12,491,584
2497. Summary of remaining write-ins for Line 24.....	26,465,726	11,087,836	15,377,891	33,890,188

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2404. Reinsurance payable intercompany.....	974,785	52,165,619
2405. Interest deposit liability.....	786,053	786,053
2406. Retroactive reinsurance reserve assumed.....	572,036	576,467
2407. Other liabilities.....	530,355	541,597
2408. Federal excise tax-reinsurance contracts.....	644	644
2409. Retrospective premium reserve.....	0	65,521,145
2410. Retroactive reinsurance reserve ceded.....	(37,711,122)	(42,543,092)
2497. Summary of remaining write-ins for Line 24.....	(34,847,248)	77,048,434

**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.....	(1,349,751)	(416,533)	805,631
1497. Summary of remaining write-ins for Line 14.....	(1,349,751)	(416,533)	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.....	4,819,569	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.....	16,747,068	33,710,521
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	697,548,082	715,395,440
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	697,548,082	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.....	312,729	1,325,761
3. Capitalized deferred interest and other.....	1,420,216	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.....	160,000	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).....	60,114,466	58,541,521
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	60,114,466	58,541,521
14. Deduct total nonadmitted amounts.....	3,480,683	2,060,467
15. Statement value at end of current period (Line 13 minus Line 14).....	56,633,783	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.....	80,022,719	116,601,864
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	201,813	292,760
5. Unrealized valuation increase (decrease).....	37,240,596	(38,918,094)
6. Total gain (loss) on disposals.....	(138,400)	(1,092,615)
7. Deduct amounts received on disposals.....	15,122,197	39,615,090
8. Deduct amortization of premium and depreciation.....	154,086	339,016
9. Total foreign exchange change in book/adjusted carrying value.....	(2,496,946)	391,297
10. Deduct current year's other than temporary impairment recognized.....	47,945,392	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	723,906,009	665,566,315
12. Deduct total nonadmitted amounts.....	9,358,188	9,570,340
13. Statement value at end of current period (Line 11 minus Line 12).....	714,547,821	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.....	887,497,714	2,564,252,050
3. Accrual of discount.....	4,208,305	8,526,910
4. Unrealized valuation increase (decrease).....	135,997,021	682,315,320
5. Total gain (loss) on disposals.....	2,347,915	(118,114,979)
6. Deduct consideration for bonds and stocks disposed of.....	1,346,300,477	2,407,327,064
7. Deduct amortization of premium.....	34,061,049	67,010,665
8. Total foreign exchange change in book/adjusted carrying value.....	(2,871,554)	25,965,324
9. Deduct current year's other than temporary impairment recognized.....	3,106,711	55,846,785
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,968,565,312	15,324,854,148
11. Deduct total nonadmitted amounts.....	12,163,505	10,042,910
12. Statement value at end of current period (Line 10 minus Line 11).....	14,956,401,807	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).....	10,979,093,521	1,816,114,008	2,468,283,899	399,572	10,979,093,521	10,327,323,202	0	11,000,518,166
2. Class 2 (a).....	980,740,172	13,332,016	7,010,574	(8,575,189)	980,740,172	978,486,425	0	961,742,955
3. Class 3 (a).....	131,240,895	12,460,098	1,626,208	6,012,559	131,240,895	148,087,343	0	120,303,947
4. Class 4 (a).....	76,010,090	11,887,323	6,875,527	(6,436,466)	76,010,090	74,585,419	0	84,425,822
5. Class 5 (a).....	27,140,848	0	577,268	162,416	27,140,848	26,725,996	0	29,133,167
6. Class 6 (a).....	13,783,326	0	830,474	(6,332,039)	13,783,326	6,620,813	0	10,308,847
7. Total Bonds.....	12,208,008,852	1,853,793,444	2,485,203,951	(14,769,147)	12,208,008,852	11,561,829,198	0	12,206,432,904
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	1,827,200
9. Class 2.....	6,484,000	0	0	(321,200)	6,484,000	6,162,800	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.....	6,484,000	0	0	(321,200)	6,484,000	6,162,800	0	6,466,540
15. Total Bonds and Preferred Stock.....	12,214,492,852	1,853,793,444	2,485,203,951	(15,090,347)	12,214,492,852	11,567,991,998	0	12,212,899,444

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....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.....	108,647,310	XXX	109,523,020	426,942	278,785

**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.....	3,013,693,343	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.....	3,201,045,737	5,396,396,723
7. Deduct amortization of premium.....	853,154	137,761
8. Total foreign exchange change in book/adjusted carrying value.....	(459,007)	(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).....	108,647,310	297,304,666
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	108,647,310	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.....	13,632,472
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
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
3.3 Subtotal (line 3.1 minus Line 3.2).....	13,632,472
4.1 Variation margin on terminated contracts during the year.....	(8,092,562)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(8,092,562)
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).....	9,274,378
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	9,274,378

**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.....	(9,274,378)
4.	Subtotal (Line 2 minus Line 3).....	9,274,378
5.	Total (Line 1 plus Line 4).....	9,274,378
6.	Part D, Column 5.....	9,274,378
7.	Part D, Column 6.....	0
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.....	(3,850,400)
17.	Part D, Column 11.....	(3,850,400)
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.....	147,592,243	215,436,950
3. Accrual of discount.....	19,426	47,370
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(548)	3,244
6. Deduct consideration received on disposals.....	110,995,500	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).....	41,609,758	4,998,197
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	41,609,758	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	471,522
28 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	235,088
6 warehouses and land located at:.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	37,681
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	(74,019)
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	179,440
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	326,586
15 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	258,170
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	65,779
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	58,194
Commercial Office Properties:.....					0	0	0	0
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis	MN	12/31/1991	Various	0	0	0	203,941
1100 University Drive.....	Tempe	AZ	03/27/1995	Various	0	0	0	6,985
1901 West 14th Street.....	Tempe	AZ	12/28/1995	Various	0	0	0	1,049,333

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						
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	0
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	(1,280)
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	0
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	40,787
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	11/29/2006	Various.....	0	0	0	0
9780 S. Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	(800)
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	0
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	146,563
0199999. Totals.....					0	0	0	0
0399999. Totals.....					0	0	0	240,337
					0	0	0	13,418
					0	0	0	0
					0	0	0	123,190
					0	0	0	0
					0	0	0	0
					0	0	0	0
					0	0	0	24,583
					0	0	0	0
					0	0	0	3,405,498
					0	0	0	3,405,498

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.							
<b>NONE</b>																		

### 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.....	306,525.....	53,500,000.....
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999.....				...XXX.....	...XXX.....	0.....	306,525.....	53,500,000.....
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	0.....	306,525.....	53,500,000.....
3399999. Total Mortgages.....				...XXX.....	...XXX.....	0.....	306,525.....	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.....		40,000.....	0.....	0.....	0.....	0.....	0.....	0.....	40,000.....	40,000.....	0.....	0.....	0.....
0299999. Total - Mortgages With Partial Repayments.....						40,000.....	0.....	0.....	0.....	0.....	0.....	0.....	40,000.....	40,000.....	0.....	0.....	0.....
0599999. Total Mortgages.....						40,000.....	0.....	0.....	0.....	0.....	0.....	0.....	40,000.....	40,000.....	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										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>													
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....989,736	.....0	.....9,122,042	.....10.0	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....13,847	.....0	.....376,025	.....9.4	
	Lehman Brothers European Mezzanine Partners 2003-B, L.P.....	New York.....	NY.....	Lehman Brothers.....		06/08/2004....	.....2	.....0	.....(11,311)	.....0	.....0	.....10.8	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....992,271	.....0	.....9,498,067	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....300,000	.....0	.....8,100,000	.....1.5	
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....246,609	.....0	.....0	.....0.6	
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....864,715	.....0	.....11,528,091	.....0.3	
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....68,564	.....0	.....2,332,832	.....0.4	
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....98,788	.....0	.....4,702,508	.....8.5	
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....750,000	.....0	.....10,904,687	.....1.1	
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....189,415	.....0	.....9,082,506	.....0.4	
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....1,653,000	.....0	.....15,713,000	.....18.7	
	Thayer Hidden Creek Partners II, L.P.....	Washington.....	DC.....	Thayer Capital Partners.....		02/22/2008....	.....3	.....0	.....(2,190,626)	.....0	.....5,874,133	.....16.2	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		12/31/2009....	.....0	.....0	.....506,087	.....0	.....3,453,539	.....0.9	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....0	.....2,486,551	.....0	.....71,691,296	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>													
	Vesbridge Partners, LP.....	Westborough.....	MA.....	Vesbridge.....		03/08/2006....	.....0	.....0	.....2,231,217	.....0	.....0	.....88.4	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									.....0	.....2,231,217	.....0	.....0	.....XXX.....
<b>QE03</b>	<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....113,200	.....0	.....0	.....50.0	
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....7,551,911	.....0	.....0	.....50.0	
	BPG Investment Partnership VIII.....	Philadelphia.....	PA.....	BPG Investment Partnership.....		08/18/2007....	.....0	.....0	.....1,033,823	.....0	.....12,031,629	.....2.9	
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....1,833,673	.....0	.....19,553,621	.....5.4	
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....105,750	.....0	.....0	.....50.0	
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....91,667	.....0	.....17,414,436	.....7.6	
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008....	.....0	.....0	.....3,094,160	.....0	.....13,147,784	.....11.9	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY.....	Savanna.....		11/29/2007....	.....0	.....0	.....3,050,000	.....0	.....3,556,553	.....6.5	
	Thayer Hotel Investors Trust IV.....	Annapolis.....	MD.....	Thayer Capital Partners.....		10/01/2004....	.....0	.....0	.....224,401	.....0	.....341,591	.....4.9	
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY.....	Tishman Speyer.....		12/23/2004....	.....0	.....0	.....1,591,100	.....0	.....2,890,099	.....2.4	
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Tishman Speyer.....		05/03/2007....	.....0	.....0	.....399,200	.....0	.....12,130,262	.....2.3	
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007....	.....0	.....0	.....700,000	.....0	.....10,900,000	.....8.8	
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....10,000	.....0	.....0	.....50.0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....19,798,885	.....0	.....91,965,974	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....0	.....0	.....882,619	.....0	.....17,587,897	.....6.1	
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....115,949	.....0	.....13,488,938	.....0.2	
	Century Capital Partners IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		04/30/2007....	.....3	.....0	.....491,464	.....0	.....5,687,769	.....9.7	
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....2,518,539	.....0	.....8,679,202	.....5.9	
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....0	.....0	.....636,000	.....0	.....9,258,000	.....2.5	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	Travelers PC Fund Investments, Inc.....		12/31/2009....	.....0	.....0	.....578,431	.....0	.....2,856,353	.....1.4	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....3	.....0	.....1,186,192	.....0	.....10,555,184	.....0.8	
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....3	.....0	.....1,042,312	.....0	.....7,077,967	.....3.3	

### 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									
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	(1,568,004)	0	17,049,355	2.3
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	0	0	3,306,832	0	19,769,864	2.8
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Lighthouse Capital Partners		05/15/2007	1	0	900,000	0	2,475,000	5.7
	MTS Health Investors II, L.P.	New York	NY	MTS Partners		08/17/2007	3	0	2,081,097	0	1,979,224	12.5
	Natural Gas Partners IX, L.P.	Irving	TX	Travelers PC Fund Investments, Inc.		12/31/2009	0	0	3,489,271	0	10,155,068	0.5
	Natural Gas Partners VIII, L.P.	Irving	TX	Travelers Indemnity Company		12/31/2009	0	0	524,601	0	932,817	0.8
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Oaktree Capital Management		02/18/2010	0	0	750,000	0	12,375,000	0.5
	SB Energy Partners I-A, L.P.	Denver	CO	SB Energy Partners		09/10/2007	3	0	539,759	0	11,720,876	5.8
	Split Rock Partners II, L.P.	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	0	0	683,333	0	21,166,668	8.4
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008	0	0	655,473	0	9,688,010	0.7
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	476,071	0	4,737,245	0.9
	Trilantic Capital Partners IV L.P.	New York	NY	Lehman Brothers		05/09/2007	3	0	508,041	0	8,129,472	0.9
	VMG Equity Partners, L.P.	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	661,564	0	6,516,675	5.2
	Yorktown Energy Partners VII, L.P.	New York	NY	TCS European Investments, Inc.		12/31/2009	0	0	19,765	0	144,990	0.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									20,479,309	0	202,031,575	.XXX
3999999. Subtotal - Unaffiliated									0	0	43,757,016	.XXX
4099999. Subtotal - Affiliated									0	0	2,231,217	.XXX
4199999. Totals									0	0	45,988,233	.XXX

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### 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 Fixed Income - Unaffiliated</b>																			
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Distribution	12/29/2003	04/19/2010	1,365,798	0	0	0	0	0	0	1,365,798	1,365,798	0	0	0	0
	Lehman Brothers European Mezzanine Partners 2003-B, L.P.	New York	NY	Distribution	06/08/2004	06/07/2010	485,043	0	0	0	0	0	0	485,043	485,043	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,850,841	0	0	0	0	0	0	1,850,841	1,850,841	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Carlyle Europe Partners II, L.P.	London	GB	Distribution	12/13/2004	06/29/2010	47,383	0	0	0	0	0	0	47,383	42,572	(4,811)	0	(4,811)	0
	Carlyle Europe Partners III, L.P.	London	GB	Distribution	02/01/2007	06/21/2010	92,464	0	0	0	0	0	0	92,464	79,516	(12,949)	0	(12,949)	0
	Carlyle Partners IV, L.P.	Washington	DC	Distribution	12/31/2004	06/03/2010	581,375	0	0	0	0	0	0	581,375	581,375	0	0	0	0
	Thayer Hidden Creek Partners II, L.P.	Washington	DC	Distribution	02/22/2008	05/24/2010	(2,190,626)	0	0	0	0	0	0	(2,190,626)	(2,190,626)	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	05/24/2010	391,808	0	0	0	0	0	0	391,808	391,808	0	0	0	0
	Bear Stearns Fund of Hedge Funds, LP	New York	NY	Liquidation	04/01/2004	04/01/2010	0	73,267	0	0	0	0	0	73,267	0	0	(73,267)	(73,267)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							(1,077,595)	73,267	0	0	0	0	0	(1,004,328)	(1,095,355)	(17,760)	(73,267)	(91,027)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
	Symmetry Growth Capital II LLC	Eden Prairie	MN	Distribution	02/03/2004	06/30/2010	43,552	0	0	0	0	0	0	43,552	43,552	0	0	0	0
	Fog City Fund LLC	San Francisco	CA	Distribution	10/25/2000	06/30/2010	3,242,250	0	0	0	0	0	0	3,242,250	3,242,250	0	0	0	0
	Quartis Capital Fund I LLC	Eden Prairie	MN	Distribution	10/02/2000	06/30/2010	1,386,000	0	0	0	0	0	0	1,386,000	1,386,000	0	0	0	0

### 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.								
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								4,671,802	0	0	0	0	0	0	4,671,802	4,671,802	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	06/24/2010	63,360	0	0	0	0	0	0	63,360	63,360	0	0	0	0		
	Madison Ave LLC.....	New York.....	NY..	Distribution.....	02/08/1995	06/24/2010	621,881	0	0	0	0	0	0	621,881	621,881	0	0	0	0		
	Miller Global Fund VI LLC.....	Denver.....	CO..	Distribution.....	02/29/2008	05/18/2010	229,167	0	0	0	0	0	0	229,167	229,167	0	0	0	0		
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR..	Distribution.....	05/14/2009	06/14/2010	93,562	0	0	0	0	0	0	93,562	67,705	(25,857)	0	(25,857)	0		
	Savanna Real Estate Fund I, L.P.....	New York.....	NY..	Distribution.....	11/29/2007	06/24/2010	89,330	0	0	0	0	0	0	89,330	89,330	0	0	0	0		
	Thayer Hotel Investors V-A, L.P.....	Annapolis.....	MD..	Distribution.....	11/25/2009	05/28/2010	399,169	0	0	0	0	0	0	399,169	399,169	0	0	0	0		
	Transwestern MultiFamily Partners, LLC.....	Chicago.....	IL..	Distribution.....	09/26/2007	06/30/2010	26,462	0	0	0	0	0	0	26,462	26,462	0	0	0	0		
	Water Street LLC.....	New York.....	NY..	Distribution.....	02/08/1995	06/24/2010	138,542	0	0	0	0	0	0	138,542	138,542	0	0	0	0		
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,661,472	0	0	0	0	0	0	1,661,472	1,635,615	(25,857)	0	(25,857)	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
	CapGen Financial Group LP.....	New York.....	NY..	Distribution.....	03/27/2008	06/10/2010	6,923	0	0	0	0	0	0	6,923	6,923	0	0	0	0		
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	Distribution.....	07/31/2007	05/20/2010	663,309	0	0	0	0	0	0	663,309	663,309	0	0	0	0		
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	12/15/2004	04/30/2010	56,663	0	0	0	0	0	0	56,663	56,663	0	0	0	0		
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA..	Distribution.....	08/13/2007	05/17/2010	(2,101,252)	0	0	0	0	0	0	(2,101,252)	(2,101,252)	0	0	0	0		
	JLL Partners Fund VI, L.P.....	New York.....	NY..	Distribution.....	06/02/2008	04/16/2010	668,305	0	0	0	0	0	0	668,305	668,305	0	0	0	0		
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX..	Distribution.....	08/03/2007	04/29/2010	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0		
	Trident IV, L.P.....	Greenwich.....	CT..	Distribution.....	04/12/2007	06/24/2010	(1,923,939)	0	0	0	0	0	0	(1,923,939)	(1,923,939)	0	0	0	0		
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Distribution.....	05/09/2007	06/22/2010	260,667	0	0	0	0	0	0	260,667	260,667	0	0	0	0		
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	05/21/2010	396,549	0	0	0	0	0	0	396,549	396,549	0	0	0	0		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								(1,672,775)	0	0	0	0	0	0	(1,672,775)	(1,672,775)	0	0	0	0	
3999999. Subtotal - Unaffiliated.....								761,943	73,267	0	0	0	0	0	835,210	718,326	(43,617)	(73,267)	(116,884)	0	
4099999. Subtotal - Affiliated.....								4,671,802	0	0	0	0	0	0	4,671,802	4,671,802	0	0	0	0	0
4199999. Totals.....								5,433,745	73,267	0	0	0	0	0	5,507,012	5,390,128	(43,617)	(73,267)	(116,884)	0	

