



QUARTERLY STATEMENT

As of June 30, 2006
of the Condition and Affairs of the

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period)	NAIC Company Code..... 19038	Employer's ID Number..... 06-6033504
Organized under the Laws of CONNECTICUT	State of Domicile or Port of Entry CONNECTICUT	Country of Domicile US
Incorporated/Organized..... May 1, 1883	Commenced Business..... May 1, 1907	
Statutory Home Office	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Mail Address	ONE TOWER SQUARE..... HARTFORD CT 06183-6014 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY <i>(Name)</i> Annual.Statement.Contact@Travelers.com <i>(E-Mail Address)</i>	860-277-3966 <i>(Area Code) (Telephone Number) (Extension)</i> 860-277-7002 <i>(Fax Number)</i>
Policyowner Relations Contact	ONE TOWER SQUARE, 5GS..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-1561 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & CEO	2. BRUCE ALLEN BACKBERG	Senior Vice President & Corporate Secretary
3. DOUGLAS KENNETH RUSSELL	Senior V. P., Treas. & Corporate Controller	4.	

OTHER

JOHN JOSEPH ALBANO	Executive Vice President, Commercial Lines	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
ANDY FRANCIS BESSETTE	Exec. Vice President & Chief Administrative Officer	CHARLES JOSEPH CLARKE	Vice Chairman
JOHN PATRICK CLIFFORD JR.	Executive Vice President, Human Resources	WILLIAM PATRICK HANNON #	Exec. V. P., Global Runoff Operations & Business Conduct Officer
WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	JOSEPH PATRICK LACHER JR. #	Executive Vice President, Personal
SAMUEL GERSTEN LISS #	Executive Vice President, Strategic Development	MARIA OLIVO #	Executive Vice President, Enterprise Marketing & Investor relations
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary	PAULINE CUSANO PANIK	Senior Vice President, Accounting Standards
KATHLEEN LYNCH PRESTON #	Executive Vice President, Enterprise Marketing	SCOTT WILLIAM RYNDA	Senior Vice President, Tax Administration
DOREEN SPADORCIA	Executive Vice President, Claim	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel

DIRECTORS

JAY STEVEN BENET	WILLIAM HERBERT HEYMAN	JOSEPH PATRICK LACHER JR.	BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA			

State of.....
County of.....

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.

_____ (Signature) BRIAN WILLIAM MacLEAN 1. (Printed Name) Chairman of the Board, President & CEO	_____ (Signature) BRUCE ALLEN BACKBERG 2. (Printed Name) Senior Vice President & Corporate Secretary	_____ (Signature) DOUGLAS KENNETH RUSSELL 3. (Printed Name) Senior V. P., Treas. & Corporate Controller
--	--	---

(Title)

(Title)

(Title)

Subscribed and sworn to before me

This _____ day of _____

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

TRAVELERS CASUALTY AND SURETY COMPANY

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.....	9,012,438,639	0	9,012,438,639	8,869,888,573
2. Stocks:				
2.1 Preferred stocks.....	113,302,563	0	113,302,563	139,420,726
2.2 Common stocks.....	2,522,452,635	0	2,522,452,635	2,360,718,296
3. Mortgage loans on real estate:				
3.1 First liens.....	10,532,142	0	10,532,142	12,049,496
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	6,819,191	0	6,819,191	7,033,602
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....12,950,344), cash equivalents (\$.....20,268) and short-term investments (\$.....200,130,938).....	213,101,550	0	213,101,550	234,753,241
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	318,362,281	0	318,362,281	198,792,396
8. Receivables for securities.....	1,295,764	0	1,295,764	430,975,000
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	12,198,304,765	0	12,198,304,765	12,253,631,330
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	114,880,122	0	114,880,122	110,945,598
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	224,784,207	22,975,460	201,808,746	200,546,493
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....13,103,731 earned but unbilled premiums).....	826,479,109	5,584,203	820,894,906	777,767,098
13.3 Accrued retrospective premiums.....	39,460,813	1,420,330	38,040,483	40,087,247
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	0	0	0	0
14.2 Funds held by or deposited with reinsured companies.....	6,483,583	0	6,483,583	6,153,162
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	13,533,380	0	13,533,380	80,705,306
16.2 Net deferred tax asset.....	719,455,137	456,392,022	263,063,115	265,346,709
17. Guaranty funds receivable or on deposit.....	1,828,925	0	1,828,925	2,108,067
18. Electronic data processing equipment and software.....	0	0	0	0
19. Furniture and equipment, including health care delivery assets (\$.....0).....	4,374	4,374	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	49,872,113	0	49,872,113	69,325,471
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	459,119,423	381,029,506	78,089,918	79,995,449
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	14,654,205,952	867,405,895	13,786,800,058	13,886,611,930
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	14,654,205,952	867,405,895	13,786,800,058	13,886,611,930

DETAILS OF WRITE-INS

0901.	0	0	0	0
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Amounts receivable under high deductible policies.....	22,816,319	13,087,374	9,728,945	27,307,370
2302. Suspense, undistributed payments.....	42,079,971	0	42,079,971	26,102,696
2303. Equities and deposits in pools and associations.....	20,763,470	0	20,763,470	20,340,029
2398. Summary of remaining write-ins for Line 23 from overflow page.....	373,459,663	367,942,132	5,517,532	6,245,354
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	459,119,423	381,029,506	78,089,918	79,995,449