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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)
<b>Bonds - U.S. Government</b>										
912828 LF 5	U S TREASURY NOTES 1.125 2011 06			06/24/2010	BARCLAYS CAPITAL INC.		25,191,490	25,000,000	136,740	1
912828 LG 3	U S TREASURY NOTES 1.000 2011 07			06/22/2010	VARIOUS		50,307,785	50,000,000	193,370	1
0399999.	Total - Bonds - U.S. Government						75,499,275	75,000,000	330,110	XXX
<b>Bonds - All Other Government</b>										
01285P DS 4	ALBERTA CAP FINANCE AUTH 3.050 2015 06		C	06/07/2010	NATIONAL BANK OF CANADA FINANCIAL		1,995,400	2,000,000	0	1FE
000000 00 0	AUSTRALIAN GOVERNMP-2.0M 5.750 2012 04		D	06/17/2010	ANZ BANK		1,762,958	1,729,000	18,103	1FE
000000 00 0	UK GILT TREASURY (P-5.0M 3.250 2011 12		D	06/03/2010	BARCLAYS GLOBAL		7,564,005	7,297,500	0	1FE
G92450 H5 0	UK GILT TREASURY (P-3.0M 5.250 2012 06		D	06/03/2010	BARCLAYS GLOBAL		4,740,952	4,378,500	0	1FE
13509P CJ 0	CANADA HOUSING TRUST 3.150 2015 06		C	06/15/2010	VARIOUS		4,993,400	5,000,000	0	1FE
1099999.	Total - Bonds - All Other Government						21,056,714	20,405,000	18,103	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>										
68608K A8 1	OREGON GO BRD HIGHER ED 5.000 2027 08			04/21/2010	BAS-MERRILL LYNCH		2,442,400	2,220,000	0	1FE
68608K A9 9	OREGON GO BRD HIGHER ED 5.000 2028 08			04/21/2010	BAS-MERRILL LYNCH		2,459,408	2,250,000	0	1FE
68608K B2 3	OREGON GO BRD HIGHER ED 5.000 2029 08			04/21/2010	BAS-MERRILL LYNCH		1,672,471	1,540,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions						6,574,278	6,010,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>										
165573 WT 9	CHESTER CO GENERAL OBLIG 3.800 2024 07			04/20/2010	BOENNING & SCATTERGOOD		1,930,000	1,930,000	0	1FE
165573 WU 6	CHESTER CO GENERAL OBLIG 3.850 2025 07			04/20/2010	BOENNING & SCATTERGOOD		7,075,000	7,075,000	0	1FE
249174 HM 8	DENVER CITY & CO SD#1 GO 5.500 2023 12			05/04/2010	RBC DAIN RAUSCHER INC		5,200,769	4,325,000	103,079	1FE
346843 CY 9	FORT BEND ISD GO S2009 5.000 2026 02			04/28/2010	JEFFERIES & CO INC		6,142,720	5,645,000	61,154	1FE
426056 YF 8	HENRICO CO GENERAL OBLIG 5.000 2022 07			05/03/2010	WELLS FARGO SECURITIES		3,458,460	3,000,000	0	1FE
472736 P9 2	JEFFERSON CO SD R-001 GO 5.250 2024 12			06/09/2010	MESIROW FINANCIAL		6,199,892	5,270,000	68,400	1FE
542264 DS 2	LONE STAR COLLEGE SYSTEM 5.000 2019 08			05/19/2010	GOLDMAN SACHS & CO		2,313,040	2,000,000	0	1FE
679384 AN 7	OLATHE GENERAL OBLIGATIO 5.000 2022 10			05/07/2010	J P MORGAN CHASE SECURITIES INC		2,081,479	1,830,000	0	1FE
679384 AP 2	OLATHE GENERAL OBLIGATIO 5.000 2023 10			05/04/2010	J P MORGAN CHASE SECURITIES INC		2,124,621	1,885,000	0	1FE
679384 AQ 0	OLATHE GENERAL OBLIGATIO 5.000 2024 10			05/04/2010	J P MORGAN CHASE SECURITIES INC		2,190,226	1,955,000	0	1FE
679384 AR 8	OLATHE GENERAL OBLIGATIO 5.000 2025 10			05/04/2010	J P MORGAN CHASE SECURITIES INC		2,293,934	2,060,000	0	1FE
679384 AS 6	OLATHE GENERAL OBLIGATIO 5.000 2026 10			05/04/2010	J P MORGAN CHASE SECURITIES INC		2,031,088	1,835,000	0	1FE
679384 AT 4	OLATHE GENERAL OBLIGATIO 5.000 2027 10			05/04/2010	J P MORGAN CHASE SECURITIES INC		2,123,386	1,930,000	0	1FE
779240 GW 4	ROUND ROCK ISD GO REF S2 5.000 2021 08			04/27/2010	BAS-MERRILL LYNCH		6,323,594	5,505,000	0	1FE
779240 DQ 0	ROUND ROCK ISD GO S2008 5.000 2033 08			05/21/2010	RBC DAIN RAUSCHER INC		1,058,390	1,000,000	15,972	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions						52,546,597	47,245,000	248,606	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
542424 SZ 0	LONG BEACH HARBOR REV RE 5.000 2026 05			04/28/2010	E J DE LA ROSA & CO		6,858,048	6,400,000	0	1FE
542424 TB 2	LONG BEACH HARBOR REV RE 5.000 2027 05			04/28/2010	E J DE LA ROSA & CO		3,077,301	2,890,000	0	1FE
64985H CC 9	NEW YORK ENVIRONMENTAL F 5.000 2029 10			05/27/2010	JEFFERIES & CO INC		2,984,886	2,705,000	0	1FE
679200 S9 7	OKLAHOMA WTR RES BRD STA 5.000 2026 10			05/13/2010	BOSC INC		1,951,843	1,765,000	0	1FE
679200 T3 9	OKLAHOMA WTR RES BRD STA 5.000 2028 10			05/13/2010	BOSC INC		2,117,646	1,940,000	0	1FE
679200 T4 7	OKLAHOMA WTR RES BRD STA 5.000 2029 10			05/13/2010	BOSC INC		2,212,380	2,040,000	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)
679200 T9 6	OKLAHOMA WTR RES BRD STA 5.000 2025 10		05/13/2010	BOSC INC.		1,664,070	1,495,000	0	1FE
679200 U2 9	OKLAHOMA WTR RES BRD STA 5.000 2027 10		05/13/2010	BOSC INC.		1,609,566	1,465,000	0	1FE
679200 U3 7	OKLAHOMA WTR RES BRD STA 5.000 2030 10		05/13/2010	BOSC INC.		798,638	740,000	0	1FE
812643 EB 6	SEATTLE LIGHT & POWER RE 5.000 2025 02		05/13/2010	CITIGROUP GLOBAL MARKETS		2,715,625	2,500,000	0	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOTRE 4.00 2042 03		05/14/2010	GOLDMAN SACHS & CO		35,000,000	35,000,000	2,570	1FE
882135 2P 0	TEXAS A & M UNIVERSITY R 5.000 2031 05		05/06/2010	BARCLAYS CAPITAL INC.		3,344,827	3,120,000	0	1FE
91412N AA 8	UNIVERSITY OF CHICAGO RE 4.660 2022 10		05/12/2010	BAS-MERRILL LYNCH		999,400	1,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					65,334,230	63,060,000	2,570	XXX

**Bonds - Industrial and Miscellaneous**

002824 AW 0	ABBOTT LABS 4.125 2020 05		05/24/2010	BAS-MERRILL LYNCH		999,510	1,000,000	0	1FE
02209S AK 9	ALTRIA GROUP INC 4.125 2015 09		06/08/2010	BARCLAYS CAPITAL INC.		2,987,220	3,000,000	0	2FE
075811 AE 9	BECKMAN COULTER 6.000 2015 06		06/07/2010	FTN FINANCIAL		187,027	167,000	251	2FE
12527G AB 9	CF INDUSTRIES 7.125 2020 05		05/26/2010	STIFEL NICOLAUS & CO INC		650,000	650,000	4,889	3FE
17453B AT 8	CITIZENS UTILITIES CO 6.625 2015 03		06/08/2010	DEUTSCHE BANC		1,728,660	1,839,000	29,105	3FE
20451N AD 3	COMPASS MINERALS 8.000 2019 06		06/11/2010	STIFEL NICOLAUS & CO INC		3,067,500	3,000,000	10,000	4FE
212015 AB 7	CONTINENTAL RESOURCES 8.250 2019 10		05/26/2010	STIFEL NICOLAUS & CO INC		591,760	569,000	7,824	4FE
25470D AB 5	DISCOVERY COMMUNICATIONS 3.700 2015 06		05/26/2010	J P MORGAN CHASE SECURITIES INC		998,510	1,000,000	0	2FE
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300 2020 06		06/02/2010	J P MORGAN CHASE SECURITIES INC		1,995,300	2,000,000	0	1FE
29334* AA 4	ENHANCED CAPITAL PARTNER 8.060 VAR 13		05/27/2010	TRAVELERS INDEMNITY COMPANY		8,130	8,130	0	1FE
372917 AP 9	GENZYME CORP (144A) 3.625 2015 06		06/14/2010	CREDIT SUISSE FIRST BOSTON		996,840	1,000,000	0	2FE
404030 AC 2	H&E EQUIPMENT 8.375 2016 07		06/09/2010	CREDIT SUISSE FIRST BOSTON		1,634,850	1,730,000	59,967	4FE
461070 AH 7	INTERSTATE POWER & LIGHT 3.300 2015 06		06/10/2010	BARCLAYS CAPITAL INC.		996,940	1,000,000	0	2FE
532716 AS 6	LIMITED BRANDS 7.000 2020 05		05/25/2010	CITADEL SECURITIES		982,500	1,000,000	4,667	3FE
57772K AA 9	MAXIM INTEGRATED 3.450 2013 06		06/10/2010	J P MORGAN CHASE SECURITIES INC		998,760	1,000,000	0	2FE
62875U AA 3	NBC UNIVERSAL (144A) 5.150 2020 04		04/27/2010	J P MORGAN CHASE SECURITIES INC		1,996,900	2,000,000	0	2FE
652482 BT 6	NEWS AMERICA INC 6.900 2019 03		05/27/2010	BAS-MERRILL LYNCH		1,141,729	980,000	17,093	2FE
67021B AD 1	NII CAPITAL CORP 10.000 2016 08		05/25/2010	BAS-MERRILL LYNCH		2,120,000	2,000,000	57,222	4FE
655664 AN 0	NORDSTROM INC 4.750 2020 05		04/21/2010	GOLDMAN SACHS & CO		1,004,500	1,000,000	396	2FE
760759 AG 5	REPUBLIC SERVICES (144A) 5.000 2020 03		05/27/2010	WELLS FARGO SECURITIES		1,013,800	1,000,000	12,222	2FE
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11		06/11/2010	CREDIT SUISSE FIRST BOSTON		2,030,000	2,000,000	12,917	4FE
857555 AP 1	STATER BROTHERS HOLDINGS 7.750 2015 04		06/09/2010	VARIOUS		2,443,213	2,450,000	30,124	4FE
89469A AA 2	TREEHOUSE FOODS 7.750 2018 03		06/10/2010	VARIOUS		5,813,938	5,675,000	120,367	3FE
92343V AQ 7	VERIZON COMMUNICATIONS I 8.750 2018 11		06/10/2010	GOLDMAN SACHS & CO		1,275,010	1,000,000	10,694	1FE
931142 CU 5	WAL-MART STORES INC 3.625 2020 07		06/30/2010	BARCLAYS CAPITAL INC.		1,998,160	2,000,000	0	1FE
92658T AG 3	VIDEOTRON LTEE 6.875 2014 01	A	06/15/2010	STIFEL NICOLAUS & CO INC		1,250,000	1,250,000	36,237	3FE
785712 AA 8	SABLE INTERNATIONAL FINA 7.750 2017 02	F	05/25/2010	BARCLAYS CAPITAL INC.		2,035,000	2,000,000	45,639	3FE
88166C AA 6	TEVA PHARMACEUTICALS FIN 3.000 2015 06	F	06/15/2010	GOLDMAN SACHS & CO		998,760	1,000,000	0	1FE
902118 BN 7	TYCO INTERNATIONAL FINAN 3.375 2015 10	F	05/28/2010	JEFFERIES & CO INC		1,009,790	1,000,000	2,625	2FE
92857W AG 5	VODAFONE GROUP PLC 5.000 2015 09	F	06/07/2010	CITIGROUP GLOBAL MARKETS		1,075,870	1,000,000	11,806	1FE
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750 2033 04		06/23/2010	BAS-MERRILL LYNCH		7,575,370	7,477,231	26,638	1Z*

QE04.1

**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)
12498N AB 9	CBASS 2006-CB2 AF2 5.501 2036 12.....		...05/25/2010	ROBERT W BAIRD & CO.....		2,494,674	3,440,930	14,196	1Z*
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000 2020 08.....		...06/11/2010	BARCLAYS CAPITAL INC.....		7,046,568	7,264,503	15,134	1FE
06052F AB 6	BAAT 2009-2A A2 (144A) 1.160 2012 02.....		...05/07/2010	WELLS FARGO SECURITIES.....		7,299,559	7,295,000	6,347	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous.....					70,446,348	70,795,795	536,358	XXX
8399997.	Total - Bonds - Part 3.....					291,457,442	282,515,795	1,135,747	XXX
8399999.	Total - Bonds.....					291,457,442	282,515,795	1,135,747	XXX

**Common Stocks - Industrial and Miscellaneous**

045604 10 5	ASSOCIATED ESTATES REALTY CP.....		...05/07/2010	CITIGROUP GLOBAL MARKETS.....	19,300,000	251,146	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC.....		...04/22/2010	CITIGROUP ALGO.....	2,000,000	195,922	XXX	0	L
05564E 10 6	BRE PROPERTIES.....		...06/14/2010	VARIOUS.....	1,700,000	66,404	XXX	0	L
096627 10 4	BOARDWALK PIPELINE PARTNERS LP.....		...05/19/2010	BANC OF AMERICA-MERRILL LYNCH.....	38,000,000	1,044,472	XXX	0	L
251591 10 3	DEVELOPERS DIVERSIFIED REALTY.....		...05/24/2010	VARIOUS.....	10,000,000	108,224	XXX	0	L
253868 10 3	DIGITAL REALTY TRUST INC.....		...06/03/2010	VARIOUS.....	3,300,000	190,046	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		...04/12/2010	WACHOVIA SECURTIES.....	5,600,000	235,283	XXX	0	L
30225T 10 2	EXTRA SPACE STORAGE INC.....		...04/07/2010	KEY BANC.....	2,200,000	29,852	XXX	0	L
431284 10 8	HIGHWOODS PROPERTIES INC.....		...06/14/2010	JP MORGAN ALGO.....	4,200,000	130,107	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC.....		...06/15/2010	VARIOUS.....	43,500,000	650,732	XXX	0	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN.....		...06/24/2010	VARIOUS.....	10,900,000	185,612	XXX	0	L
49427F 10 8	KILROY REALTY CORP.....		...04/19/2010	VARIOUS.....	12,300,000	423,803	XXX	0	L
554382 10 1	MACERICH CO.....		...04/16/2010	VARIOUS.....	4,100,000	167,546	XXX	0	L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		...05/20/2010	RBC CAPITAL MARKETS.....	128,000,000	5,498,508	XXX	0	L
67058H 10 2	NUSTAR ENERGY LP.....		...05/19/2010	BANC OF AMERICA-MERRILL LYNCH.....	18,000,000	991,591	XXX	0	L
709102 10 7	PENNSYLVANIA REAL ESTATE.....		...05/06/2010	VARIOUS.....	14,100,000	227,851	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		...05/07/2010	RBC CAPITAL MARKETS.....	47,000,000	2,509,753	XXX	0	L
754907 10 3	RAYONIER INC.....		...06/14/2010	VARIOUS.....	5,900,000	275,486	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP.....		...05/27/2010	CITICORP SECURITIES.....	1,700,000	105,651	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC.....		...06/14/2010	JP MORGAN ALGO.....	4,300,000	380,134	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC.....		...04/07/2010	KEY BANC.....	1,300,000	53,581	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					13,721,704	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					13,721,704	XXX	0	XXX
9799999.	Total - Common Stocks.....					13,721,704	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					13,721,704	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					305,179,146	XXX	1,135,747	XXX

QE04.2

(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

912828	EM 8	U S TREASURY NOTES	4.500	04/09/2010	BARCLAYS CAPITAL INC	25,621,010	25,000,000	26,045,982	25,889,058	0	(286,636)	0	(286,636)	0	25,602,423	0	18,588	18,588	459,945	11/15/2010	1
912828	ES 5	U S TREASURY NOTES	4.250	04/06/2010	VARIOUS	103,003,571	100,000,000	103,063,000	104,057,004	0	(965,541)	28,463	(994,004)	0	103,063,000	0	(59,429)	(59,429)	950,967	01/15/2011	1
912828	JP 6	U S TREASURY NOTES	1.500	04/08/2010	VARIOUS	105,705,117	105,000,000	106,167,149	105,928,945	0	(303,493)	0	(303,493)	0	105,625,452	0	79,665	79,665	693,854	10/31/2010	1
912828	JY 7	U S TREASURY NOTES	.875	04/09/2010	HSBC	15,057,372	15,000,000	15,065,089	15,062,524	0	(16,147)	0	(16,147)	0	15,046,377	0	10,995	10,995	25,742	01/31/2011	1
36202A	DF 1	GNMA II PASS #102	8.000	06/20/2010	PAID ON PRINCIPAL	258	258	266	264	0	(5)	0	(5)	0	258	0	0	0	3	08/20/2022	1
36202B	EE 1	GNMA II PASS #1033	7.500	06/20/2010	PAID ON PRINCIPAL	57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	04/20/2023	1
36202B	HZ 1	GNMA II PASS #1148	8.000	06/20/2010	PAID ON PRINCIPAL	622	622	635	632	0	(10)	0	(10)	0	622	0	0	0	12	05/20/2023	1
36202A	D8 7	GNMA II PASS #127	12.500	06/20/2010	PAID ON PRINCIPAL	330	330	353	348	0	(18)	0	(18)	0	330	0	0	0	7	05/20/2014	1
36202B	SS 5	GNMA II PASS #1429	7.500	06/20/2010	PAID ON PRINCIPAL	336	336	339	340	0	(4)	0	(4)	0	336	0	0	0	4	10/20/2023	1
36202A	FM 4	GNMA II PASS #172	8.000	06/20/2010	PAID ON PRINCIPAL	139	139	143	141	0	(2)	0	(2)	0	139	0	0	0	1	09/20/2022	1
36202A	FU 6	GNMA II PASS #179	13.000	05/20/2010	PAID ON PRINCIPAL	1,370	1,370	1,446	1,442	0	(72)	0	(72)	0	1,370	0	0	0	29	08/20/2014	1
36202B	7C 3	GNMA II PASS #1791	7.500	06/20/2010	PAID ON PRINCIPAL	138	138	140	140	0	(2)	0	(2)	0	138	0	0	0	2	03/20/2022	1
36202C	CF 8	GNMA II PASS #1870	8.500	06/20/2010	PAID ON PRINCIPAL	33	33	34	35	0	(2)	0	(2)	0	33	0	0	0	0	09/20/2024	1
36202C	CV 3	GNMA II PASS #1884	8.000	06/20/2010	PAID ON PRINCIPAL	781	781	800	798	0	(17)	0	(17)	0	781	0	0	0	10	10/20/2024	1
36202C	D3 4	GNMA II PASS #1922	8.000	06/20/2010	PAID ON PRINCIPAL	3,102	3,102	3,177	3,167	0	(65)	0	(65)	0	3,102	0	0	0	48	12/20/2024	1
36202C	EL 3	GNMA II PASS #1939	8.500	06/20/2010	PAID ON PRINCIPAL	147	147	152	153	0	(6)	0	(6)	0	147	0	0	0	1	01/20/2025	1
36202C	E5 8	GNMA II PASS #1956	8.500	06/20/2010	PAID ON PRINCIPAL	13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	02/20/2025	1
36202C	GM 9	GNMA II PASS #2004	7.500	06/20/2010	PAID ON PRINCIPAL	137	137	137	138	0	(1)	0	(1)	0	137	0	0	0	2	05/20/2025	1
36202C	GN 7	GNMA II PASS #2005	8.000	06/20/2010	PAID ON PRINCIPAL	1,261	1,261	1,286	1,291	0	(30)	0	(30)	0	1,261	0	0	0	17	05/20/2025	1
36202C	GP 2	GNMA II PASS #2006	8.500	06/20/2010	PAID ON PRINCIPAL	37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	05/20/2025	1
36202C	G3 1	GNMA II PASS #2018	7.500	06/20/2010	PAID ON PRINCIPAL	10,627	10,627	10,693	10,738	0	(111)	0	(111)	0	10,627	0	0	0	70	06/20/2025	1
36202C	G4 9	GNMA II PASS #2019	8.000	06/20/2010	PAID ON PRINCIPAL	757	757	775	773	0	(16)	0	(16)	0	757	0	0	0	10	06/20/2025	1
36202C	HK 2	GNMA II PASS #2034	7.500	06/20/2010	PAID ON PRINCIPAL	2,842	2,842	2,901	2,891	0	(49)	0	(49)	0	2,842	0	0	0	49	07/20/2025	1
36202C	HM 8	GNMA II PASS #2036	8.000	06/20/2010	PAID ON PRINCIPAL	246	246	250	250	0	(4)	0	(4)	0	246	0	0	0	3	07/20/2025	1
36202C	HP 1	GNMA II PASS #2038	8.500	06/20/2010	PAID ON PRINCIPAL	6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C	JC 8	GNMA II PASS #2059	8.000	06/20/2010	PAID ON PRINCIPAL	289	289	295	294	0	(5)	0	(5)	0	289	0	0	0	4	08/20/2025	1
36202C	JE 4	GNMA II PASS #2061	8.500	06/20/2010	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	06/20/2010	PAID ON PRINCIPAL	424	424	433	431	0	(6)	0	(6)	0	424	0	0	0	4	09/20/2025	1
36202C	J3 8	GNMA II PASS #2082	8.000	06/20/2010	PAID ON PRINCIPAL	2,149	2,149	2,194	2,185	0	(35)	0	(35)	0	2,149	0	0	0	39	09/20/2025	1
36202C	KL 6	GNMA II PASS #2099	7.500	06/20/2010	PAID ON PRINCIPAL	986	986	1,004	1,000	0	(14)	0	(14)	0	986	0	0	0	16	10/20/2025	1
36202C	KP 7	GNMA II PASS #2102	8.000	06/20/2010	PAID ON PRINCIPAL	849	849	868	864	0	(16)	0	(16)	0	849	0	0	0	11	09/20/2025	1
36202C	K7 7	GNMA II PASS #2118	7.500	06/20/2010	PAID ON PRINCIPAL	4,241	4,241	4,312	4,293	0	(53)	0	(53)	0	4,241	0	0	0	45	11/20/2025	1
36202C	LC 5	GNMA II PASS #2123	8.500	06/20/2010	PAID ON PRINCIPAL	1,349	1,349	1,400	1,415	0	(66)	0	(66)	0	1,349	0	0	0	10	11/20/2025	1
36202C	LX 9	GNMA II PASS #2142	8.500	06/20/2010	PAID ON PRINCIPAL	21,469	21,469	22,273	22,408	0	(939)	0	(939)	0	21,469	0	0	0	238	12/20/2025	1
36202C	MF 7	GNMA II PASS #2158	8.500	06/20/2010	PAID ON PRINCIPAL	73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	1	01/20/2026	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	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)
36202C ND 1	GNMA II PASS #2188	8.500	06/20/2010	PAID ON PRINCIPAL		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #2206	8.500	06/20/2010	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	06/20/2010	PAID ON PRINCIPAL		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	06/20/2010	PAID ON PRINCIPAL		2,515	2,515	2,475	2,480	0	35	0	35	0	2,515	0	0	0	31	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	06/20/2010	PAID ON PRINCIPAL		1,261	1,261	1,292	1,308	0	(47)	0	(47)	0	1,261	0	0	0	19	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	06/20/2010	PAID ON PRINCIPAL		4,011	4,011	4,080	4,119	0	(108)	0	(108)	0	4,011	0	0	0	58	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	06/20/2010	PAID ON PRINCIPAL		313	313	310	309	0	5	0	5	0	313	0	0	0	5	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	06/20/2010	PAID ON PRINCIPAL		5,752	5,752	5,823	5,940	0	(189)	0	(189)	0	5,752	0	0	0	78	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	06/20/2010	PAID ON PRINCIPAL		2,500	2,500	2,457	2,438	0	63	0	63	0	2,500	0	0	0	21	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	06/20/2010	PAID ON PRINCIPAL		21,504	21,504	20,604	20,871	0	633	0	633	0	21,504	0	0	0	121	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	06/20/2010	PAID ON PRINCIPAL		97,594	97,594	93,096	94,886	0	2,708	0	2,708	0	97,594	0	0	0	929	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	06/20/2010	PAID ON PRINCIPAL		25,253	25,253	25,205	25,199	0	53	0	53	0	25,253	0	0	0	219	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	06/20/2010	PAID ON PRINCIPAL		282,896	282,896	282,366	282,301	0	595	0	595	0	282,896	0	0	0	2,570	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	06/20/2010	PAID ON PRINCIPAL		354,159	354,159	356,428	355,497	0	(1,338)	0	(1,338)	0	354,159	0	0	0	3,081	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	06/20/2010	PAID ON PRINCIPAL		1,027,168	1,027,168	960,195	976,750	0	50,419	0	50,419	0	1,027,168	0	0	0	7,498	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	06/20/2010	PAID ON PRINCIPAL		83,506	83,506	77,321	78,395	0	5,111	0	5,111	0	83,506	0	0	0	705	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	06/20/2010	PAID ON PRINCIPAL		793,877	793,877	758,772	766,276	0	27,601	0	27,601	0	793,877	0	0	0	6,717	03/20/2034	1
36202A MB 0	GNMA II PASS #354	13.000	06/20/2010	PAID ON PRINCIPAL		195	195	205	205	0	(10)	0	(10)	0	195	0	0	0	4	06/20/2015	1
36202D 5P 2	GNMA II PASS #3554	4.500	06/20/2010	PAID ON PRINCIPAL		269,513	269,513	249,552	254,965	0	14,548	0	14,548	0	269,513	0	0	0	2,170	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	06/20/2010	PAID ON PRINCIPAL		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	06/20/2010	PAID ON PRINCIPAL		1,682,615	1,682,615	1,639,498	1,651,849	0	30,766	0	30,766	0	1,682,615	0	0	0	14,062	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	06/20/2010	PAID ON PRINCIPAL		466	466	476	475	0	(9)	0	(9)	0	466	0	0	0	6	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	06/20/2010	PAID ON PRINCIPAL		167	167	172	170	0	(2)	0	(2)	0	167	0	0	0	2	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	06/20/2010	PAID ON PRINCIPAL		154	154	158	157	0	(3)	0	(3)	0	154	0	0	0	2	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	06/20/2010	PAID ON PRINCIPAL		171	171	169	169	0	2	0	2	0	171	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	06/20/2010	PAID ON PRINCIPAL		431	431	441	439	0	(8)	0	(8)	0	431	0	0	0	6	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	06/20/2010	PAID ON PRINCIPAL		102	102	104	104	0	(2)	0	(2)	0	102	0	0	0	1	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	06/20/2010	PAID ON PRINCIPAL		1,064,281	1,064,281	1,059,844	1,060,132	0	4,149	0	4,149	0	1,064,281	0	0	0	9,713	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	06/20/2010	PAID ON PRINCIPAL		306	306	297	302	0	4	0	4	0	306	0	0	0	4	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	06/20/2010	PAID ON PRINCIPAL		35	35	36	35	0	(1)	0	(1)	0	35	0	0	0	0	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	06/15/2010	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	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		77	77	79	80	0	(3)	0	(3)	0	77	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	06/15/2010	PAID ON PRINCIPAL		400	400	413	414	0	(14)	0	(14)	0	400	0	0	0	6	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	06/15/2010	PAID ON PRINCIPAL		17	17	18	18	0	(0)	0	(0)	0	17	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781	8.500	06/15/2010	PAID ON PRINCIPAL		10	10	11	11	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2026	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.							
36205S FK 6	GNMA PASS TH #398970	8.500	06/15/2010	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438	8.500	06/15/2010	PAID ON PRINCIPAL		407	407	421	419	0	(12)	0	(12)	0	407	0	0	0	0	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472	8.500	06/15/2010	PAID ON PRINCIPAL		47	47	48	49	0	(2)	0	(2)	0	47	0	0	0	0	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560	8.500	06/15/2010	PAID ON PRINCIPAL		220	220	226	228	0	(8)	0	(8)	0	220	0	0	0	0	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606	8.500	06/15/2010	PAID ON PRINCIPAL		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619	8.500	06/15/2010	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	0	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636	8.500	06/15/2010	PAID ON PRINCIPAL		4	4	5	5	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #412655	8.500	06/15/2010	PAID ON PRINCIPAL		42	42	43	44	0	(2)	0	(2)	0	42	0	0	0	0	08/15/2026	1
36206K AV 3	GNMA PASS TH #413220	8.500	04/15/2010	MATURED		834	834	866	833	0	1	0	1	0	834	0	0	0	0	04/15/2010	1
36206M MG 9	GNMA PASS TH #415359	8.500	06/15/2010	PAID ON PRINCIPAL		207	207	214	213	0	(5)	0	(5)	0	207	0	0	0	0	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237	8.500	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		7	7	8	8	0	(0)	0	(0)	0	7	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612	8.500	06/15/2010	PAID ON PRINCIPAL		325	325	334	333	0	(9)	0	(9)	0	325	0	0	0	0	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775	8.500	06/15/2010	PAID ON PRINCIPAL		386	386	399	400	0	(13)	0	(13)	0	386	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667	8.500	06/15/2010	PAID ON PRINCIPAL		41	41	43	43	0	(1)	0	(1)	0	41	0	0	0	0	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841	8.500	06/15/2010	PAID ON PRINCIPAL		84	84	87	87	0	(3)	0	(3)	0	84	0	0	0	0	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909	8.500	06/15/2010	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	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		573,145	573,145	559,354	564,379	0	8,767	0	8,767	0	573,145	0	0	0	3,430	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585	8.500	06/15/2010	PAID ON PRINCIPAL		103	103	106	107	0	(4)	0	(4)	0	103	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015	8.500	06/15/2010	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048	8.500	06/15/2010	PAID ON PRINCIPAL		68	68	70	70	0	(2)	0	(2)	0	68	0	0	0	0	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080	8.500	06/15/2010	PAID ON PRINCIPAL		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	0	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163	8.500	06/15/2010	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	04/15/2010	PAID ON PRINCIPAL		20,278	20,278	20,906	20,789	0	(511)	0	(511)	0	20,278	0	0	0	144	08/15/2026	1
36207C ZX 9	GNMA PASS TH #428358	8.500	06/15/2010	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	0	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363	8.500	06/15/2010	PAID ON PRINCIPAL		339	339	350	350	0	(11)	0	(11)	0	339	0	0	0	5	08/15/2026	1
36207D LM 6	GNMA PASS TH #428832	8.500	06/15/2010	PAID ON PRINCIPAL		564	564	583	578	0	(14)	0	(14)	0	564	0	0	0	8	05/15/2026	1
36207E 3V 4	GNMA PASS TH #430212	7.000	06/15/2010	PAID ON PRINCIPAL		1,028	1,028	1,073	1,094	0	(66)	0	(66)	0	1,028	0	0	0	12	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385	8.500	06/15/2010	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111	8.500	06/15/2010	PAID ON PRINCIPAL		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336	8.500	06/15/2010	PAID ON PRINCIPAL		26	26	27	26	0	(0)	0	(0)	0	26	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929	7.750	06/15/2010	PAID ON PRINCIPAL		433	433	439	449	0	(16)	0	(16)	0	433	0	0	0	6	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943	8.500	06/15/2010	PAID ON PRINCIPAL		71	71	73	73	0	(2)	0	(2)	0	71	0	0	0	1	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	06/15/2010	PAID ON PRINCIPAL		43	43	45	45	0	(2)	0	(2)	0	43	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	06/15/2010	PAID ON PRINCIPAL		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	1	07/15/2026	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	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)
36207H YL 5	GNMA PASS TH #432815	8.500	06/15/2010	PAID ON PRINCIPAL		467	467	483	484	0	(17)	0	(17)	0	467	0	0	0	7	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	06/15/2010	PAID ON PRINCIPAL		53	53	54	56	0	(2)	0	(2)	0	53	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		86	86	88	88	0	(3)	0	(3)	0	86	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	06/15/2010	PAID ON PRINCIPAL		11,338	11,338	11,643	11,614	0	(275)	0	(275)	0	11,338	0	0	0	160	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	06/15/2010	PAID ON PRINCIPAL		394	394	407	402	0	(8)	0	(8)	0	394	0	0	0	6	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	06/15/2010	PAID ON PRINCIPAL		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	0	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	06/15/2010	PAID ON PRINCIPAL		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	06/15/2010	PAID ON PRINCIPAL		1,943	1,943	2,003	2,011	0	(69)	0	(69)	0	1,943	0	0	0	41	11/15/2026	1
36207N WM 2	GNMA PASS TH #437252	8.500	06/15/2010	PAID ON PRINCIPAL		124	124	128	127	0	(3)	0	(3)	0	124	0	0	0	2	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		70	70	72	72	0	(3)	0	(3)	0	70	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	06/15/2010	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	06/15/2010	PAID ON PRINCIPAL		15	15	16	16	0	(0)	0	(0)	0	15	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	06/15/2010	PAID ON PRINCIPAL		9	9	9	10	0	(0)	0	(0)	0	9	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	06/15/2010	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	06/15/2010	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	06/15/2010	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	06/15/2010	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	06/15/2010	PAID ON PRINCIPAL		138	138	142	142	0	(4)	0	(4)	0	138	0	0	0	2	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	06/15/2010	PAID ON PRINCIPAL		479	479	494	500	0	(21)	0	(21)	0	479	0	0	0	7	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	06/15/2010	PAID ON PRINCIPAL		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	06/15/2010	PAID ON PRINCIPAL		74	74	77	78	0	(3)	0	(3)	0	74	0	0	0	1	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	06/15/2010	PAID ON PRINCIPAL		53	53	55	55	0	(2)	0	(2)	0	53	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	06/15/2010	PAID ON PRINCIPAL		385	385	397	400	0	(15)	0	(15)	0	385	0	0	0	6	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	06/15/2010	PAID ON PRINCIPAL		5,939	5,939	6,091	6,072	0	(132)	0	(132)	0	5,939	0	0	0	75	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	06/15/2010	PAID ON PRINCIPAL		22,557	22,557	22,035	22,134	0	423	0	423	0	22,557	0	0	0	293	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	06/15/2010	PAID ON PRINCIPAL		110,765	110,765	110,419	110,439	0	327	0	327	0	110,765	0	0	0	1,288	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	06/15/2010	PAID ON PRINCIPAL		27,500	27,500	26,929	26,885	0	616	0	616	0	27,500	0	0	0	274	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	06/15/2010	PAID ON PRINCIPAL		103,967	103,967	102,671	102,661	0	1,306	0	1,306	0	103,967	0	0	0	1,035	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	06/15/2010	PAID ON PRINCIPAL		178,761	178,761	176,973	177,167	0	1,593	0	1,593	0	178,761	0	0	0	1,646	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	06/15/2010	PAID ON PRINCIPAL		116,512	116,512	115,164	115,360	0	1,151	0	1,151	0	116,512	0	0	0	984	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	06/15/2010	PAID ON PRINCIPAL		622,944	622,944	613,083	615,563	0	7,381	0	7,381	0	622,944	0	0	0	5,671	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	06/15/2010	PAID ON PRINCIPAL		58,208	58,208	58,026	58,036	0	172	0	172	0	58,208	0	0	0	326	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	06/15/2010	PAID ON PRINCIPAL		34,992	34,992	34,358	34,384	0	608	0	608	0	34,992	0	0	0	193	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	06/15/2010	PAID ON PRINCIPAL		13,906	13,906	13,578	13,583	0	323	0	323	0	13,906	0	0	0	95	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	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2010	PAID ON PRINCIPAL		76,208	76,208	74,660	74,659	0	1,548	0	1,548	0	76,208	0	0	0	762	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		06/15/2010	PAID ON PRINCIPAL		3,470	3,470	3,366	3,346	0	124	0	124	0	3,470	0	0	0	35	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		06/15/2010	PAID ON PRINCIPAL		95,108	95,108	100,532	99,709	0	(4,602)	0	(4,602)	0	95,108	0	0	0	1,051	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		06/15/2010	PAID ON PRINCIPAL		33,212	33,212	35,107	34,914	0	(1,701)	0	(1,701)	0	33,212	0	0	0	209	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		06/15/2010	PAID ON PRINCIPAL		19,980	19,980	20,323	20,140	0	(160)	0	(160)	0	19,980	0	0	0	167	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		06/15/2010	PAID ON PRINCIPAL		126,174	126,174	127,968	127,081	0	(907)	0	(907)	0	126,174	0	0	0	892	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		06/15/2010	PAID ON PRINCIPAL		12,916	12,916	13,565	13,425	0	(510)	0	(510)	0	12,916	0	0	0	131	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		06/15/2010	PAID ON PRINCIPAL		174,507	174,507	173,170	173,495	0	1,012	0	1,012	0	174,507	0	0	0	1,959	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		06/15/2010	PAID ON PRINCIPAL		16,219	16,219	15,925	15,917	0	302	0	302	0	16,219	0	0	0	236	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		06/15/2010	PAID ON PRINCIPAL		57,159	57,159	56,591	56,566	0	593	0	593	0	57,159	0	0	0	806	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		06/15/2010	PAID ON PRINCIPAL		26,616	26,616	26,941	26,747	0	(131)	0	(131)	0	26,616	0	0	0	222	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		06/15/2010	PAID ON PRINCIPAL		82,331	82,331	83,926	83,436	0	(1,105)	0	(1,105)	0	82,331	0	0	0	1,156	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		06/15/2010	PAID ON PRINCIPAL		8,883	8,883	9,007	9,005	0	(122)	0	(122)	0	8,883	0	0	0	89	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		06/15/2010	PAID ON PRINCIPAL		16,598	16,598	16,834	16,738	0	(140)	0	(140)	0	16,598	0	0	0	140	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		06/15/2010	PAID ON PRINCIPAL		77,010	77,010	78,503	78,985	0	(1,975)	0	(1,975)	0	77,010	0	0	0	871	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		06/15/2010	PAID ON PRINCIPAL		133,454	133,454	133,308	133,329	0	125	0	125	0	133,454	0	0	0	1,346	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		06/15/2010	PAID ON PRINCIPAL		135,228	135,228	131,509	131,698	0	3,530	0	3,530	0	135,228	0	0	0	1,380	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		06/15/2010	PAID ON PRINCIPAL		51,791	51,791	51,981	51,968	0	(177)	0	(177)	0	51,791	0	0	0	516	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		06/15/2010	PAID ON PRINCIPAL		6,127	6,127	6,037	6,049	0	77	0	77	0	6,127	0	0	0	62	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		06/15/2010	PAID ON PRINCIPAL		2,668	2,668	2,639	2,637	0	31	0	31	0	2,668	0	0	0	27	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		06/15/2010	PAID ON PRINCIPAL		17,490	17,490	17,301	17,335	0	155	0	155	0	17,490	0	0	0	136	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		06/15/2010	PAID ON PRINCIPAL		121,502	121,502	119,262	119,595	0	1,907	0	1,907	0	121,502	0	0	0	1,213	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		06/15/2010	PAID ON PRINCIPAL		48,287	48,287	47,148	47,202	0	1,085	0	1,085	0	48,287	0	0	0	251	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		06/15/2010	PAID ON PRINCIPAL		63,128	63,128	62,295	62,277	0	851	0	851	0	63,128	0	0	0	334	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		06/15/2010	PAID ON PRINCIPAL		129,440	129,440	127,761	127,888	0	1,552	0	1,552	0	129,440	0	0	0	1,085	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		06/15/2010	PAID ON PRINCIPAL		39,923	39,923	39,367	39,404	0	518	0	518	0	39,923	0	0	0	309	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		06/15/2010	PAID ON PRINCIPAL		13,288	13,288	13,222	13,220	0	68	0	68	0	13,288	0	0	0	134	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		06/15/2010	PAID ON PRINCIPAL		78,589	78,589	76,219	75,801	0	2,788	0	2,788	0	78,589	0	0	0	407	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		06/15/2010	PAID ON PRINCIPAL		7,687	7,687	7,574	7,579	0	108	0	108	0	7,687	0	0	0	78	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		06/15/2010	PAID ON PRINCIPAL		3,412	3,412	3,367	3,365	0	48	0	48	0	3,412	0	0	0	36	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		06/15/2010	PAID ON PRINCIPAL		131,035	131,035	129,288	129,442	0	1,593	0	1,593	0	131,035	0	0	0	1,303	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		06/15/2010	PAID ON PRINCIPAL		88,553	88,553	88,214	88,229	0	323	0	323	0	88,553	0	0	0	540	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		06/15/2010	PAID ON PRINCIPAL		3,558	3,558	3,511	3,502	0	55	0	55	0	3,558	0	0	0	37	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2010	PAID ON PRINCIPAL		9,234	9,234	9,413	9,468	0	(233)	0	(233)	0	9,234	0	0	0	93	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2010	PAID ON PRINCIPAL		11,580	11,580	11,367	11,383	0	198	0	198	0	11,580	0	0	0	116	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2010	PAID ON PRINCIPAL		54,105	54,105	54,863	55,070	0	(965)	0	(965)	0	54,105	0	0	0	768	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 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.							