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...645,768,079).....	6,354,399,339	6,477,340,134
2. Reinsurance payable on paid losses and loss adjustment expenses.....	491,627	457,018
3. Loss adjustment expenses.....	1,374,101,555	1,415,248,260
4. Commissions payable, contingent commissions and other similar charges.....	78,986,304	116,019,496
5. Other expenses (excluding taxes, licenses and fees).....	79,444,232	66,696,627
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	86,099,325	102,621,717
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$...410,949 and interest thereon \$...16,990.....	427,939	562,110
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...164,951,837 and including warranty reserves of \$.....0).....	1,600,544,499	1,566,386,305
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	5,788,155	5,293,889
12. Ceded reinsurance premiums payable (net of ceding commissions).....	81,049,592	78,461,856
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	25,018,246	36,457,059
15. Remittances and items not allocated.....	30,644,688	23,786,665
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Payable for securities.....	872,114	45,965,156
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	215,518,225	244,717,689
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,933,385,841	10,180,013,982
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,933,385,841	10,180,013,982
27. Aggregate write-ins for special surplus funds.....	80,388,488	18,712,127
28. Common capital stock.....	25,000,000	25,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	2,041,092,700	2,041,092,700
33. Unassigned funds (surplus).....	1,706,933,029	1,621,793,122
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	3,853,414,217	3,706,597,948
36. TOTALS.....	13,786,800,058	13,886,611,930

DETAILS OF WRITE-INS

2301. Interest deposit liability.....	296,348,388	330,689,716
2302. Escheat liability.....	1,280,793	15,446
2303. Retrospective premium reserve.....	1,102,536	1,102,536
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(83,213,492)	(87,090,008)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	215,518,225	244,717,689
2701. Special surplus from retroactive reinsurance.....	80,388,488	18,712,127
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	80,388,488	18,712,127
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....164,667,354).....	146,834,166	131,926,007	271,278,767
1.2 Assumed..... (written \$.....1,746,560,780).....	1,711,851,406	1,958,544,070	3,472,711,144
1.3 Ceded..... (written \$.....168,785,457).....	151,779,947	136,936,463	281,177,379
1.4 Net..... (written \$.....1,742,442,677).....	1,706,905,625	1,953,533,614	3,462,812,532
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....863,756,216):			
2.1 Direct.....	68,100,960	40,173,360	193,565,286
2.2 Assumed.....	852,040,922	885,690,876	2,089,374,857
2.3 Ceded.....	76,384,874	(5,733,531)	158,434,580
2.4 Net.....	843,757,008	931,597,766	2,124,505,563
3. Loss expenses incurred.....	183,339,056	182,173,787	476,047,717
4. Other underwriting expenses incurred.....	515,392,496	598,078,888	989,501,529
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,542,488,559	1,711,850,441	3,590,054,809
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	164,417,066	241,683,173	(127,242,277)
INVESTMENT INCOME			
9. Net investment income earned.....	249,774,116	253,831,141	976,305,919
10. Net realized capital gains (losses) less capital gains tax of \$.....4,443,998.....	(60,047,815)	(3,871,878)	6,303,015
11. Net investment gain (loss) (Lines 9 + 10).....	189,726,300	249,959,263	982,608,935
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,913,269) amount charged off \$.....80,428).....	(2,993,698)	(3,639,380)	(7,015,033)
13. Finance and service charges not included in premiums.....	8,961,147	13,636,151	17,432,309
14. Aggregate write-ins for miscellaneous income.....	(15,345,211)	(27,763,072)	(43,658,037)
15. Total other income (Lines 12 through 14).....	(9,377,762)	(17,766,301)	(33,240,761)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	344,765,604	473,876,134	822,125,897
17. Dividends to policyholders.....	1,909,606	4,114,578	3,245,718
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).....	342,855,998	469,761,556	818,880,179
19. Federal and foreign income taxes incurred.....	80,727,285	151,524,932	38,686,140
20. Net income (Line 18 minus Line 19) (to Line 22).....	262,128,712	318,236,624	780,194,040
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	3,706,597,948	3,343,509,864	3,343,509,864
22. Net income (from Line 20).....	262,128,712	318,236,624	780,194,040
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 \$.....4,521,176.....	285,680,279	156,039,512	(142,469,624)
25. Change in net unrealized foreign exchange capital gain (loss).....	(598,942)	(219,154)	(12,539,169)
26. Change in net deferred income tax.....	(13,897,636)	32,078,313	295,963
27. Change in nonadmitted assets.....	13,503,855	(30,629,665)	32,723,638
28. Change in provision for reinsurance.....	0	0	0
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	4,883,236
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	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(400,000,000)	(300,000,000)	(300,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	146,816,268	175,505,630	363,088,084
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	3,853,414,217	3,519,015,494	3,706,597,948
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	1,782,238	0	15,573,909
1402. Fines and penalties of regulatory authorities.....	(341)	(106)	(702)
1403. Profit and loss, miscellaneous.....	(17,127,108)	(27,749,896)	(59,231,243)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	(13,070)	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(15,345,211)	(27,763,072)	(43,658,037)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,713,451,585	3,504,123,974
2. Net investment income.....	259,707,205	993,191,005
3. Miscellaneous income.....	(9,377,762)	(33,240,761)
4. Total (Lines 1 through 3).....	1,963,781,028	4,464,074,218
5. Benefit and loss related payments.....	966,993,614	1,692,878,975
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	779,757,043	1,456,045,286
8. Dividends paid to policyholders.....	1,415,340	(1,801,042)
9. Federal and foreign income taxes paid (recovered) \$.....8,698,644 net tax on capital gains (losses).....	17,999,357	240,595,715
10. Total (Lines 5 through 9).....	1,766,165,355	3,387,718,933
11. Net cash from operations (Line 4 minus Line 10).....	197,615,673	1,076,355,285
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	580,002,886	1,426,968,941
12.2 Stocks.....	78,720,725	38,999,749
12.3 Mortgage loans.....	1,517,354	21,708,260
12.4 Real estate.....	0	0
12.5 Other invested assets.....	32,345,250	86,691,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	13	32,433
12.7 Miscellaneous proceeds.....	429,679,236	(398,022,439)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,122,265,465	1,176,378,319
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	745,869,106	1,750,516,294
13.2 Stocks.....	4,140,076	139,708,721
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	(158,129)	7,089,884
13.5 Other invested assets.....	139,452,861	62,036,053
13.6 Miscellaneous applications.....	45,093,042	27,263,684
13.7 Total investments acquired (Lines 13.1 to 13.6).....	934,396,956	1,986,614,636
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	187,868,508	(810,236,317)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	6,974	(37,500)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	400,000,000	300,000,000
16.6 Other cash provided (applied).....	(7,142,846)	(182,768,167)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(407,135,872)	(482,805,667)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(21,651,691)	(216,686,699)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	234,753,241	451,439,941
19.2 End of period (Line 18 plus Line 19.1).....	213,101,550	234,753,241
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