36201B RT 5	GNMA PASS TH #578398	6.000	06/15/2010	PAID ON PRINCIPAL		317,955	317,955	324,115	325,667	0	(7,712)	0	(7,712)	0	317,955	0	0	0	3,787	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077	6.000	06/15/2010	PAID ON PRINCIPAL		44,200	44,200	43,551	43,567	0	634	0	634	0	44,200	0	0	0	451	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	06/15/2010	PAID ON PRINCIPAL		47,108	47,108	46,417	46,413	0	696	0	696	0	47,108	0	0	0	275	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	06/15/2010	PAID ON PRINCIPAL		158,103	158,103	155,896	156,017	0	2,085	0	2,085	0	158,103	0	0	0	2,242	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	06/15/2010	PAID ON PRINCIPAL		6,903	6,903	6,709	6,693	0	210	0	210	0	6,903	0	0	0	68	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	06/15/2010	PAID ON PRINCIPAL		69,298	69,298	67,208	67,202	0	2,097	0	2,097	0	69,298	0	0	0	691	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	06/15/2010	PAID ON PRINCIPAL		28,484	28,484	28,974	28,747	0	(263)	0	(263)	0	28,484	0	0	0	140	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	06/15/2010	PAID ON PRINCIPAL		25,623	25,623	25,111	25,325	0	298	0	298	0	25,623	0	0	0	191	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	06/15/2010	PAID ON PRINCIPAL		253,885	253,885	250,116	250,614	0	3,271	0	3,271	0	253,885	0	0	0	1,818	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	06/15/2010	PAID ON PRINCIPAL		387,693	387,693	389,934	388,802	0	(1,109)	0	(1,109)	0	387,693	0	0	0	3,382	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	06/15/2010	PAID ON PRINCIPAL		64,917	64,917	64,212	64,258	0	659	0	659	0	64,917	0	0	0	356	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	06/15/2010	PAID ON PRINCIPAL		17,665	17,665	17,913	18,003	0	(338)	0	(338)	0	17,665	0	0	0	180	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	06/15/2010	PAID ON PRINCIPAL		146,599	146,599	148,652	148,709	0	(2,110)	0	(2,110)	0	146,599	0	0	0	838	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	06/15/2010	PAID ON PRINCIPAL		79,739	79,739	79,334	79,337	0	402	0	402	0	79,739	0	0	0	494	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	06/15/2010	PAID ON PRINCIPAL		135,258	135,258	137,878	138,475	0	(3,218)	0	(3,218)	0	135,258	0	0	0	1,398	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	06/15/2010	PAID ON PRINCIPAL		9,341	9,341	9,522	9,509	0	(167)	0	(167)	0	9,341	0	0	0	94	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	06/15/2010	PAID ON PRINCIPAL		2,602	2,602	2,617	2,619	0	(17)	0	(17)	0	2,602	0	0	0	20	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	06/15/2010	PAID ON PRINCIPAL		44,062	44,062	43,757	43,769	0	292	0	292	0	44,062	0	0	0	304	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	06/15/2010	PAID ON PRINCIPAL		117,431	117,431	118,734	118,087	0	(656)	0	(656)	0	117,431	0	0	0	1,054	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	06/15/2010	PAID ON PRINCIPAL		16,411	16,411	16,593	16,503	0	(92)	0	(92)	0	16,411	0	0	0	147	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	06/15/2010	PAID ON PRINCIPAL		31,111	31,111	31,553	31,316	0	(205)	0	(205)	0	31,111	0	0	0	258	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	06/15/2010	PAID ON PRINCIPAL		46,706	46,706	47,509	47,168	0	(461)	0	(461)	0	46,706	0	0	0	265	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	06/15/2010	PAID ON PRINCIPAL		57,519	57,519	59,847	59,664	0	(2,145)	0	(2,145)	0	57,519	0	0	0	573	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	06/15/2010	PAID ON PRINCIPAL		192,729	192,729	196,162	194,463	0	(1,734)	0	(1,734)	0	192,729	0	0	0	1,650	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	06/15/2010	PAID ON PRINCIPAL		23,481	23,481	23,462	23,459	0	22	0	22	0	23,481	0	0	0	217	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	06/15/2010	PAID ON PRINCIPAL		565,544	565,544	535,532	543,348	0	22,196	0	22,196	0	565,544	0	0	0	4,378	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	06/15/2010	PAID ON PRINCIPAL		89,564	89,564	84,890	85,802	0	3,762	0	3,762	0	89,564	0	0	0	508	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	06/15/2010	PAID ON PRINCIPAL		86,488	86,488	84,407	85,248	0	1,241	0	1,241	0	86,488	0	0	0	610	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	06/15/2010	PAID ON PRINCIPAL		53,966	53,966	52,668	53,151	0	815	0	815	0	53,966	0	0	0	364	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	06/15/2010	PAID ON PRINCIPAL		53,764	53,764	54,184	54,065	0	(301)	0	(301)	0	53,764	0	0	0	562	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	06/15/2010	PAID ON PRINCIPAL		5,100	5,100	5,199	5,237	0	(137)	0	(137)	0	5,100	0	0	0	51	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	06/15/2010	PAID ON PRINCIPAL		15,120	15,120	15,380	15,270	0	(151)	0	(151)	0	15,120	0	0	0	125	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	06/15/2010	PAID ON PRINCIPAL		276,699	276,699	281,454	279,360	0	(2,662)	0	(2,662)	0	276,699	0	0	0	2,594	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	06/15/2010	PAID ON PRINCIPAL		14,551	14,551	14,801	14,690	0	(139)	0	(139)	0	14,551	0	0	0	122	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	06/15/2010	PAID ON PRINCIPAL		162,655	162,655	164,968	163,832	0	(1,177)	0	(1,177)	0	162,655	0	0	0	1,366	12/15/2017	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)
36200E BQ 3	GNMA PASS TH #598647	5.500	06/15/2010	PAID ON PRINCIPAL		281,040	281,040	287,383	287,276	0	(6,236)	0	(6,236)	0	281,040	0	0	0	3,115	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	06/15/2010	PAID ON PRINCIPAL		43,372	43,372	44,119	43,853	0	(481)	0	(481)	0	43,372	0	0	0	362	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	06/15/2010	PAID ON PRINCIPAL		28,713	28,713	29,410	29,286	0	(574)	0	(574)	0	28,713	0	0	0	227	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	06/15/2010	PAID ON PRINCIPAL		74,831	74,831	74,892	74,843	0	(12)	0	(12)	0	74,831	0	0	0	665	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	06/15/2010	PAID ON PRINCIPAL		58,451	58,451	61,836	61,836	0	(3,384)	0	(3,384)	0	58,451	0	0	0	438	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	06/15/2010	PAID ON PRINCIPAL		43,883	43,883	44,219	44,117	0	(234)	0	(234)	0	43,883	0	0	0	312	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	06/15/2010	PAID ON PRINCIPAL		256,132	256,132	236,364	240,537	0	15,596	0	15,596	0	256,132	0	0	0	1,962	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	06/15/2010	PAID ON PRINCIPAL		118,829	118,829	119,331	119,191	0	(361)	0	(361)	0	118,829	0	0	0	865	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	06/15/2010	PAID ON PRINCIPAL		47,658	47,658	46,705	47,069	0	589	0	589	0	47,658	0	0	0	223	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	06/15/2010	PAID ON PRINCIPAL		316,699	316,699	308,881	311,586	0	5,114	0	5,114	0	316,699	0	0	0	2,171	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	06/15/2010	PAID ON PRINCIPAL		972,091	972,091	972,881	972,001	0	90	0	90	0	972,091	0	0	0	7,145	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	06/15/2010	PAID ON PRINCIPAL		221,101	221,101	219,857	220,061	0	1,040	0	1,040	0	221,101	0	0	0	1,867	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	06/15/2010	PAID ON PRINCIPAL		262,700	262,700	248,446	251,237	0	11,462	0	11,462	0	262,700	0	0	0	2,063	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	06/15/2010	PAID ON PRINCIPAL		68,855	68,855	64,835	65,549	0	3,306	0	3,306	0	68,855	0	0	0	526	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	06/15/2010	PAID ON PRINCIPAL		29,125	29,125	27,582	27,926	0	1,199	0	1,199	0	29,125	0	0	0	215	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	06/15/2010	PAID ON PRINCIPAL		319,257	319,257	315,416	316,027	0	3,230	0	3,230	0	319,257	0	0	0	2,564	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	06/15/2010	PAID ON PRINCIPAL		168,657	168,657	169,447	169,001	0	(344)	0	(344)	0	168,657	0	0	0	1,434	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	06/15/2010	PAID ON PRINCIPAL		92,584	92,584	91,427	91,905	0	679	0	679	0	92,584	0	0	0	691	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	06/15/2010	PAID ON PRINCIPAL		1,963	1,963	1,975	1,971	0	(8)	0	(8)	0	1,963	0	0	0	14	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	06/15/2010	PAID ON PRINCIPAL		65,021	65,021	65,326	65,198	0	(177)	0	(177)	0	65,021	0	0	0	463	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	06/15/2010	PAID ON PRINCIPAL		133,528	133,528	132,776	133,015	0	513	0	513	0	133,528	0	0	0	892	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	06/15/2010	PAID ON PRINCIPAL		12,415	12,415	13,134	13,134	0	(719)	0	(719)	0	12,415	0	0	0	93	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	06/15/2010	PAID ON PRINCIPAL		26,738	26,738	28,286	28,286	0	(1,548)	0	(1,548)	0	26,738	0	0	0	199	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	06/15/2010	PAID ON PRINCIPAL		32,698	32,698	34,591	34,591	0	(1,893)	0	(1,893)	0	32,698	0	0	0	246	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	06/15/2010	PAID ON PRINCIPAL		61,259	61,259	61,718	61,564	0	(306)	0	(306)	0	61,259	0	0	0	535	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	06/15/2010	PAID ON PRINCIPAL		268,180	268,180	270,192	269,707	0	(1,527)	0	(1,527)	0	268,180	0	0	0	1,132	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	06/15/2010	PAID ON PRINCIPAL		87,443	87,443	86,350	86,759	0	685	0	685	0	87,443	0	0	0	651	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	06/15/2010	PAID ON PRINCIPAL		115,469	115,469	116,137	115,932	0	(463)	0	(463)	0	115,469	0	0	0	730	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	06/15/2010	PAID ON PRINCIPAL		306,017	306,017	282,827	287,418	0	18,599	0	18,599	0	306,017	0	0	0	2,148	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	06/15/2010	PAID ON PRINCIPAL		42,581	42,581	40,318	40,852	0	1,728	0	1,728	0	42,581	0	0	0	282	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	06/15/2010	PAID ON PRINCIPAL		141,373	141,373	132,203	133,434	0	7,938	0	7,938	0	141,373	0	0	0	1,034	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	06/15/2010	PAID ON PRINCIPAL		78,528	78,528	74,240	75,159	0	3,370	0	3,370	0	78,528	0	0	0	524	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	06/15/2010	PAID ON PRINCIPAL		275,493	275,493	254,799	259,808	0	15,685	0	15,685	0	275,493	0	0	0	3,055	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	06/15/2010	PAID ON PRINCIPAL		171,486	171,486	168,056	169,396	0	2,090	0	2,090	0	171,486	0	0	0	1,405	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	06/15/2010	PAID ON PRINCIPAL		7,377	7,377	7,003	7,077	0	300	0	300	0	7,377	0	0	0	55	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	06/15/2010	PAID ON PRINCIPAL		24,397	24,397	23,162	23,459	0	938	0	938	0	24,397	0	0	0	182	09/15/2033	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 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 QX 1	GNMA PASS TH #620670 4.500		06/15/2010	PAID ON PRINCIPAL		137,383	137,383	130,085	131,540	0	5,843	0	5,843	0	137,383	0	0	0	1,502	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		06/15/2010	PAID ON PRINCIPAL		233,511	233,511	235,263	234,369	0	(857)	0	(857)	0	233,511	0	0	0	2,002	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		06/15/2010	PAID ON PRINCIPAL		164,836	164,836	166,021	165,430	0	(594)	0	(594)	0	164,836	0	0	0	1,381	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2010	PAID ON PRINCIPAL		544,518	544,518	553,415	550,597	0	(6,079)	0	(6,079)	0	544,518	0	0	0	6,292	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2010	PAID ON PRINCIPAL		41,744	41,744	42,426	42,185	0	(442)	0	(442)	0	41,744	0	0	0	445	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2010	PAID ON PRINCIPAL		65,527	65,527	64,739	64,963	0	564	0	564	0	65,527	0	0	0	657	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2010	PAID ON PRINCIPAL		146,677	146,677	149,074	148,514	0	(1,837)	0	(1,837)	0	146,677	0	0	0	1,677	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2010	PAID ON PRINCIPAL		407,252	407,252	402,542	403,751	0	3,501	0	3,501	0	407,252	0	0	0	2,713	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2010	PAID ON PRINCIPAL		28,297	28,297	27,970	28,053	0	244	0	244	0	28,297	0	0	0	240	11/15/2035	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2010	PAID ON PRINCIPAL		1,834	1,834	1,880	1,891	0	(56)	0	(56)	0	1,834	0	0	0	25	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2010	PAID ON PRINCIPAL		6,325	6,325	6,482	6,542	0	(217)	0	(217)	0	6,325	0	0	0	94	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2010	PAID ON PRINCIPAL		364,604	364,604	355,830	358,553	0	6,050	0	6,050	0	364,604	0	0	0	2,662	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2010	PAID ON PRINCIPAL		77,345	77,345	84,389	82,421	0	(5,075)	0	(5,075)	0	77,345	0	0	0	948	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2010	PAID ON PRINCIPAL		94,432	94,432	102,220	99,388	0	(4,956)	0	(4,956)	0	94,432	0	0	0	1,257	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2010	PAID ON PRINCIPAL		214,751	214,751	226,503	222,570	0	(7,819)	0	(7,819)	0	214,751	0	0	0	2,267	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2010	PAID ON PRINCIPAL		1,131,185	1,131,185	1,191,014	1,177,702	0	(46,518)	0	(46,518)	0	1,131,185	0	0	0	14,010	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2010	PAID ON PRINCIPAL		130,264	130,264	139,543	137,621	0	(7,356)	0	(7,356)	0	130,264	0	0	0	1,497	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2010	PAID ON PRINCIPAL		159,017	159,017	170,317	168,009	0	(8,991)	0	(8,991)	0	159,017	0	0	0	1,886	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2010	PAID ON PRINCIPAL		101,098	101,098	108,309	107,059	0	(5,961)	0	(5,961)	0	101,098	0	0	0	1,340	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2010	PAID ON PRINCIPAL		759,729	759,729	747,703	750,208	0	9,521	0	9,521	0	759,729	0	0	0	6,303	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 4.375		06/20/2010	PAID ON PRINCIPAL		4,445	4,445	4,455	4,434	0	11	0	11	0	4,445	0	0	0	32	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 3.125		06/20/2010	PAID ON PRINCIPAL		11,531	11,531	11,557	11,436	0	96	0	96	0	11,531	0	0	0	60	10/20/2026	1
59022U AA 1	MLMT 2005-GN1 A 5.145		06/16/2010	PAID ON PRINCIPAL		106,707	106,707	109,727	109,727	0	(3,020)	0	(3,020)	0	106,707	0	0	0	916	06/16/2023	1
831641 DK 8	SBIC 2002-P10B 1 5.199		05/10/2010	PAID ON PRINCIPAL		123,857	123,857	123,857	123,857	0	0	0	0	0	123,857	0	0	0	1,570	08/01/2012	1
						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999	Total - Bonds - U.S. Government					273,012,006	268,624,936	273,734,198	274,385,982	0	(1,395,330)	28,463	(1,423,793)	0	272,962,188	0	49,818	49,818	2,337,677	XXX	XXX
<b>Bonds - All Other Government</b>																					
135087 WX 8	CANADA TREASURY BONDS 5.500	C..	06/01/2010	MATURED		40,000,000	40,000,000	42,440,450	40,329,103	0	(329,103)	0	(329,103)	0	40,000,000	0	0	0	1,100,000	06/01/2010	1FE
D20658 C4 6	BUNDESobligation (EUR) 3.250	D..	04/09/2010	MATURED		4,715,900	4,715,900	5,124,535	5,018,495	0	(1,367)	0	(1,367)	89,826	5,106,954	(391,054)	0	(391,054)	153,267	04/09/2010	1FE
84611L AD 0	SOVRISC BV (144A) 5.250	F..	06/07/2010	REDEEMED		3,432,848	3,432,848	3,420,290	3,429,071	0	1,181	0	1,181	0	3,430,252	0	2,596	2,596	90,112	05/03/2011	1FE
G92450 TF 5	UK GILT TREASURY (GBP) 4.750	D..	06/07/2010	MATURED		16,666,950	16,666,950	23,342,807	18,614,702	0	(25,838)	0	(25,838)	4,593,642	23,182,506	(6,515,556)	0	(6,515,556)	395,840	06/07/2010	1FE
30215Z FJ 4	EXPORT DEVELOPMENT CAN 6.200	C..	06/22/2010	MATURED		15,250,000	15,250,000	15,883,315	15,298,985	0	(48,985)	0	(48,985)	0	15,250,000	0	0	0	472,750	06/22/2010	1FE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1099999	Total - Bonds - All Other Government					80,065,698	80,065,698	90,211,398	82,690,356	0	(404,112)	0	(404,112)	4,683,468	86,969,711	(6,906,609)	2,596	(6,904,014)	2,211,969	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
20772G KD 9	CONNECTICUT GENERAL OB 230		04/08/2010	BAS-MERRILL LYNCH		62,975,000	62,975,000	62,975,000	62,975,000	0	0	0	0	0	62,975,000	0	0	0	18,082	03/01/2023	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
452151 PF	4		04/08/2010	BAS-MERRILL LYNCH		12,940,962	12,365,000	13,753,960	13,009,093	0	(40,805)	0	(40,805)	0	12,968,288	0	(27,327)	(27,327)	72,129	03/01/2017	1FE
452150 PC	3		04/02/2010	REDEEMED		6,480,000	6,480,000	6,181,013	6,317,093	0	4,536	0	4,536	0	6,321,629	0	158,371	158,371	162,900	04/01/2018	1FE
452151 RF	2		04/06/2010	BAS-MERRILL LYNCH		12,071,460	11,400,000	12,609,312	12,023,238	0	(33,402)	0	(33,402)	0	11,989,836	0	81,624	81,624	60,167	09/01/2016	1FE
658256 KD	3		04/07/2010	BB&T CAPITAL MARKETS		34,285,000	34,285,000	34,285,000	34,285,000	0	0	0	0	0	34,285,000	0	0	0	9,412	06/01/2019	1FE
882719 A@	6		06/01/2010	REDEEMED		68,471	68,471	69,242	68,590	0	(23)	0	(23)	0	68,567	0	(95)	(95)	712	12/01/2013	6*
977055 Z5	4		05/01/2010	REDEEMED		765,000	765,000	744,169	755,422	0	444	0	444	0	755,866	0	9,134	9,134	20,273	11/01/2016	1FE
1799999.				Total - Bonds - U.S. States, Territories & Possessions		129,585,893	128,338,471	130,617,696	129,433,436	0	(69,250)	0	(69,250)	0	129,364,186	0	221,707	221,707	343,674	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
510336 LX	6		05/01/2010	REDEEMED		10,000,000	10,000,000	9,881,300	9,988,700	0	11,300	0	11,300	0	10,000,000	0	0	0	262,500	05/01/2025	1FE
613340 B5	6		06/01/2010	MATURED		10,000,000	10,000,000	10,480,400	10,057,700	0	(57,700)	0	(57,700)	0	10,000,000	0	0	0	250,000	06/01/2010	1FE
821686 VT	6		04/08/2010	MORGAN STANLEY		49,100,000	49,100,000	49,100,000	49,100,000	0	0	0	0	0	49,100,000	0	0	0	15,402	12/01/2031	1FE
915464 AT	8		04/01/2010	PAID ON PRINCIPAL		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	7,560	04/01/2013	1
2499999.				Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions		69,340,000	69,340,000	69,701,700	69,386,400	0	(46,400)	0	(46,400)	0	69,340,000	0	0	0	535,462	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
165843 BT	9		05/01/2010	MATURED		145,000	145,000	147,165	145,006	0	(6)	0	(6)	0	145,000	0	0	0	5,709	05/01/2010	1
260480 AX	6		05/01/2010	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,270	05/01/2012	1
26442T AA	5		04/01/2010	GOLDMAN SACHS & CO		1,056,790	1,000,000	1,014,244	1,018,571	0	(996)	3,261	(4,257)	0	1,014,314	0	42,476	42,476	21,700	04/01/2014	1FE
45200F EG	0		04/08/2010	GOLDMAN SACHS & CO		10,325,000	10,325,000	10,325,000	10,325,000	0	0	0	0	0	10,325,000	0	0	0	2,854	07/01/2038	1FE
574217 VC	6		04/08/2010	GOLDMAN SACHS & CO		9,135,000	9,135,000	9,135,000	9,135,000	0	0	0	0	0	9,135,000	0	0	0	2,222	07/01/2036	1FE
575579 TK	3		04/07/2010	GOLDMAN SACHS & CO		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	6,402	07/01/2026	1FE
000000 00	0		04/01/2010	REDEEMED		645,000	645,000	645,000	645,000	0	0	0	0	0	645,000	0	0	0	12,549	10/01/2024	6*
621800 AS	0		06/15/2010	PAID ON PRINCIPAL		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,429	06/15/2017	1
631663 KF	7		04/07/2010	GOLDMAN SACHS & CO		22,700,000	22,700,000	22,700,000	22,700,000	0	0	0	0	0	22,700,000	0	0	0	5,790	11/15/2025	1FE
659009 GB	4		06/01/2010	MATURED		90,000	90,000	94,366	90,060	0	(60)	0	(60)	0	90,000	0	0	0	3,600	06/01/2010	1
64972F SE	7		04/08/2010	GOLDMAN SACHS & CO		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	2,726	06/15/2024	1FE
64971K EF	9		05/01/2010	MATURED		200,000	200,000	226,290	200,642	0	(642)	0	(642)	0	200,000	0	0	0	6,500	05/01/2010	1FE
660065 AE	3		04/01/2010	PAID ON PRINCIPAL		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,243	04/01/2016	1
762243 MY	6		04/08/2010	GOLDMAN SACHS & CO		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	10,800	05/01/2035	1FE
786004 KK	6		06/01/2010	PAID ON PRINCIPAL		5,000	5,000	5,131	5,017	0	(17)	0	(17)	0	5,000	0	0	0	153	06/01/2011	1
867689 AN	1		04/01/2010	PAID ON PRINCIPAL		70,000	70,000	71,226	70,209	0	(209)	0	(209)	0	70,000	0	0	0	2,231	10/01/2012	1
88283L CK	0		04/08/2010	FIRST SOUTHWEST CO.		11,166,300	10,000,000	11,120,200	11,055,700	0	(53,500)	0	(53,500)	0	11,002,200	0	164,100	164,100	240,000	04/01/2015	1FE
914811 EG	5		06/01/2010	PAID ON PRINCIPAL		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	550	06/01/2012	2FE
956432 ES	3		05/15/2010	PAID ON PRINCIPAL		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,880	11/15/2017	1
97710N S2	3		06/01/2010	PAID ON PRINCIPAL		65,000	65,000	64,663	64,873	0	127	0	127	0	65,000	0	0	0	1,755	06/01/2014	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 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.							
199902 BV 8	COMANCHE CO HOME FIN M 6.000.....		05/01/2010	PAID ON PRINCIPAL.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	900	11/01/2013	1FE.....
31349G 5Z 8	FH (ARM) #755364 2.598.....		06/15/2010	PAID ON PRINCIPAL.....		2,592	2,592	2,613	2,574	0	18	0	18	0	2,592	0	0	0	10	01/01/2029	1.....
31349S KR 3	FH (3/1 ARM) #781204 2.605.....		06/15/2010	PAID ON PRINCIPAL.....		43,567	43,567	43,513	43,280	0	287	0	287	0	43,567	0	0	0	207	02/01/2034	1.....
31295N AQ 1	FH (5/1 ARM) #789015 2.605.....		06/15/2010	PAID ON PRINCIPAL.....		874	874	877	859	0	15	0	15	0	874	0	0	0	4	02/01/2032	1.....
31292G PC 4	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		12,198	12,198	12,007	12,031	0	167	0	167	0	12,198	0	0	0	182	09/15/2025	1.....
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000.....		06/15/2010	PAID ON PRINCIPAL.....		5,902	5,902	5,827	5,822	0	80	0	80	0	5,902	0	0	0	64	10/15/2029	1.....
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		9,315	9,315	9,169	9,187	0	127	0	127	0	9,315	0	0	0	116	09/15/2025	1.....
31335G NC 5	FHLMC GOLD PASSTHRU 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		10,576	10,576	9,876	10,119	0	457	0	457	0	10,576	0	0	0	132	04/15/2026	1.....
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		32,482	32,482	30,330	31,173	0	1,309	0	1,309	0	32,482	0	0	0	177	04/15/2026	1.....
31294J PK 8	FHLMC GOLD PASSTHRU 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		26,885	26,885	25,952	26,684	0	201	0	201	0	26,885	0	0	0	292	04/15/2011	1.....
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000.....		06/15/2010	PAID ON PRINCIPAL.....		9,081	9,081	8,945	9,042	0	39	0	39	0	9,081	0	0	0	100	12/15/2010	1.....
31335K HL 3	FHLMC GOLD PASSTHRU 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		10,267	10,267	9,911	10,191	0	76	0	76	0	10,267	0	0	0	112	04/15/2011	1.....
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000.....		06/15/2010	PAID ON PRINCIPAL.....		254,285	254,285	255,596	255,086	0	(802)	0	(802)	0	254,285	0	0	0	2,062	11/15/2017	1.....
3128GW US 5	FHLMC GOLD PASSTHRU 5.000.....		06/15/2010	PAID ON PRINCIPAL.....		78,250	78,250	78,299	78,268	0	(18)	0	(18)	0	78,250	0	0	0	622	11/15/2017	1.....
31283J QC 8	FHLMC GOLD PASSTHRU 6.000.....		06/15/2010	PAID ON PRINCIPAL.....		26,144	26,144	24,674	25,927	0	217	0	217	0	26,144	0	0	0	225	01/15/2011	1.....
31283J RT 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		10,366	10,366	10,395	10,345	0	21	0	21	0	10,366	0	0	0	126	03/15/2011	1.....
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		114,915	114,915	119,377	120,436	0	(5,521)	0	(5,521)	0	114,915	0	0	0	1,323	04/15/2022	1.....
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		760	760	753	753	0	7	0	7	0	760	0	0	0	7	08/15/2018	1.....
31385S B4 9	FN (ARM) #550959 3.265.....		06/25/2010	PAID ON PRINCIPAL.....		3,452	3,452	3,507	3,420	0	32	0	32	0	3,452	0	0	0	29	08/01/2029	1.....
31385S B4 9	FN (ARM) #550959 3.318.....		05/25/2010	PAID ON PRINCIPAL.....		2,901	2,901	2,946	2,873	0	27	0	27	0	2,901	0	0	0	16	08/01/2029	1.....
31385S B4 9	FN (ARM) #550959 3.334.....		04/25/2010	PAID ON PRINCIPAL.....		3,088	3,088	3,137	3,059	0	29	0	29	0	3,088	0	0	0	9	08/01/2029	1.....
31379X VF 9	FN (10/1 ARM #432714 4.221.....		05/25/2010	PAID ON PRINCIPAL.....		4,134	4,134	4,198	4,120	0	14	0	14	0	4,134	0	0	0	22	12/01/2027	1.....
31379X VF 9	FN (10/1 ARM #432714 4.301.....		06/25/2010	PAID ON PRINCIPAL.....		62,835	62,835	63,799	62,617	0	219	0	219	0	62,835	0	0	0	667	12/01/2027	1.....
31402Q 5N 7	FN (10/1 ARM #735353 5.156.....		06/25/2010	PAID ON PRINCIPAL.....		314,747	314,747	332,517	332,517	0	(17,771)	0	(17,771)	0	314,747	0	0	0	4,066	03/25/2035	1.....
31402Q 5N 7	FN (10/1 ARM #735353 5.165.....		05/25/2010	PAID ON PRINCIPAL.....		366,701	366,701	387,405	387,405	0	(20,704)	0	(20,704)	0	366,701	0	0	0	1,596	03/25/2035	1.....
31405T ZC 9	FN (10/1 ARM #799139 5.080.....		05/25/2010	PAID ON PRINCIPAL.....		1,907	1,907	1,916	1,909	0	(1)	0	(1)	0	1,907	0	0	0	9	04/01/2035	1.....
31405T ZC 9	FN (10/1 ARM #799139 5.081.....		06/25/2010	PAID ON PRINCIPAL.....		2,437	2,437	2,448	2,439	0	(2)	0	(2)	0	2,437	0	0	0	31	04/01/2035	1.....
31402D GG 9	FN (3/1 ARM) #725699 3.063.....		06/25/2010	PAID ON PRINCIPAL.....		3,518	3,518	3,533	3,489	0	29	0	29	0	3,518	0	0	0	29	08/01/2034	1.....
31402D GG 9	FN (3/1 ARM) #725699 3.217.....		05/25/2010	PAID ON PRINCIPAL.....		9,043	9,043	9,082	8,968	0	75	0	75	0	9,043	0	0	0	38	08/01/2034	1.....
31404M BN 7	FN (3/1 ARM) #772345 2.244.....		06/25/2010	PAID ON PRINCIPAL.....		39,224	39,224	39,249	38,667	0	558	0	558	0	39,224	0	0	0	147	03/01/2034	1.....
31405N 4F 9	FN (3/1 ARM) #794722 3.087.....		06/25/2010	PAID ON PRINCIPAL.....		181,615	181,615	180,133	178,816	0	2,800	0	2,800	0	181,615	0	0	0	502	10/01/2034	1.....
31385H 6B 3	FN (5/1 ARM) #545466 2.454.....		06/25/2010	PAID ON PRINCIPAL.....		1,484	1,484	1,493	1,467	0	18	0	18	0	1,484	0	0	0	6	01/01/2032	1.....
31389D W4 5	FN (5/1 ARM) #622667 2.375.....		06/25/2010	PAID ON PRINCIPAL.....		6,052	6,052	6,082	5,993	0	60	0	60	0	6,052	0	0	0	24	12/01/2031	1.....
31371F EG 3	FNMA PASS TH #00250435 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		5,319	5,319	5,236	5,287	0	32	0	32	0	5,319	0	0	0	58	01/25/2011	1.....
31360M 4P 2	FNMA PASS TH #10730 13.500.....		06/25/2010	PAID ON PRINCIPAL.....		205	205	214	215	0	(10)	0	(10)	0	205	0	0	0	5	12/25/2014	1.....
31368S RF 8	FNMA PASS TH #198586 10.500.....		06/25/2010	PAID ON PRINCIPAL.....		950	950	1,026	959	0	(9)	0	(9)	0	950	0	0	0	17	05/25/2012	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.							
31371F AL 6	FNMA PASS TH #250311 7.500.....		06/25/2010	PAID ON PRINCIPAL.....		3,201	3,201	3,229	3,189	.0	.11	.0	.11	.0	3,201	.0	.0	.0	.36	08/25/2010	1.....
31371F B4 3	FNMA PASS TH #250359 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		2,952	2,952	2,832	2,860	.0	.92	.0	.92	.0	2,952	.0	.0	.0	.29	10/25/2025	1.....
31371F E9 9	FNMA PASS TH #250460 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		16,280	16,280	15,618	15,782	.0	.498	.0	.498	.0	16,280	.0	.0	.0	.192	01/25/2026	1.....
31371M DT 1	FNMA PASS TH #255814 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		104,173	104,173	104,149	104,033	.0	.140	.0	.140	.0	104,173	.0	.0	.0	1,196	08/25/2035	1.....
31371M 3W 5	FNMA PASS TH #256513 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		53,670	53,670	52,412	52,544	.0	1,127	.0	1,127	.0	53,670	.0	.0	.0	.592	12/25/2036	1.....
31373D EF 8	FNMA PASS TH #290034 7.500.....		06/25/2010	PAID ON PRINCIPAL.....		48,225	48,225	47,441	47,682	.0	.543	.0	.543	.0	48,225	.0	.0	.0	.411	08/25/2024	1.....
31373U BT 3	FNMA PASS TH #303450 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		4,036	4,036	3,872	3,908	.0	.128	.0	.128	.0	4,036	.0	.0	.0	.46	08/25/2025	1.....
31373U QP 5	FNMA PASS TH #303862 7.500.....		06/25/2010	PAID ON PRINCIPAL.....		14,384	14,384	14,416	14,326	.0	.58	.0	.58	.0	14,384	.0	.0	.0	.171	02/25/2011	1.....
31375F MB 1	FNMA PASS TH #333454 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		140,738	140,738	135,021	136,271	.0	4,467	.0	4,467	.0	140,738	.0	.0	.0	2,057	02/25/2026	1.....
31382M ZX 5	FNMA PASS TH #486858 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		65,875	65,875	66,657	66,446	.0	(.571)	.0	(.571)	.0	65,875	.0	.0	.0	.999	03/25/2029	1.....
31383P 2Y 1	FNMA PASS TH #509391 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		369	369	362	362	.0	.7	.0	.7	.0	369	.0	.0	.0	.4	09/25/2029	1.....
31383V ED 1	FNMA PASS TH #514132 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		6,035	6,035	5,939	5,933	.0	.101	.0	.101	.0	6,035	.0	.0	.0	.39	08/25/2029	1.....
31384D EP 3	FNMA PASS TH #520442 7.000.....		06/25/2010	PAID ON PRINCIPAL.....		304	304	308	311	.0	(.8)	.0	(.8)	.0	304	.0	.0	.0	.4	10/25/2029	1.....
31360G 4K 6	FNMA PASS TH #6226 11.000.....		06/25/2010	PAID ON PRINCIPAL.....		500	500	528	499	.0	.1	.0	.1	.0	500	.0	.0	.0	.9	12/25/2015	1.....
31389S 3C 6	FNMA PASS TH #634495 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		67,002	67,002	68,305	68,155	.0	(1,153)	.0	(1,153)	.0	67,002	.0	.0	.0	.473	03/25/2017	1.....
31391T UL 0	FNMA PASS TH #676587 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		123,494	123,494	123,995	123,784	.0	(.291)	.0	(.291)	.0	123,494	.0	.0	.0	1,175	12/25/2032	1.....
31360H UK 5	FNMA PASS TH #6886 11.000.....		06/25/2010	PAID ON PRINCIPAL.....		485	485	504	483	.0	.2	.0	.2	.0	485	.0	.0	.0	.8	08/25/2015	1.....
31360J BB 2	FNMA PASS TH #7234 11.000.....		06/25/2010	PAID ON PRINCIPAL.....		2,932	2,932	3,045	2,920	.0	.11	.0	.11	.0	2,932	.0	.0	.0	.51	08/25/2011	1.....
31402R F9 5	FNMA PASS TH #735592 5.000.....		06/25/2010	PAID ON PRINCIPAL.....		1,461,464	1,461,464	1,396,839	1,414,766	.0	46,698	.0	46,698	.0	1,461,464	.0	.0	.0	13,209	05/25/2034	1.....
31403D SP 5	FNMA PASS TH #745826 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		389,563	389,563	388,087	388,109	.0	1,453	.0	1,453	.0	389,563	.0	.0	.0	3,649	07/25/2036	1.....
31405N TV 7	FNMA PASS TH #794464 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		266,845	266,845	273,724	274,446	.0	(7,601)	.0	(7,601)	.0	266,845	.0	.0	.0	1,996	09/25/2034	1.....
31406Y TU 4	FNMA PASS TH #824163 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		379,859	379,859	383,717	382,043	.0	(2,184)	.0	(2,184)	.0	379,859	.0	.0	.0	4,496	04/25/2035	1.....
31407B XH 7	FNMA PASS TH #826080 5.000.....		06/25/2010	PAID ON PRINCIPAL.....		3,025,512	3,025,512	3,150,375	3,150,375	.0	(124,863)	.0	(124,863)	.0	3,025,512	.0	.0	.0	30,963	07/25/2035	1.....
31408G ZW 0	FNMA PASS TH #851357 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		116,292	116,292	117,723	117,195	.0	(.902)	.0	(.902)	.0	116,292	.0	.0	.0	1,208	02/25/2036	1.....
31408J D4 0	FNMA PASS TH #852523 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		128,307	128,307	127,565	127,665	.0	.642	.0	.642	.0	128,307	.0	.0	.0	1,168	01/25/2036	1.....
31409T QM 3	FNMA PASS TH #878060 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		166,934	166,934	164,163	164,967	.0	1,968	.0	1,968	.0	166,934	.0	.0	.0	2,083	03/25/2036	1.....
31410P VC 4	FNMA PASS TH #893511 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		53,924	53,924	53,983	53,977	.0	(.54)	.0	(.54)	.0	53,924	.0	.0	.0	.524	08/25/2036	1.....
31410U 3G 5	FNMA PASS TH #898199 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		313,666	313,666	315,234	314,526	.0	(.861)	.0	(.861)	.0	313,666	.0	.0	.0	3,062	11/25/2036	1.....
31411A RJ 6	FNMA PASS TH #902389 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		163,890	163,890	161,765	162,164	.0	1,726	.0	1,726	.0	163,890	.0	.0	.0	1,601	11/25/2036	1.....
31411Y VZ 3	FNMA PASS TH #918732 5.500.....		06/25/2010	PAID ON PRINCIPAL.....		98,475	98,475	96,352	96,752	.0	1,723	.0	1,723	.0	98,475	.0	.0	.0	1,024	06/25/2037	1.....
414158 NU 5	HARRIS CO HSG FIN CORP 6.700.....		06/01/2010	PAID ON PRINCIPAL.....		9,000	9,000	8,885	8,917	.0	.83	.0	.83	.0	9,000	.0	.0	.0	.302	06/01/2025	1.....
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600.....		06/01/2010	PAID ON PRINCIPAL.....		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.700	06/01/2017	1FE.....
3133T5 LL 5	FHR 1727 I CMO 6.500.....		06/15/2010	PAID ON PRINCIPAL.....		295,584	295,584	294,891	294,884	.0	.699	.0	.699	.0	295,584	.0	.0	.0	3,512	05/15/2024	1.....
3133TB JR 2	FHR 1998 PE CMO 7.500.....		06/17/2010	PAID ON PRINCIPAL.....		12,945	12,945	13,431	12,908	.0	.37	.0	.37	.0	12,945	.0	.0	.0	.195	10/17/2027	1.....
31393J NM 6	FHR 2557 OH CMO 5.500.....		06/15/2010	PAID ON PRINCIPAL.....		1,841,027	1,841,027	1,877,272	1,844,032	.0	(3,005)	.0	(3,005)	.0	1,841,027	.0	.0	.0	17,023	06/15/2031	1.....
31393R PW 4	FHR 2630 HA CMO 3.000.....		06/15/2010	PAID ON PRINCIPAL.....		225,107	225,107	229,398	229,040	.0	(3,933)	.0	(3,933)	.0	225,107	.0	.0	.0	1,087	01/15/2017	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 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)
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/08/2010	PAID ON PRINCIPAL		17,130	17,130	17,130	17,130	0	0	0	0	0	17,130	0	0	0	199	07/10/2031	2FE
000000 00 0	ENHANCED ALABAMA SER 2		05/13/2010	TRAVELERS P/C OF AMERICA		273,892	273,892	273,892	273,892	0	0	0	0	0	273,892	0	0	0	0	03/01/2014	1FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		06/01/2010	MATURED		4,472	4,472	4,472	4,472	0	0	0	0	0	4,472	0	0	0	528	03/01/2013	1FE
29356J AA 5	ENSCO OFFSHORE 4.650		04/15/2010	PAID ON PRINCIPAL		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	1,418	10/15/2020	1FE
29358B AA 0	ENSCO OFFSHORE 6.360		06/01/2010	PAID ON PRINCIPAL		26,665	26,665	29,309	28,153	0	(1,487)	0	(1,487)	0	26,665	0	0	0	848	12/01/2015	1
345397 ST 1	FORD MOTOR CREDIT 7.875		06/15/2010	MATURED		4,000,000	4,000,000	3,981,176	3,994,826	0	5,174	0	5,174	0	4,000,000	0	0	0	157,500	06/15/2010	4FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		06/23/2010	PAID ON PRINCIPAL		86,616	86,616	86,616	86,616	0	0	0	0	0	86,616	0	0	0	898	09/20/2020	3FE
370425 RD 4	GENERAL MOTORSCORP		12/02/2009	PRIOR YEAR ADJUSTMENT		0	0	0	746	0	0	0	0	0	746	0	(746)	(746)	0	01/14/2010	4FE
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250		04/16/2010	CITIGROUP GLOBAL MARKET		1,021,250	1,000,000	849,840	902,883	0	23,605	0	23,605	0	926,488	0	94,762	94,762	9,868	03/02/2011	4FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		06/02/2010	PAID ON PRINCIPAL		202,388	202,388	200,356	200,863	0	1,525	0	1,525	0	202,388	0	0	0	1,650	04/30/2018	1FE
502413 AQ 0	L-3 COMMUNICATIONS COR 6.125		06/21/2010	REDEEMED		255,105	250,000	245,625	246,464	0	361	0	361	0	246,826	0	8,279	8,279	6,635	01/15/2014	3FE
000000 00 0	LOUISIANA TAX CREDIT N		04/15/2010	MATURED		51,595	51,595	51,595	51,595	0	0	0	0	0	51,595	0	0	0	5,708	03/01/2013	1FE
589331 AN 7	MERCK & CO INC 5.000		03/29/2010	BAS-MERRILL LYNCH		0	0	0	0	0	0	0	0	0	0	0	0	0	12,639	06/30/2019	1FE
617446 DX 4	MORGAN STANLEY DEAN WI 8.000		06/15/2010	MATURED		93,000	93,000	107,944	94,142	0	(1,142)	0	(1,142)	0	93,000	0	0	0	3,720	06/15/2010	1FE
651229 AE 6	NEWELL RUBBERMAID 4.000		05/01/2010	MATURED		849,000	849,000	846,146	848,763	0	238	0	238	0	849,000	0	0	0	16,980	05/01/2010	2FE
670768 AA 8	NYNEX CORP 9.550		05/01/2010	MATURED		576,519	576,519	697,110	580,327	0	(3,808)	0	(3,808)	0	576,519	0	0	0	27,529	05/01/2010	1FE
674599 BW 4	OCCIDENTAL PETROLEUM 7.000		03/29/2010	WELLS FARGO SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	29,167	11/01/2013	1FE
713448 BN 7	PEPSICO INC 4.500		04/01/2010	RBC CAPITAL MARKETS		1,006,310	1,000,000	996,650	996,650	0	2	0	2	0	996,652	0	9,658	9,658	10,375	01/15/2020	1FE
71646Y AA 4	PETRODRILL FIVE LTD 4.390		04/15/2010	PAID ON PRINCIPAL		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
742718 BZ 1	PROCTER & GAMBLE CO 4.850		04/05/2010	J P MORGAN CHASE SECURIT		2,169,580	2,000,000	2,192,960	2,207,624	0	(8,068)	6,596	(14,664)	0	2,192,960	0	(23,380)	(23,380)	30,447	12/15/2015	1FE
779382 AJ 9	ROWAN COMPANIES 4.330		05/10/2010	PAID ON PRINCIPAL		250,006	250,006	256,848	256,290	0	(6,284)	0	(6,284)	0	250,006	0	0	0	5,413	05/01/2019	1
824348 AN 6	SHERWIN-WILLIAMS 3.125		04/06/2010	DEUTSCHE BANC		996,480	1,000,000	1,004,920	1,005,560	0	(228)	412	(640)	0	1,004,920	0	(8,440)	(8,440)	9,375	12/15/2014	1FE
790849 AE 3	ST JUDE MEDICAL 3.750		04/01/2010	CREDIT SUISSE FIRST BOST		1,028,450	1,000,000	998,490	998,623	0	43	0	43	0	998,666	0	29,784	29,784	8,542	07/15/2014	1FE
87161C AE 5	SYNOVUS FINANCIAL 4.875		04/16/2010	BROADPOINT CAPITAL		1,805,000	2,000,000	1,762,960	1,590,000	408,860	74	235,974	172,960	0	1,762,960	0	42,040	42,040	17,875	02/15/2013	4FE
89152T AC 9	TOTEM OCEAN 4.514		06/18/2010	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
87316Y AB 7	TXU 2004-1 A2 4.810		05/17/2010	PAID ON PRINCIPAL		270,675	270,675	270,334	270,531	0	144	0	144	0	270,675	0	0	0	6,510	11/15/2012	1FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		04/15/2010	PAID ON PRINCIPAL		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,415	10/15/2024	1FE
908594 AC 8	UNION TANK CAR 4.710		05/24/2010	PAID ON PRINCIPAL		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	10,705	05/15/2020	1
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2010	PAID ON PRINCIPAL		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,311	05/01/2027	1FE
925524 AJ 9	VIACOM INC 7.700		04/30/2010	REDEEMED		165,969	163,000	180,152	164,950	0	(1,139)	0	(1,139)	0	163,811	0	2,157	2,157	3,138	07/30/2010	2FE
931142 CP 6	WAL-MART STORES 4.125		03/31/2010	GOLDMAN SACHS & CO		0	0	0	0	0	3	0	3	0	3	0	(3)	(3)	7,448	02/01/2019	1FE
097751 AH 4	BOMBARDIER INC (144A) 6.300	A.	04/13/2010	TENDERED		806,000	775,000	756,594	762,477	0	762	0	762	0	763,239	0	42,761	42,761	21,971	05/01/2014	3FE
36158Z AR 7	GE CAPITAL CAN FUNDING 3.650	C.	06/07/2010	MATURED		2,000,000	2,000,000	1,998,820	1,999,814	0	186	0	186	0	2,000,000	0	0	0	36,500	06/07/2010	1FE
73755L AH 0	POTASH CORP 4.875	A.	03/30/2010	BAS-MERRILL LYNCH		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	677	03/30/2020	2FE
94975Z AS 5	WELLS FARGO FINANCIAL 4.350	C.	06/01/2010	MATURED		1,000,000	1,000,000	998,480	999,833	0	167	0	167	0	1,000,000	0	0	0	21,750	06/01/2010	1FE
94975Z AY 2	WELLS FARGO FINANCIAL 3.600	C.	06/28/2010	MATURED		2,000,000	2,000,000	1,998,920	1,999,874	0	126	0	126	0	2,000,000	0	0	0	36,000	06/28/2010	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 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)
05565Q BF 4	BP CAPITAL PLC 5.250	F..	04/05/2010	DEUTSCHE BANC		1,096,020	1,000,000	1,080,860	1,066,337	0	(4,355)	0	(4,355)	0	1,061,983	0	34,037	34,037	22,021	11/07/2013	1FE
20272B AA 2	COMMONWEALTH BANK OF A 2.400	F..	04/06/2010	GOLDMAN SACHS & CO		2,038,320	2,000,000	1,997,420	1,998,219	0	205	0	205	0	1,998,424	0	39,896	39,896	11,600	01/12/2012	1FE
25156P AB 9	DEUTSCHE TELEKOM 8.500	F..	06/15/2010	MATURED		275,000	275,000	306,216	279,157	0	(4,157)	0	(4,157)	0	275,000	0	0	0	11,688	06/15/2010	2FE
485161 AF 0	KANSAS CITY SOUTHERN M 12.500	F..	06/04/2010	REDEEMED		450,000	400,000	377,960	379,267	0	940	0	940	0	380,207	0	69,793	69,793	33,750	04/01/2016	3FE
632525 AD 3	NATIONAL AUSTRALIA BAN 8.600	F..	05/19/2010	MATURED		2,000,000	2,000,000	2,472,420	2,030,769	0	(30,769)	0	(30,769)	0	2,000,000	0	0	0	86,000	05/19/2010	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	F..	06/15/2010	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606	0	0	0	0	0	166,606	0	0	0	4,365	12/15/2018	1
89152U AA 0	TOTAL CAPITAL 3.125	F..	04/07/2010	RBC CAPITAL MARKETS		991,000	1,000,000	993,260	995,744	0	198	2,683	(2,484)	0	993,260	0	(2,260)	(2,260)	16,493	10/02/2015	1FE
004375 CS 8	ACCR 2005-1 A2C .612		04/26/2010	PAID ON PRINCIPAL		267,557	267,557	224,748	224,930	0	42,627	0	42,627	0	267,557	0	0	0	142	04/25/2035	1Z*
004375 CS 8	ACCR 2005-1 A2C .692		05/25/2010	PAID ON PRINCIPAL		384,776	384,776	323,212	323,474	0	61,302	0	61,302	0	384,776	0	0	0	394	04/25/2035	1Z*
004375 CS 8	ACCR 2005-1 A2C .697		06/25/2010	PAID ON PRINCIPAL		289,072	289,072	242,821	243,018	0	46,055	0	46,055	0	289,072	0	0	0	468	04/25/2035	1Z*
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		485,968	485,968	491,302	486,158	0	(190)	0	(190)	0	485,968	0	0	0	4,119	01/25/2034	1Z*
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		06/25/2010	PAID ON PRINCIPAL		547,859	547,859	532,108	536,810	0	11,049	0	11,049	0	547,859	0	0	0	4,153	07/25/2018	1Z*
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		06/25/2010	PAID ON PRINCIPAL		111,598	111,598	106,123	107,499	0	4,100	0	4,100	0	111,598	0	0	0	857	06/25/2033	1Z*
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		06/25/2010	PAID ON PRINCIPAL		391,743	391,743	388,186	389,990	0	1,753	0	1,753	0	391,743	0	0	0	3,460	10/25/2033	1Z*
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		1,011,122	1,011,122	1,029,289	1,019,054	0	(7,933)	0	(7,933)	0	1,011,122	0	0	0	8,965	02/25/2034	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2010	PAID ON PRINCIPAL		446,350	446,350	443,002	443,841	0	2,509	0	2,509	0	446,350	0	0	0	3,756	12/25/2018	1Z*
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		06/25/2010	PAID ON PRINCIPAL		420,581	420,581	411,643	415,214	0	5,366	0	5,366	0	420,581	0	0	0	3,134	05/25/2018	1Z*
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		06/25/2010	PAID ON PRINCIPAL		470,905	470,905	457,514	466,156	0	4,749	0	4,749	0	470,905	0	0	0	4,737	08/25/2033	1Z*
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		752,145	752,145	760,695	751,564	0	581	0	581	0	752,145	0	0	0	6,202	08/25/2034	1Z*
22541S CC 0	CSFB 2004-2R A1 CMO 4.107		06/30/2010	PAID ON PRINCIPAL		71,799	71,799	71,440	71,464	0	335	0	335	0	71,799	0	0	0	460	12/28/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2010	PAID ON PRINCIPAL		647,148	647,148	647,613	646,434	0	714	0	714	0	647,148	0	0	0	6,376	02/25/2020	1Z*
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		06/25/2010	PAID ON PRINCIPAL		279,568	279,568	264,716	268,349	0	11,219	0	11,219	0	279,568	0	0	0	2,386	11/25/2033	1Z*
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2010	PAID ON PRINCIPAL		442,482	442,482	444,971	443,538	0	(1,056)	0	(1,056)	0	442,482	0	0	0	5,112	01/25/2024	1Z*
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		289,191	289,191	294,252	290,158	0	(967)	0	(967)	0	289,191	0	0	0	2,917	04/25/2034	1Z*
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2010	PAID ON PRINCIPAL		577,608	577,608	572,960	573,169	0	4,439	0	4,439	0	577,608	0	0	0	4,232	01/25/2019	1Z*
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2010	PAID ON PRINCIPAL		13,576	13,576	13,428	13,442	0	134	0	134	0	13,576	0	0	0	160	05/19/2027	1Z*
36228F CL 8	GSMPS 1999-3 A (144A) 8.000		06/19/2010	PAID ON PRINCIPAL		3,225	3,225	3,303	3,243	96	(114)	0	(18)	0	3,225	0	0	0	30	08/19/2029	1Z*
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2010	PAID ON PRINCIPAL		10,316	10,316	10,703	8,430	2,204	(318)	0	1,886	0	10,316	0	0	0	116	06/15/2032	1Z*
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.119		06/25/2010	PAID ON PRINCIPAL		232,202	232,202	235,358	230,846	0	1,356	0	1,356	0	232,202	0	0	0	2,200	01/25/2035	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.771		06/25/2010	PAID ON PRINCIPAL		1,036,516	1,036,516	812,899	945,718	0	90,798	0	90,798	0	1,036,516	0	0	0	11,308	03/25/2037	1Z*
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.772		04/26/2010	PAID ON PRINCIPAL		812,825	812,825	637,467	741,622	0	71,203	0	71,203	0	812,825	0	0	0	3,235	03/25/2037	1Z*
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		127,247	127,247	127,461	127,352	0	(105)	0	(105)	0	127,247	0	0	0	1,202	06/25/2018	1Z*
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		44,144	44,144	44,579	44,013	0	131	0	131	0	44,144	0	0	0	342	12/25/2017	1Z*
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		169,915	169,915	172,357	169,744	0	171	0	171	0	169,915	0	0	0	1,268	10/25/2033	1Z*
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		618,551	618,551	624,736	617,200	0	1,350	0	1,350	0	618,551	0	0	0	4,969	12/25/2033	1Z*