The Company paid cash dividends in 2006 to its parent company, Travelers Insurance Group Holdings Inc. as follows:

March 28	\$200 million
May 31	200 million

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	00000	

- 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. 12/31/2004.....
- 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. 12/31/2004.....
- 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). 01/27/2006.....
- 6.4 By what department or departments?
Connecticut

- 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

FINANCIAL

- 9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 9.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. \$.....0

INVESTMENT

- 10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]
- 10.2 If yes, explain:..... _____
- 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: \$.....19,640,257
- 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 []

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....2,348,191,218	\$.....2,510,688,204
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....59,136,577	\$.....47,689,149
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....2,407,327,795	\$.....2,558,377,353
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, 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 Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

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: _____

TRAVELERS CASUALTY AND SURETY 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

TRAVELERS CASUALTY AND SURETY 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.....	7,033,602	0
2. Increase (decrease) by adjustment.....	(56,282)	(56,282)
3. Cost of acquired.....	0	4,011,477
4. Cost of additions to and permanent improvements.....	(158,129)	3,078,407
5. Total profit (loss) on sales.....	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	0
8. Book/adjusted carrying value at end of current period.....	6,819,191	7,033,602
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	6,819,191	7,033,602
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	6,819,191	7,033,602

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	12,049,496	34,299,689
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	(541,933)
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	1,517,354	21,708,260
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	10,532,142	12,049,496
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	10,532,142	12,049,496
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	10,532,142	12,049,496

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	198,792,395	203,334,194
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	108,981,614	31,356,731
2.2 Additional investment made after acquisitions.....	30,471,247	30,679,322
3. Accrual of discount.....	0	0
4. Increase (decrease) by adjustment.....	13,571,642	32,062,610
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	32,345,250	86,691,375
7. Amortization of premium.....	3,243	8,907
8. Increase (decrease) by foreign exchange adjustment.....	(1,106,126)	(11,940,180)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	318,362,279	198,792,395
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	318,362,279	198,792,395
12. Total nonadmitted amounts.....	0	0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	318,362,279	198,792,395

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.....	11,370,027,596	11,128,289,305
2. Cost of bonds and stocks acquired.....	750,009,181	1,890,225,015
3. Accrual of discount.....	6,101,932	10,513,642
4. Increase (decrease) by adjustment.....	270,040,788	(167,506,002)
5. Increase (decrease) by foreign exchange adjustment.....	3,168	(13,214)
6. Total profit (loss) on disposal.....	(68,564,001)	8,566,196
7. Consideration for bonds and stocks disposed of.....	658,723,611	1,465,968,690
8. Amortization of premium.....	20,701,215	34,078,656
9. Book/adjusted carrying value, current period.....	11,648,193,837	11,370,027,596
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	11,648,193,837	11,370,027,596
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	11,648,193,837	11,370,027,596

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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	8,811,373,378	1,123,291,931	1,316,007,301	5,601,429	8,811,373,378	8,624,259,437	0	8,507,242,912
2. Class 2.....	408,892,482	6,998,330	4,112,052	(16,993,923)	408,892,482	394,784,838	0	385,535,244
3. Class 3.....	137,160,410	603,125	21,317,717	(31,306)	137,160,410	116,414,512	0	121,212,258
4. Class 4.....	72,750,332	0	1,866,020	212,279	72,750,332	71,096,591	0	73,815,808
5. Class 5.....	7,939,141	0	1,152,267	(917,963)	7,939,141	5,868,912	0	8,083,924
6. Class 6.....	165,557	0	0	0	165,557	165,557	0	1,094,105
7. Total Bonds.....	9,438,281,301	1,130,893,386	1,344,455,358	(12,129,483)	9,438,281,301	9,212,589,846	0	9,096,984,251
PREFERRED STOCK								
8. Class 1.....	49,211,496	0	1,046,257	(5,807,986)	49,211,496	42,357,253	0	61,101,904
9. Class 2.....	68,767,938	0	3,015,774	4,254,942	68,767,938	70,007,106	0	77,318,822
10. Class 3.....	1,000,074	0	0	(1,000,074)	1,000,074	0	0	1,000,000
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	938,204	0	938,204	0	0
14. Total Preferred Stock.....	118,979,508	0	4,062,031	(1,614,914)	118,979,508	113,302,563	0	139,420,726
15. Total Bonds and Preferred Stock.....	9,557,260,809	1,130,893,386	1,348,517,389	(13,744,397)	9,557,260,809	9,325,892,409	0	9,236,404,977

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	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
8299999. Totals.....	200,130,938	XXX	200,123,082	289,834	83,347

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	226,660,713	453,101,345
2. Cost of short-term investments acquired.....	2,480,978,965	6,116,168,567
3. Increase (decrease) by adjustment.....	7,857	23,039
4. Increase (decrease) by foreign exchange adjustment.....	0	0
5. Total profit (loss) on disposal of short-term investments.....	0	0
6. Consideration received on disposal of short-term investments.....	2,507,516,597	6,342,632,238
7. Book/adjusted carrying value, current period.....	200,130,938	226,660,713
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	200,130,938	226,660,713
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	200,130,938	226,660,713
12. Income collected during period.....	9,163,871	10,368,747
13. Income earned during period.....	9,247,218	10,368,747