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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.							
921796 MZ 8	VMF 2003-A A4		06/07/2010	PAID ON PRINCIPAL		206,178	206,178	187,622	190,198	0	15,980	0	15,980	0	206,178	0	0	0	2,242	05/07/2026	1FE
929777 AD 4	WAOT 2006-A A4		06/20/2010	PAID ON PRINCIPAL		330,920	330,920	301,138	314,048	0	16,872	0	16,872	0	330,920	0	0	0	2,819	03/20/2013	1FE
564440 AB 1	MANS 2001-1 A2	C.	05/15/2010	PAID ON PRINCIPAL		588,104	588,104	588,104	588,104	0	0	0	0	0	588,104	0	0	0	4,303	11/15/2025	1FE
75585R GC 3	REALT 2006-3 A1	C.	06/12/2010	PAID ON PRINCIPAL		35,614	35,614	35,613	35,597	0	17	0	17	0	35,614	0	0	0	264	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1	C.	06/12/2010	PAID ON PRINCIPAL		13,775	13,775	13,775	13,763	0	11	0	11	0	13,775	0	0	0	107	09/12/2019	1FE
126342 DZ 4	AMHPT 1996-1 B1		06/15/2010	PAID ON PRINCIPAL		1,017,573	1,017,573	1,053,053	1,018,021	0	(448)	0	(448)	0	1,017,573	0	0	0	13,278	03/15/2027	1FE
066053 AB 5	BAMH 1998-1 M		06/10/2010	PAID ON PRINCIPAL		346,343	346,343	351,538	348,157	0	(1,814)	0	(1,814)	0	346,343	0	0	0	3,997	04/10/2023	2FE
20846Q HN 1	CNF 2001-3 A4		06/01/2010	PAID ON PRINCIPAL		186,079	186,079	186,068	178,244	7,828	7	0	7,835	0	186,079	0	0	0	2,106	05/01/2033	4FE
20846Q JW 9	CNF 2002-2 A2		06/01/2010	PAID ON PRINCIPAL		96,070	96,070	96,280	95,933	221	(84)	0	137	0	96,070	0	0	0	977	03/01/2033	3FE
22540V NE 8	CSFB 2001-CK6 GT2		04/15/2010	PAID ON PRINCIPAL		9,199,528	9,199,528	11,062,433	9,320,467	0	(120,939)	0	(120,939)	0	9,199,528	0	0	0	67,236	08/15/2036	1FE
393505 BC 5	GT 1993-2 B		06/16/2010	VARIOUS		110,535	117,397	109,156	105,807	0	11,101	0	11,101	0	116,907	0	(6,372)	(6,372)	1,986	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6		06/01/2010	PAID ON PRINCIPAL		978,576	978,576	907,918	960,089	0	18,487	0	18,487	0	978,576	0	0	0	9,883	07/01/2025	2FE
393505 Y2 2	GT 1999-3 M1		06/16/2010	WRITTEN OFF		30	243,044	80,607	11,088	0	31,020	0	31,020	0	42,108	0	(42,078)	(42,078)	2,881	02/01/2031	5FE
393505 Z4 7	GT 1999-4 A7		06/01/2010	PAID ON PRINCIPAL		276,078	276,078	230,925	228,524	12,484	35,070	0	47,554	0	276,078	0	0	0	3,272	05/01/2031	5FE
393505 3P 5	GT 1999-5 A5		06/01/2010	PAID ON PRINCIPAL		136,768	136,768	136,706	107,714	0	29,054	0	29,054	0	136,768	0	0	0	1,768	03/01/2030	5FE
674135 DQ 8	OAK 1998-B M2		06/16/2010	WRITTEN OFF		30	61,243	3,815	0	0	0	0	0	0	0	0	30	30	754	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1		06/15/2010	PAID ON PRINCIPAL		85,982	85,982	78,645	58,869	17,743	9,370	0	27,114	0	85,982	0	0	0	759	11/15/2032	5FE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3899999.	Total - Bonds - Industrial & Miscellaneous					89,691,640	92,366,399	89,834,960	87,767,640	664,695	601,316	327,840	938,171	5,896	88,711,707	(6,591)	986,523	979,933	1,306,922	XXX	XXX
8399997.	Total - Bonds - Part 4					787,017,612	782,834,789	799,621,792	788,354,860	1,309,695	(1,530,762)	359,564	(580,632)	4,689,364	792,463,592	(6,913,200)	1,467,220	(5,445,980)	7,256,563	XXX	XXX
8399999.	Total - Bonds					787,017,612	782,834,789	799,621,792	788,354,860	1,309,695	(1,530,762)	359,564	(580,632)	4,689,364	792,463,592	(6,913,200)	1,467,220	(5,445,980)	7,256,563	XXX	XXX