**Sch. DB-Part F-Section 1
NONE**

**Sch. DB-Part F-Section 2
NONE**

**Sch. F
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	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	YES	534,737	303,947	1,888,281	1,340,392	94,916,364	130,164,816
2. Alaska.....AK	YES	464,746	21,300	71,263	17,846	1,504,769	1,236,030
3. Arizona.....AZ	YES	458,305	522,330	463,053	577,804	19,268,401	23,136,313
4. Arkansas.....AR	YES	338,784	468,973	630,540	643,414	15,768,530	16,274,181
5. California.....CA	YES	13,318,985	9,336,157	8,435,188	19,734,410	156,408,954	166,424,318
6. Colorado.....CO	YES	2,428,708	1,621,086	83,593	622,808	16,723,989	17,940,070
7. Connecticut.....CT	YES	7,986,435	6,457,130	26,638,978	11,295,060	555,882,781	436,068,974
8. Delaware.....DE	YES	244,103	129,364	222,409	225,640	71,645,927	55,220,449
9. District of Columbia.....DC	YES	2,488,013	4,538,894	(5,158,344)	3,280,045	24,426,037	20,567,340
10. Florida.....FL	YES	9,837,479	8,199,970	5,752,645	5,193,356	184,193,445	183,154,874
11. Georgia.....GA	YES	6,715,442	5,560,398	2,895,666	2,743,864	58,544,443	61,907,644
12. Hawaii.....HI	YES	336,084	101,001	71,219	38,938	3,338,861	3,360,940
13. Idaho.....ID	YES	270,810	172,443	113,042	85,815	5,681,940	6,161,218
14. Illinois.....IL	YES	1,277,522	3,573,741	3,969,396	13,907,488	91,088,969	76,384,448
15. Indiana.....IN	YES	1,220,935	2,020,142	1,059,849	996,246	25,171,706	29,235,577
16. Iowa.....IA	YES	274,232	870,470	1,581,160	(2,289,994)	16,866,331	18,646,598
17. Kansas.....KS	YES	2,245,499	1,974,456	828,578	517,668	20,184,099	21,147,336
18. Kentucky.....KY	YES	959,770	649,969	1,749,876	1,376,581	37,487,722	37,665,033
19. Louisiana.....LA	YES	1,608,909	886,385	(460,887)	2,317,701	115,789,721	139,048,595
20. Maine.....ME	YES	343,469	199,653	820,808	770,584	19,982,208	21,234,328
21. Maryland.....MD	YES	4,427,472	2,753,427	1,511,959	2,310,735	93,551,269	84,462,178
22. Massachusetts.....MA	YES	8,504,936	8,530,059	7,068,953	7,343,919	192,440,633	230,188,406
23. Michigan.....MI	YES	958,419	1,010,934	7,965,851	4,386,447	301,651,935	315,235,230
24. Minnesota.....MN	YES	3,783,092	2,419,123	1,533,490	1,504,023	42,889,716	34,758,120
25. Mississippi.....MS	YES	861,762	852,594	379,093	368,991	16,503,826	16,875,060
26. Missouri.....MO	YES	3,788,330	3,486,339	1,792,895	778,367	45,837,168	47,304,653
27. Montana.....MT	YES	334,927	230,789	252,347	255,288	2,658,647	3,113,370
28. Nebraska.....NE	YES	1,486,960	924,542	636,763	692,802	11,421,767	11,409,191
29. Nevada.....NV	YES	704,238	448,773	1,124,188	256,258	3,741,844	4,100,319
30. New Hampshire.....NH	YES	1,273,847	839,645	467,043	941,362	25,211,748	18,865,080
31. New Jersey.....NJ	YES	2,104,301	1,472,765	(819,106)	2,689,360	146,571,166	153,081,872
32. New Mexico.....NM	YES	343,085	179,971	266,488	246,960	6,282,581	6,437,911
33. New York.....NY	YES	28,781,312	20,563,234	28,764,967	85,702,139	630,154,619	684,919,979
34. North Carolina.....NC	YES	3,280,238	3,321,733	3,072,160	7,483,724	58,138,131	59,826,784
35. North Dakota.....ND	YES	8,051	5,128	(2,186)	(4,097)	540,356	426,381
36. Ohio.....OH	YES	616,792	961,857	13,535,500	9,097,413	404,029,029	517,506,933
37. Oklahoma.....OK	YES	913,094	727,488	178,358	129,056	28,844,915	10,122,768
38. Oregon.....OR	YES	756,646	236,429	337,959	280,151	17,729,091	22,848,409
39. Pennsylvania.....PA	YES	3,077,435	4,079,319	8,251,997	6,648,052	290,753,100	297,502,164
40. Rhode Island.....RI	YES	181,189	199,148	1,213,364	1,579,820	56,972,481	53,999,923
41. South Carolina.....SC	YES	242,847	836,233	(875,945)	691,251	16,818,705	19,037,392
42. South Dakota.....SD	YES	218,738	321,197	90,613	109,276	1,849,216	1,914,067
43. Tennessee.....TN	YES	8,443,523	8,217,775	3,372,996	3,307,368	58,840,572	78,692,265
44. Texas.....TX	YES	6,699,062	6,930,947	1,987,021	2,906,561	186,565,636	192,803,706
45. Utah.....UT	YES	348,051	69,335	30,699	39,882	4,533,315	3,795,094
46. Vermont.....VT	YES	748,367	542,702	403,435	438,411	12,536,472	12,455,695
47. Virginia.....VA	YES	21,848,023	21,852,535	6,834,460	6,275,172	90,070,006	67,607,338
48. Washington.....WA	YES	330,040	338,194	711,250	1,234,392	22,185,514	22,371,074
49. West Virginia.....WV	YES	25,226	24,617	6,857,862	(150,450)	29,397,048	35,947,810
50. Wisconsin.....WI	YES	2,373,593	2,912,562	3,323,196	4,126,023	54,742,703	60,132,401
51. Wyoming.....WY	YES	6,924	3,976	26,859	102,370	570,331	566,115
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	3,375	5,020	0	0	0	0
54. Puerto Rico.....PR	YES	3,568,539	693,324	0	152,282	1	0
55. US Virgin Islands.....VI	YES	123,567	36,365	0	0	0	0
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	NO	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	148,389	130,953	0	0	0	0
59. Totals.....(a)	54	164,667,354	143,766,841	151,950,843	215,318,973	4,388,908,739	4,533,286,770

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	148,389	130,953	0	0	0	0
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	148,389	130,953	0	0	0	0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

TRAVELERS CASUALTY AND SURETY 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.....	2,098,726	769,246	36.7	(257.9)
2. Allied lines.....	(109,910)	601,412	(547.2)	(236.8)
3. Farmowners multiple peril.....	.0	(11,000)	0.0	0.0
4. Homeowners multiple peril.....	28,245,229	8,907,752	31.5	31.0
5. Commercial multiple peril.....	106,326	9,929,516	9,338.7	4,927.1
6. Mortgage guaranty.....	.0	.0	0.0	0.0
8. Ocean marine.....	1,395	247	17.7	826.0
9. Inland marine.....	312,111	49,055	15.7	(72.7)
10. Financial guaranty.....	648,960	(0)	(0.0)	0.0
11.1. Medical malpractice-occurrence.....	.0	(20,546)	0.0	0.0
11.2. Medical malpractice-claims made.....	.0	.0	0.0	0.0
12. Earthquake.....	18,164	(12,589)	(69.3)	893,264.5
13. Group accident and health.....	.0	.0	0.0	0.0
14. Credit accident and health.....	.0	.0	0.0	0.0
15. Other accident and health.....	.0	.0	0.0	0.0
16. Workers' compensation.....	98,852,412	52,878,192	53.5	.4
17.1. Other liability-occurrence.....	(949,540)	5,923,137	(623.8)	879.1
17.2. Other liability-claims made.....	3,358,655	4,419,444	131.6	95.2
18.1. Products liability-occurrence.....	.0	(6,374,867)	0.0	0.0
18.2. Products liability-claims made.....	.0	.0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	.0	3,512,467	0.0	0.0
19.3, 19.4 Commercial auto liability.....	442	623,162	140,872.2	16,836.4
21. Auto physical damage.....	.0	(110,386)	0.0	0.0
22. Aircraft (all perils).....	.0	(244,703)	0.0	0.0
23. Fidelity.....	438,957	(1,236,304)	(281.6)	(69.6)
24. Surety.....	13,733,918	(11,524,377)	(83.9)	20.1
26. Burglary and theft.....	78,320	22,404	28.6	(41.2)
27. Boiler and machinery.....	.0	(301)	0.0	0.0
28. Credit.....	.0	.0	0.0	0.0
29. International.....	.0	.0	0.0	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	0.0	0.0
34. Totals.....	146,834,166	68,100,960	46.4	30.5
DETAILS OF WRITE-INS				
3301.....	.0	.0	0.0	0.0
3302.....	.0	.0	0.0	0.0
3303.....	.0	.0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.0	.0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,132,365	1,932,870	1,942,480
2. Allied lines.....	392,090	(159,996)	643,168
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	15,036,884	28,078,601	26,779,623
5. Commercial multiple peril.....	41,491	84,163	99,134
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	521	1,232	1,193
9. Inland marine.....	157,548	289,954	294,178
10. Financial guaranty.....	152,275	155,430	404,692
11.1. Medical malpractice-occurrence.....	.0	.0	.0
11.2. Medical malpractice-claims made.....	.0	.0	.0
12. Earthquake.....	9,766	18,585	19,162
13. Group accident and health.....	.0	.0	.0
14. Credit accident and health.....	.0	.0	.0
15. Other accident and health.....	.0	.0	.0
16. Workers' compensation.....	56,366,043	115,935,633	93,996,007
17.1. Other liability-occurrence.....	164,008	(927,147)	1,904,981
17.2. Other liability-claims made.....	1,679,435	2,713,124	2,702,027
18.1. Products liability-occurrence.....	.0	.0	.0
18.2. Products liability-claims made.....	.0	.0	.0
19.1, 19.2 Private passenger auto liability.....	.0	.0	.0
19.3, 19.4 Commercial auto liability.....	(17,458)	442	2,631
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	198,862	415,649	469,052
24. Surety.....	6,541,653	16,048,605	14,416,226
26. Burglary and theft.....	40,990	80,209	92,287
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	.0
34. Totals.....	81,896,472	164,667,354	143,766,841
DETAILS OF WRITE-INS			
3301.....	.0	.0	.0
3302.....	.0	.0	.0
3303.....	.0	.0	.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 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. 2003 + Prior	2,413,511	2,695,314	5,108,824	360,233	74,310	434,543	2,200,665	46,468	2,532,719	4,779,853	147,388	(41,816)	105,572
2. 2004	367,485	682,730	1,050,215	98,324	7,624	105,948	318,876	16,704	540,558	876,138	49,716	(117,845)	(68,130)
3. Subtotals 2004 + Prior	2,780,996	3,378,044	6,159,040	458,558	81,934	540,491	2,519,542	63,172	3,073,277	5,655,990	197,104	(159,661)	37,442
4. 2005	593,918	1,139,631	1,733,549	319,425	60,139	379,564	414,068	50,440	831,472	1,295,979	139,575	(197,580)	(58,005)
5. Subtotals 2005 + Prior	3,374,914	4,517,674	7,892,588	777,983	142,073	920,056	2,933,610	113,612	3,904,748	6,951,970	336,678	(357,241)	(20,563)
6. 2006	XXX	XXX	XXX	XXX	271,128	271,128	XXX	181,559	594,972	776,531	XXX	XXX	XXX
7. Totals	3,374,914	4,517,674	7,892,588	777,983	413,201	1,191,184	2,933,610	295,171	4,499,720	7,728,501	336,678	(357,241)	(20,563)
8. Prior Year-End's Surplus As Regards Policyholders	3,706,598										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....10.0 %	2. ....(7.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.6)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?