QE05.15

**Common Stocks - Industrial and Miscellaneous**

053484 10 1	AVALONBAY COMMUNITIES INC		06/14/2010	VARIOUS	5,100,000	498,951	XXX	240,006	418,761	(178,755)	0	0	(178,755)	0	240,006	0	258,945	258,945	9,104	XXX	L
264411 50 5	DUKE REALTY CORPORATION		04/22/2010	BARCLAYS CAPITAL ALGO	16,400,000	221,217	XXX	190,451	199,588	(9,137)	0	0	(9,137)	0	190,451	0	30,766	30,766	2,788	XXX	L
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS		04/07/2010	BARCLAYS CAPITAL LE	1,500,000	84,412	XXX	44,740	75,705	(30,965)	0	0	(30,965)	0	44,740	0	39,672	39,672	900	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		06/24/2010	JP MORGAN ALGO	6,100,000	267,494	XXX	111,935	206,058	(94,123)	0	0	(94,123)	0	111,935	0	155,559	155,559	4,118	XXX	L
40414L 10 9	HCP INC		06/03/2010	MERRILL LYNCH	8,400,000	267,567	XXX	155,284	256,536	(101,252)	0	0	(101,252)	0	155,284	0	112,283	112,283	7,812	XXX	L
42217K 10 6	HEALTH CARE REIT INC		04/19/2010	GREEN STREET ADVISORS	8,500,000	368,368	XXX	264,427	376,720	(112,293)	0	0	(112,293)	0	264,427	0	103,941	103,941	5,780	XXX	L
44106M 10 2	HOSPITALITY PROPERTIES TRUST		06/15/2010	VARIOUS	2,400,000	55,011	XXX	28,536	56,904	(28,368)	0	0	(28,368)	0	28,536	0	26,475	26,475	2,160	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		06/04/2010	MERRILL LYNCH	12,200,000	170,556	XXX	46,946	142,374	(95,428)	0	0	(95,428)	0	46,946	0	123,610	123,610	1,540	XXX	L
49446R 10 9	KIMCO REALTY CORP		06/14/2010	JP MORGAN ALGO	5,900,000	87,195	XXX	44,958	79,827	(34,869)	0	0	(34,869)	0	44,958	0	42,237	42,237	1,888	XXX	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		05/26/2010	SELL FRACTIONAL SHARE	0.320	16	XXX	11	17	(6)	0	0	(6)	0	11	0	5	5	0	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		06/14/2010	JP MORGAN ALGO	4,800,000	151,203	XXX	90,912	153,648	(62,736)	0	0	(62,736)	0	90,912	0	60,291	60,291	4,560	XXX	L
729251 10 8	PLUM CREEK TIMBER CO		04/07/2010	CREDIT SUISSE ALGO	2,600,000	102,638	XXX	75,582	98,176	(22,594)	0	0	(22,594)	0	75,582	0	27,056	27,056	1,092	XXX	L
743410 10 2	PROLOGIS		06/24/2010	VARIOUS	68,800,000	763,199	XXX	458,954	941,872	(482,918)	0	0	(482,918)	0	458,954	0	304,245	304,245	20,640	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC		05/04/2010	DEUTSCHE BANK ALGO	2,100,000	190,248	XXX	71,155	167,580	(96,425)	0	0	(96,425)	0	71,155	0	119,094	119,094	1,260	XXX	L

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
92276F 10 0	VENTAS INC.....		04/12/2010	WACHOVIA SECURTIES.....	2,700,000	125,821	XXX	61,047	118,098	(57,051)	0	0	(57,051)	0	61,047	0	64,774	64,774	1,445	XXX	L
					0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....				3,353,897	3,353,897	XXX	1,884,944	3,291,864	(1,406,920)	0	0	(1,406,920)	0	1,884,944	0	1,468,954	1,468,954	65,086	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				3,353,897	3,353,897	XXX	1,884,944	3,291,864	(1,406,920)	0	0	(1,406,920)	0	1,884,944	0	1,468,954	1,468,954	65,086	XXX	XXX
9799999.	Total - Common Stocks.....				3,353,897	3,353,897	XXX	1,884,944	3,291,864	(1,406,920)	0	0	(1,406,920)	0	1,884,944	0	1,468,954	1,468,954	65,086	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				3,353,897	3,353,897	XXX	1,884,944	3,291,864	(1,406,920)	0	0	(1,406,920)	0	1,884,944	0	1,468,954	1,468,954	65,086	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				790,371,509	790,371,509	XXX	801,506,736	791,646,724	(97,225)	(1,530,762)	359,564	(1,987,552)	4,689,364	794,348,536	(6,913,200)	2,936,174	(3,977,026)	7,321,649	XXX	XXX

(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>																		
FVU0.....	(272)	(272,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	117	118	471,750	(471,749)	0	0	(471,750)	(217,600)	0001.....
TYU0.....	(500)	(500,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/18/2010	119	123	1,718,750	(1,718,750)	0	0	(1,718,750)	(650,000)	0001.....
TYU0.....	(2,120)	(2,120,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	119	123	6,542,188	(6,542,193)	0	0	(6,542,188)	(2,756,000)	0001.....
USU0.....	(108)	(108,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	122	128	541,688	(541,687)	0	0	(541,688)	(226,800)	0001.....
1349999. Total-Short Futures-Hedging Other.....												9,274,378	(9,274,378)	0	0	(9,274,378)	(3,850,400)	XXX.....
1389999. Total-Short Futures.....												9,274,378	(9,274,378)	0	0	(9,274,378)	(3,850,400)	XXX.....
1409999. Total-Hedging Other.....												9,274,378	(9,274,378)	0	0	(9,274,378)	(3,850,400)	XXX.....
1449999. TOTAL.....												9,274,378	(9,274,378)	0	0	(9,274,378)	(3,850,400)	XXX.....

QE07

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

**NONE**

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

**NONE**

**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	9,274,378	0	9,274,378	0	0	0	0	(3,850,400)	(3,850,400)
0899999. Totals			0	9,274,378	0	9,274,378	0	0	0	0	(3,850,400)	(3,850,400)

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.....	.....0.200	.....(18)	.....0	.....7,394	.....7,394	.....7,394	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....143,225	.....696,232	.....101,133	XXX..
Citibank, N.A. - London.....	London,UK.....	C.....0.000	.....0	.....0	.....5,129,285	.....5,339,208	.....4,451,201	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	.....3,226,863	.....2,661,873	.....2,547,185	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,335	.....111,354	.....111,361	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....17,959,691	.....16,185,814	.....22,118,197	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....(112,905)	.....(334)	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....7,382	.....(131,361)	.....5,952	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(18)	.....0	.....26,595,174	.....24,767,609	.....29,352,088	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(18)	.....0	.....26,595,174	.....24,767,609	.....29,352,088	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....2,700	.....2,700	.....2,700	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(18)	.....0	.....26,597,874	.....24,770,309	.....29,354,788	XXX..