NO

2. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?

YES

Explanation:

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. State surcharges receivable.....	3,802,814	0	3,802,814	3,462,993
2305. Deferred compensation funds.....	2,563,493	0	2,563,493	2,745,507
2306. Real estate operating fund.....	95,084	0	95,084	271,478
2307. Assumed reinsurance receivable and payable.....	(943,860)	0	(943,860)	(234,624)
2308. Other assets nonadmitted.....	367,942,132	367,942,132	0	0
2397. Summary of remaining write-ins for Line 23.....	373,459,663	367,942,132	5,517,532	6,245,354

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	548,970	557,701
2305. Investment Real Estate Liability.....	98,665	98,589
2306. Other statutory provisions.....	37,277	37,277
2307. Retroactive reinsurance reserve ceded.....	(83,898,405)	(87,722,051)
2308. Dollar roll financing.....	0	(61,524)
2397. Summary of remaining write-ins for Line 23.....	(83,213,492)	(87,090,008)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Corporate expense.....	0	(13,070)	0
1497. Summary of remaining write-ins for Line 14.....	0	(13,070)	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties.....					0	0	0	0
Commercial Office Property.....					0	0	0	0
30 Batterson Park.....	Hartford	CT	03/31/2005	Various	0	0	0	(158,129)
0199999. Totals.....					0	0	0	(158,129)
9999999. Totals.....					0	0	0	(158,129)

E01

SCHEDULE A - PART 3

Showing all Real Estate SOLD 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 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													
NONE															

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
Loan Number	2 City	3 State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation

NONE

E02

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2 City	3 State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership	
		3 City	4 State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																
	Brencourt Multi-Strategy, L.P.....	New York.....	NY..	Direct.....		04/03/2006	.....0	25,000,000	.....0	25,038,195	.....0	38,195	.....0	.....0	10.8
	Brevan Howard, L.P.....	George Town.....	KY..	Direct.....		06/01/2006	.....0	20,000,000	.....0	20,000,000	.....0	0	.....0	.....0	1.0
	BrockwayMoran & Partners Fund III, L.P.....	Boca Raton.....	FL..	Direct.....		03/31/2006	.....3	0	.....0	0	.....0	0	.....0	12,500,000	1.0
	Catterton Partners VI, L.P.....	Greenwich.....	CT..	Direct.....		06/21/2006	.....3	0	.....0	0	.....0	0	.....0	0	0.1
	Fox Paine Capital Fund III, L.P.....	Foster City.....	CA..	Direct.....		03/31/2006	.....3	157,150	.....0	157,150	.....0	0	.....0	19,842,850	1.0
	ING Clarion U.S., L.P.....	Radnor.....	PA..	Direct.....		06/30/2006	.....0	10,000,000	.....0	10,000,000	.....0	0	.....0	0	0.1
	Merrill Lynch FutureAccess Fund (ML Winton Fut	New Jersey.....	NJ..	Direct.....		04/28/2006	.....0	20,000,000	.....0	19,256,725	.....0	(743,275)	.....0	0	1.0
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO..	Direct.....		06/13/2006	.....3	1,063,563	.....0	1,063,563	.....0	0	.....0	3,936,437	0.1
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Direct.....		05/09/2006	.....3	2,760,901	.....0	2,760,901	.....0	0	.....0	12,239,099	0.1
	Onex Partners II, L.P.....	Toronto.....	ON..	Direct.....		06/29/2006	.....3	0	.....0	0	.....0	0	.....0	20,000,000	0.1
	Taconic Opportunity Fund L.P.....	New York.....	NY..	Direct.....		04/28/2006	.....0	20,000,000	.....0	19,702,229	.....0	(297,771)	.....0	0	1.0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								98,981,6140	97,978,7630	(1,002,851)0	68,518,386	XXX....
3199999	Subtotal - Unaffiliated.....								98,981,6140	97,978,7630	(1,002,851)0	68,518,386	XXX....
3399999	Totals.....								98,981,6140	97,978,7630	(1,002,851)0	68,518,386	XXX....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