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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Government Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		.06/28/2010	0.000	.07/08/2010	5,999,712	0	72
CANADA TREASURY BILLS (CAN. PAY).....		.06/30/2010	0.000	.08/05/2010	11,996,640	0	(0)
CANADA TREASURY BILLS (CAN. PAY).....		.06/23/2010	0.000	.08/19/2010	12,992,934	0	994
CANADA TREASURY BILLS (CAN. PAY).....		.06/22/2010	0.000	.08/19/2010	9,994,223	0	923
0499999. All Other Government Issuer Obligations.....					40,983,508	0	1,988
1099999. Total - All Other Government Bonds .....					40,983,508	0	1,988
<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.....					41,609,758	0	1,988
8399999. Subtotals - Bonds.....					41,609,758	0	1,988
8699999. Total - Cash Equivalents.....					41,609,758	0	1,988

QE10



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	76,462	0	0	49,157
2. Alaska.....AK	0	0	0	0	447	0	0	328
3. Arizona.....AZ	0	0	1,075,000	9	(329,793)	60,000	2	13,088
4. Arkansas.....AR	0	0	0	3	(154,129)	1,650,000	6	41,545
5. California.....CA	0	0	46,268	0	105,220	0	0	52,892
6. Colorado.....CO	0	0	0	0	48,390	0	0	66,768
7. Connecticut.....CT	0	0	12,578	3	(681,607)	9,844,503	3	9,250
8. Delaware.....DE	0	0	0	0	9,449	0	0	11,254
9. District of Columbia.....DC	0	0	0	2	30,508	4	4	12,995
10. Florida.....FL	0	0	0	0	(166,453)	25,000	0	(177,014)
11. Georgia.....GA	0	0	0	2	(359,894)	0	0	38,183
12. Hawaii.....HI	0	0	0	0	3,693	0	0	1,206
13. Idaho.....ID	0	0	0	0	453	0	0	387
14. Illinois.....IL	0	0	666,667	3	(120,693)	5,451,323	21	111,430
15. Indiana.....IN	0	0	250,998	0	385,127	523,005	11	34,578
16. Iowa.....IA	0	0	190,000	2	(573,727)	1,000,000	1	81,771
17. Kansas.....KS	0	0	0	0	36,669	0	0	24,309
18. Kentucky.....KY	0	0	0	1	(120,426)	0	0	31,132
19. Louisiana.....LA	0	0	170,000	14	(557,315)	3,738,884	33	83,881
20. Maine.....ME	0	0	0	0	24,406	200,000	1	16,955
21. Maryland.....MD	0	0	0	0	5,876	0	0	5,552
22. Massachusetts.....MA	0	0	85,000	0	(67,205)	535,000	3	44,252
23. Michigan.....MI	0	0	0	(1)	1,234,636	1,200,000	2	37,524
24. Minnesota.....MN	0	0	0	0	85,322	0	0	66,652
25. Mississippi.....MS	0	0	105,000	16	(213,848)	6,861,000	37	11,199
26. Missouri.....MO	0	0	25,000	3	(944,404)	350,000	2	29,826
27. Montana.....MT	0	0	4,245,676	1	3,896,475	178,180	2	17,963
28. Nebraska.....NE	0	0	0	0	48,814	400,000	3	29,264
29. Nevada.....NV	0	0	0	0	15,247	200,000	1	9,905
30. New Hampshire.....NH	0	0	0	0	6,342	0	0	4,079
31. New Jersey.....NJ	0	0	0	0	41,127	0	0	35,385
32. New Mexico.....NM	0	0	0	0	2,814	0	0	2,508
33. New York.....NY	(5)	(5)	10,036,394	3	(244,696)	214,592	0	26,360
34. North Carolina.....NC	0	0	915,000	1	48,237	0	0	76,094
35. North Dakota.....ND	0	0	0	0	(7,779)	0	0	(22,996)
36. Ohio.....OH	0	0	0	0	(745,239)	1,109,400	3	114,897
37. Oklahoma.....OK	0	0	0	0	4,597	0	0	4,887
38. Oregon.....OR	0	0	0	0	9,134	0	0	6,537
39. Pennsylvania.....PA	0	0	263,000	3	(80,332)	781,001	8	6,986
40. Rhode Island.....RI	0	0	0	0	5,872	50,000	1	4,209
41. South Carolina.....SC	0	0	0	1	39,245	0	0	26,814
42. South Dakota.....SD	0	0	0	0	38,088	0	0	26,832
43. Tennessee.....TN	0	0	0	2	441,268	679,901	11	244,014
44. Texas.....TX	0	0	0	2	1,586	1,101,000	3	42,743
45. Utah.....UT	0	0	0	0	42,014	50,000	1	23,585
46. Vermont.....VT	0	0	0	0	1,191	0	0	1,090
47. Virginia.....VA	0	0	0	1	343,198	600,000	3	101,934
48. Washington.....WA	0	0	0	0	24,785	50,003	3	23,187
49. West Virginia.....WV	0	0	325,000	1	259,477	550,000	6	(37,521)
50. Wisconsin.....WI	0	0	98,612	1	150,044	1,017	1	72,446
51. Wyoming.....WY	0	0	0	0	2,804	0	0	1,414
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	472,438	715,000	4	1,884
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	44	0	0	(99)
59. Totals.....	(5)	(5)	18,510,192	73	2,573,958	38,118,812	176	1,671,755

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	44	0	0	(99)
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	44	0	0	(99)



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	113,723	0	0	73,112
2. Alaska.....AK	0	0	0	0	1,399	0	0	1,029
3. Arizona.....AZ	0	0	0	0	65,401	0	0	8,991
4. Arkansas.....AR	0	0	0	1	66,138	75,000	1	28,660
5. California.....CA	0	0	0	0	171,968	928	0	154,291
6. Colorado.....CO	0	0	0	0	94,224	0	0	130,009
7. Connecticut.....CT	0	0	100,000	3	(141,049)	0	0	48,066
8. Delaware.....DE	0	0	0	0	47,556	0	0	56,637
9. District of Columbia.....DC	0	0	0	0	26,239	2,303,094	3	11,003
10. Florida.....FL	0	0	0	0	(416,806)	6,011,525	3	(452,879)
11. Georgia.....GA	0	0	0	0	133,817	420,003	5	78,480
12. Hawaii.....HI	0	0	0	0	2,078	0	0	679
13. Idaho.....ID	0	0	0	0	8	0	0	6
14. Illinois.....IL	0	0	15,609,682	23	12,926,949	28,986,451	71	206,512
15. Indiana.....IN	0	0	0	1	(170,800)	50,000	1	19,233
16. Iowa.....IA	0	0	0	0	40,557	0	0	24,337
17. Kansas.....KS	0	0	0	0	60,074	5,000	1	36,511
18. Kentucky.....KY	0	0	0	0	41,269	0	0	23,542
19. Louisiana.....LA	0	0	0	0	92,279	1,020,000	11	54,248
20. Maine.....ME	0	0	0	0	34,211	0	0	23,767
21. Maryland.....MD	0	0	0	0	28,212	0	0	26,658
22. Massachusetts.....MA	0	0	0	0	16,737	1,000,000	1	15,496
23. Michigan.....MI	0	0	0	0	50,281	0	0	54,474
24. Minnesota.....MN	0	0	0	0	73,218	0	0	57,197
25. Mississippi.....MS	0	0	0	0	13,320	0	0	1,933
26. Missouri.....MO	0	0	0	0	15,910	0	0	8,535
27. Montana.....MT	0	0	0	0	20,737	0	0	17,921
28. Nebraska.....NE	0	0	0	0	54,573	0	1	32,717
29. Nevada.....NV	0	0	0	0	15,910	0	0	10,336
30. New Hampshire.....NH	0	0	0	0	19,869	0	0	12,780
31. New Jersey.....NJ	0	0	0	0	57,497	0	0	49,469
32. New Mexico.....NM	0	0	0	0	38,266	0	0	34,104
33. New York.....NY	0	0	900,000	1	52,143	4,000,003	8	89,741
34. North Carolina.....NC	0	0	50,996	4	187,033	0	0	151,937
35. North Dakota.....ND	0	0	0	0	(5,927)	0	0	(17,521)
36. Ohio.....OH	0	0	0	0	142,562	248,626	3	99,416
37. Oklahoma.....OK	0	0	0	0	26,541	0	0	28,220
38. Oregon.....OR	0	0	0	0	58,999	0	0	42,226
39. Pennsylvania.....PA	0	0	(100,000)	2	3,791	2,449,903	9	22,044
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	84,811	1,500,000	4	57,946
42. South Dakota.....SD	0	0	0	0	29,298	0	0	20,640
43. Tennessee.....TN	0	0	0	0	740,703	200,000	1	614,210
44. Texas.....TX	0	0	0	0	104,126	0	0	43,811
45. Utah.....UT	0	0	(60,512)	0	(42,095)	2,000,001	4	10,339
46. Vermont.....VT	0	0	0	0	6,165	0	0	5,643
47. Virginia.....VA	0	0	0	0	48,017	0	0	25,335
48. Washington.....WA	0	0	0	0	110,716	6,384	0	103,577
49. West Virginia.....WV	0	0	245,069	0	81,303	2,554,931	1	(13,010)
50. Wisconsin.....WI	0	0	0	1	11,032	0	0	30,224
51. Wyoming.....WY	0	0	0	0	3,583	0	0	1,807
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	180,000	2	(106,573)	535,000	6	7,634
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	16,925,236	39	15,129,994	53,366,848	134	2,619,872

**DETAILS OF WRITE-INS**

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



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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	7,539	0	0	4,846
2. Alaska.....AK	0	0	0	0	1,247	0	0	917
3. Arizona.....AZ	0	0	0	0	4,258	0	0	585
4. Arkansas.....AR	0	0	0	0	16,010	205,000	2	6,938
5. California.....CA	0	0	0	0	17,411	0	0	15,621
6. Colorado.....CO	0	0	0	0	17,165	0	0	23,684
7. Connecticut.....CT	0	0	0	1	2,978	0	0	1,149
8. Delaware.....DE	0	0	0	0	1,421	0	0	1,692
9. District of Columbia.....DC	0	0	0	0	416	0	0	174
10. Florida.....FL	0	0	350,000	0	(715,573)	1,000,000	5	(69,733)
11. Georgia.....GA	0	0	0	0	4,454	0	0	2,612
12. Hawaii.....HI	0	0	0	0	807	0	0	264
13. Idaho.....ID	0	0	0	0	2,786	0	0	2,383
14. Illinois.....IL	0	0	0	3	(281,087)	475,000	2	4,671
15. Indiana.....IN	0	0	0	0	3,275	0	0	3,888
16. Iowa.....IA	0	0	0	0	15,412	0	0	9,248
17. Kansas.....KS	0	0	0	0	32,674	0	0	21,661
18. Kentucky.....KY	0	0	0	0	11,388	0	0	6,497
19. Louisiana.....LA	0	0	0	1	16,802	200,000	3	9,878
20. Maine.....ME	0	0	0	0	4,437	0	0	3,083
21. Maryland.....MD	0	0	0	0	6,070	0	0	5,735
22. Massachusetts.....MA	0	0	0	0	8,368	0	0	7,748
23. Michigan.....MI	0	0	0	0	7,877	0	0	8,533
24. Minnesota.....MN	0	0	0	0	12,302	0	0	9,610
25. Mississippi.....MS	0	0	0	0	2,459	0	0	357
26. Missouri.....MO	0	0	0	0	5,880	0	0	3,154
27. Montana.....MT	0	0	0	0	3,249	0	0	2,808
28. Nebraska.....NE	0	0	0	0	10,695	0	0	6,412
29. Nevada.....NV	0	0	0	0	2,357	0	0	1,531
30. New Hampshire.....NH	0	0	0	0	1,426	0	0	917
31. New Jersey.....NJ	0	0	0	0	20,834	1	1	17,925
32. New Mexico.....NM	0	0	0	0	2,951	0	0	2,630
33. New York.....NY	0	0	0	0	88,516	1,800,000	8	66,289
34. North Carolina.....NC	0	0	0	0	17,093	0	0	9,762
35. North Dakota.....ND	0	0	0	0	(285)	0	0	(842)
36. Ohio.....OH	0	0	0	0	13,528	759,000	3	9,434
37. Oklahoma.....OK	0	0	0	0	12,010	0	0	12,770
38. Oregon.....OR	0	0	0	0	2,770	0	0	1,983
39. Pennsylvania.....PA	0	0	0	1	(289,605)	755,000	5	2,208
40. Rhode Island.....RI	0	0	0	0	1,054	0	0	756
41. South Carolina.....SC	0	0	0	0	3,951	500,000	1	2,699
42. South Dakota.....SD	0	0	0	0	5,939	0	0	4,184
43. Tennessee.....TN	0	0	0	0	26,853	225,000	2	22,267
44. Texas.....TX	0	0	0	0	28,698	0	0	12,075
45. Utah.....UT	0	0	0	0	2,360	0	0	1,325
46. Vermont.....VT	0	0	0	0	1,134	0	0	1,038
47. Virginia.....VA	0	0	0	0	20,337	100,000	1	10,730
48. Washington.....WA	0	0	0	0	5,788	0	0	5,415
49. West Virginia.....WV	0	0	0	0	3,903	0	0	(624)
50. Wisconsin.....WI	0	0	0	0	2,521	0	0	3,622
51. Wyoming.....WY	0	0	0	0	1,189	0	0	600
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	79	0	0	20
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	(238)	0	0	(256)
59. Totals.....	0	0	350,000	6	(804,120)	6,099,001	34	1,250,208

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(238)	0	0	(256)
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	(238)	0	0	(256)



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	17,661	5,000,000	2	11,354
2. Alaska.....AK	0	0	0	0	215	0	0	158
3. Arizona.....AZ	0	0	0	0	5,450	0	0	749
4. Arkansas.....AR	0	0	0	0	12,580	0	1	5,451
5. California.....CA	0	0	0	0	57,119	0	0	51,248
6. Colorado.....CO	0	0	0	0	22,825	0	0	31,494
7. Connecticut.....CT	0	0	0	0	6,909	0	0	1,995
8. Delaware.....DE	0	0	0	0	3,335	0	0	3,972
9. District of Columbia.....DC	0	0	0	0	1,722	0	0	722
10. Florida.....FL	0	0	0	0	(62,690)	0	0	(66,668)
11. Georgia.....GA	0	0	0	0	8,695	0	0	5,099
12. Hawaii.....HI	0	0	0	0	148	0	0	48
13. Idaho.....ID	0	0	0	0	4,304	0	0	3,681
14. Illinois.....IL	0	0	0	0	21,009	444,900	3	11,009
15. Indiana.....IN	0	0	0	0	8,848	0	0	10,503
16. Iowa.....IA	0	0	0	0	10,545	0	0	6,328
17. Kansas.....KS	0	0	0	0	18,263	0	0	12,107
18. Kentucky.....KY	0	0	0	0	5,525	0	0	3,152
19. Louisiana.....LA	0	0	0	0	14,935	100,000	1	8,780
20. Maine.....ME	0	0	0	0	8,517	0	0	5,917
21. Maryland.....MD	0	0	0	1	(16,600)	326,500	6	7,938
22. Massachusetts.....MA	0	0	0	0	13,372	0	0	12,381
23. Michigan.....MI	0	0	0	0	15,106	0	0	16,366
24. Minnesota.....MN	0	0	0	0	27,581	0	0	21,546
25. Mississippi.....MS	0	0	23,005	3	(283,925)	105,000	3	1,383
26. Missouri.....MO	0	0	0	0	9,079	0	0	4,871
27. Montana.....MT	0	0	0	0	3,010	36,000	4	2,601
28. Nebraska.....NE	0	0	0	0	23,036	0	0	13,810
29. Nevada.....NV	0	0	0	0	3,315	0	0	2,153
30. New Hampshire.....NH	0	0	0	0	1,454	0	0	935
31. New Jersey.....NJ	0	0	0	0	15,828	0	0	13,618
32. New Mexico.....NM	0	0	0	0	1,362	0	0	1,214
33. New York.....NY	0	0	0	1	(93,355)	270,000	2	11,436
34. North Carolina.....NC	0	0	0	(2)	21,914	0	2	12,515
35. North Dakota.....ND	0	0	0	0	(256)	0	0	(758)
36. Ohio.....OH	0	0	0	0	26,015	0	0	18,142
37. Oklahoma.....OK	0	0	0	0	6,277	0	0	6,674
38. Oregon.....OR	0	0	0	0	3,968	0	0	2,840
39. Pennsylvania.....PA	0	0	0	0	4,458,067	5,450,000	1	1,713
40. Rhode Island.....RI	0	0	0	0	2,926	0	0	2,097
41. South Carolina.....SC	0	0	0	0	3,687	0	0	2,519
42. South Dakota.....SD	0	0	0	0	5,860	0	0	4,128
43. Tennessee.....TN	0	0	0	0	57,063	0	0	47,318
44. Texas.....TX	0	0	0	0	19,555	0	0	8,228
45. Utah.....UT	0	0	0	1	2,753	0	1	1,545
46. Vermont.....VT	0	0	0	0	1,039	0	0	951
47. Virginia.....VA	0	0	0	0	20,902	0	0	11,028
48. Washington.....WA	0	0	0	0	7,124	0	0	6,664
49. West Virginia.....WV	0	0	0	0	5,529	0	0	(885)
50. Wisconsin.....WI	0	0	0	0	4,805	0	0	6,905
51. Wyoming.....WY	0	0	0	0	795	0	0	401
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	1,899	250,000	1	481
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	(5,172)	0	0	(5,551)
59. Totals.....	0	0	23,005	4	4,529,927	11,982,400	27	974,708

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	(5,172)	0	0	(5,551)
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	(5,172)	0	0	(5,551)

**NONE**