E03

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income		
		3 City	4 State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																
	Blum Strategic Partners, L.P.....	San Francisco.....	CA..	Distribution.....	09/03/1998	956,753	.....0	.....0	956,753	956,753	0	0	0	0
	North Castle Partners II-A, L.P.....	Greenwich.....	CT..	Liquidation.....	11/25/2002	0	.....0	.....0	0	0	0	0	0	0
	Oxford Venture Fund II Limited Partnership.....	Westport.....	CT..	Liquidation.....	02/28/1983	0	.....0	.....0	0	0	0	0	0	0
	Providence Equity Partners III L.P.....	Providence.....	RI..	Distribution.....	01/25/1999	86,305	.....0	.....0	86,305	86,305	0	0	0	0
	Sentinel Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	410,639	.....0	.....0	410,639	410,639	0	0	0	0
	Silver Lake Partners Cayman, L.P.....	Menlo Park.....	CA..	Distribution.....	03/23/2001	888,209	.....0	.....0	888,209	888,209	0	0	0	318,440
	Silver Lake Partners, L.P.....	Menlo Park.....	CA..	Distribution.....	07/01/1999	158,575	.....0	.....0	158,575	158,575	0	0	0	443,240
	Tech Transitions II LP.....	Simsbury.....	CT..	Liquidation.....	12/21/1984	0	.....0	.....0	0	0	0	0	0	0
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY..	Distribution.....	10/05/1998	164,657	.....0	.....0	164,657	164,657	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								2,665,1370	2,665,137	2,665,137	0	0	0	761,680
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																
	Lehman Brothers Real Estate Partners II LP.....	New York.....	NY..	Direct.....	08/25/2005	878,301	.....0	.....0	878,301	878,301	0	0	0	0
	Tishman Speyer/Travelers Real Estate Venture..	New York.....	NY..	Direct.....	10/31/1997	15,504,136	.....0	.....0	15,504,136	15,504,136	0	0	0	0
	Tri Continental Capital VII LP.....	Ontario.....	ON..	Direct.....	04/30/2005	(324,074)	.....0	.....0	(324,074)	0	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								16,058,3630	16,058,363	16,058,363	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																
	International Network Fund L.P.....	Boston.....	MA..	Liquidation.....	03/31/1996	0	.....0	.....0	0	0	0	0	0	0
	JLL Partners Fund V, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	2,452,437	.....0	.....0	2,452,437	2,452,437	0	0	0	0
	MLA I Liquidating Trust, L.P.....	New York.....	NY..	Liquidation.....	01/15/1982	0	.....0	.....0	0	0	0	0	0	0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								2,452,4370	2,452,437	2,452,437	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																
	Trav Cas & Surety UK Invs LLC.....	Hartford.....	CT..	Distribution.....	08/07/1998	1,948,050	.....0	.....0	1,948,050	1,948,050	0	0	0	0
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								1,948,0500	1,948,050	1,948,050	0	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full 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 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		3 City	4 State											
3199999	Subtotal - Unaffiliated					21,175,937	0	0	21,175,937	21,175,937	0	0	0	761,680
3299999	Subtotal - Affiliated					1,948,050	0	0	1,948,050	1,948,050	0	0	0	0
3399999	Totals					23,123,987	0	0	23,123,987	23,123,987	0	0	0	761,680

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 DY 3	U S TREASURY NOTES 3.625 2007 06		05/01/2006	Urban Diversified		394,124	400,000	4,847	1
912828 EK 2	U S TREASURY NOTES 4.250 2007 10		05/01/2006	Urban Diversified		1,287,962	1,300,000	150	1
912828 EP 1	U S TREASURY NOTES 4.250 2007 11		05/01/2006	Urban Diversified		99,023	100,000	1,775	1
912828 ER 7	U S TREASURY NOTES 4.375 2007 12		05/01/2006	Urban Diversified		595,008	600,000	8,774	1
0399999	Total - Bonds - U.S. Government					2,376,117	2,400,000	15,546	XXX
Bonds - States, Territories and Possessions									
341150 TU 4	FLORIDA DEPT TRANS-RGHT 5.000 2022 07		05/01/2006	Urban Diversified		1,571,760	1,500,000	25,000	1FE
57582N T2 1	MASSACHUSETTS GENERAL OB 5.000 2019 03		05/01/2006	Urban Diversified		5,224,650	5,000,000	41,667	1FE
658256 VF 6	NORTH CAROLINA GEN OBLIG 5.000 2017 04		05/18/2006	MERRILL LYNCH CAPITAL MARKETS		21,447,800	20,000,000	205,556	1FE
97705L GA 9	WISCONSIN GENERAL OBLIG 5.000 2019 05		06/28/2006	RBC DAIN RAUSCHER INC		10,345,800	10,000,000	81,944	1FE
1799999	Total - Bonds - States, Territories & Possessions					38,590,010	36,500,000	354,167	XXX
Bonds - Political Subdivisions of States									
182252 RM 0	CLARKSTON COM SCH GO Q-S 5.000 2018 05		05/01/2006	Urban Diversified		2,598,131	2,475,000	0	1FE
613341 8T 6	MONTGOMERY CO GENERAL OB 5.000 2020 07		05/01/2006	Urban Diversified		3,171,420	3,000,000	50,000	1FE
2499999	Total - Bonds - Political Subdivision					5,769,551	5,475,000	50,000	XXX
Bonds - Special Revenue and Special Assessment									
594700 BK 1	MICHIGAN TRUNK LINE REF 5.000 2022 11		05/01/2006	Urban Diversified		5,246,600	5,000,000	0	1FE
662903 DN 0	NORTH TEXAS WATER DIST R 5.000 2017 09		05/12/2006	MERRILL LYNCH CAPITAL MARKETS		7,198,759	6,835,000	43,668	1FE
3199999	Total - Bonds - Special Revenue & Special Assessments					12,445,359	11,835,000	43,668	XXX
Bonds - Public Utilities									
010392 EN 4	ALABAMA POWER CO 3.500 2007 11		05/01/2006	Urban Diversified		972,950	1,000,000	16,139	1FE
677347 CD 6	OHIO EDISON 6.400 2016 07		06/21/2006	BARCLAYS CAPITAL INC		2,999,610	3,000,000	0	2FE
3899999	Total - Bonds - Public Utilities					3,972,560	4,000,000	16,139	XXX
Bonds - Industrial and Miscellaneous									
02666Q WG 4	AMERICAN HONDA FINANCE (4.250 2008 03		05/01/2006	Urban Diversified		979,080	1,000,000	5,903	1FE
05329W AF 9	AUTONATION INC (144A) 7.000 2014 04		04/10/2006	J P MORGAN CHASE SECURITIES INC		603,125	600,000	97	3FE
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500 2035 04		05/01/2006	Urban Diversified		552,202	557,223	0	1
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500 2035 04		05/01/2006	Urban Diversified		14,116,962	14,245,312	0	1FE
066748 AC 8	BNP PARIBAS 6.875 2009 03		05/01/2006	Urban Diversified		1,034,610	1,000,000	11,458	1FE
12189T AS 3	BURLINGTON NORTHERN SANT 7.125 2010 12		05/01/2006	Urban Diversified		1,062,040	1,000,000	26,917	2FE
925524 AT 7	CBS CORP 5.625 2012 08		04/05/2006	J P MORGAN CHASE SECURITIES INC		984,340	1,000,000	8,594	2FE
172967 DP 3	CITIGROUP INC 5.850 2013 07		06/21/2006	CITIGROUP GLOBAL MARKETS		4,993,700	5,000,000	0	1FE
3133TR SR 7	FHR 2297 KZ CMO 6.000 2031 03		06/01/2006	DIRECT WITH COMPANY		191,140	191,140	0	1
38373R SY 6	GNR 2001-40 Z CMO 6.000 2031 08		06/01/2006	DIRECT WITH COMPANY		168,583	168,583	0	1
24422E PV 5	JOHN DEERE CAPITAL CORP 4.500 2008 08		05/01/2006	Urban Diversified		981,260	1,000,000	8,250	1FE
46625H GG 9	JP MORGAN CHASE 5.600 2011 06		05/15/2006	UBS AG		998,360	1,000,000	311	1FE
548661 CA 3	LOWES COMPANIES 8.250 2010 06		05/01/2006	Urban Diversified		1,099,240	1,000,000	34,375	1FE
615322 AW 4	MONUMENTAL GLOBAL FUNDIN 4.625 2010 03		05/01/2006	Urban Diversified		968,800	1,000,000	5,910	1FE
67461F FS 1	OCCIDENTAL PETROLEUM 4.250 2010 03		05/01/2006	Urban Diversified		1,918,060	2,000,000	10,861	1FE
693476 AU 7	PNC FUNDING CORP 4.200 2008 03		05/01/2006	Urban Diversified		1,957,400	2,000,000	11,900	1FE
74005P AK 0	PRAXAIR INC 4.750 2007 07		05/01/2006	Urban Diversified		768,107	773,000	10,811	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360 2021 01		04/06/2006	R W PRESRICH		3,758,550	3,000,000	78,000	1FE
907818 CQ 9	UNION PACIFIC CO 3.875 2009 02		05/01/2006	Urban Diversified		962,830	1,000,000	8,181	2FE
98151G AC 9	WORLD SAVINGS BANK 4.125 2008 03		05/01/2006	Urban Diversified		978,250	1,000,000	5,844	1FE
767201 AB 2	RIO TINTO FINANCE 2.625 2008 09	F	05/01/2006	Urban Diversified		937,510	1,000,000	2,260	1FE
4599999	Total - Bonds - Industrial & Miscellaneous					40,014,149	39,535,258	229,672	XXX
6099997	Total - Bonds - Part 3					103,167,746	99,745,258	709,191	XXX
6099999	Total - Bonds					103,167,746	99,745,258	709,191	XXX
Common Stocks - Industrial and Miscellaneous									
018490 10 2	ALLERGAN, INC		05/15/2006	CORPORATE ACTION	719,000	68,355	XXX	0	L
64104X 10 8	NESS TECHNOLOGIES INC		05/17/2006	DISTRIBUTION FROM PARTNERSHIP	264,000	2,848	XXX	0	L
64126X 20 1	NEUSTAR INC - CLASS A		05/08/2006	DISTRIBUTION FROM PARTNERSHIP	1,980,000	65,163	XXX	0	L

E04

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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)
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					136,366	XXX	.0	XXX
7299997.	Total - Common Stocks - Part 3.....					136,366	XXX	.0	XXX
7299999.	Total - Common Stocks.....					136,366	XXX	.0	XXX
7399999.	Total - Preferred and Common Stocks.....					136,366	XXX	.0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					103,304,112	XXX	709,191	XXX

(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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31403D AC 3	FN (5/1 ARM) #745303 4.799		06/25/2006	PAID ON PRINCIPAL		803,402	803,402	795,430	795,430	0	7,971	0	7,971	0	803,402	0	0	0	9,644	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 4.801		05/25/2006	PAID ON PRINCIPAL		506,670	506,670	501,643	501,643	0	5,027	0	5,027	0	506,670	0	0	0	4,055	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 4.804		04/25/2006	PAID ON PRINCIPAL		620,755	620,755	614,596	614,596	0	6,159	0	6,159	0	620,755	0	0	0	2,485	03/20/2027	1
36225C BX 3	G2 (ARM) #080053 4.375		04/20/2006	PAID ON PRINCIPAL		162	162	164	164	0	(1)	0	(1)	0	162	0	0	0	0	03/20/2027	1
36225C BX 3	G2 (ARM) #080053 5.375		06/15/2006	PAID ON PRINCIPAL		517	517	521	521	0	(4)	0	(4)	0	517	0	0	0	5	03/20/2027	1
36225C CN 4	G2 (ARM) #080076 4.375		06/20/2006	PAID ON PRINCIPAL		1,971	1,971	1,993	1,993	0	(21)	0	(21)	0	1,971	0	0	0	14	05/20/2027	1
912828 CK 4	U S TREASURY NOTES 2.500		05/24/2006	J P MORGAN CHASE SECURI		49,980,469	50,000,000	49,500,000	49,808,927	0	183,096	0	183,096	0	49,992,023	0	(11,554)	(11,554)	604,396	05/31/2006	1
912828 CM 0	U S TREASURY NOTES 2.750		06/08/2006	J P MORGAN CHASE SECURI		64,923,828	65,000,000	64,512,500	64,787,185	0	186,189	0	186,189	0	64,973,374	0	(49,546)	(49,546)	790,055	06/30/2006	1
912828 CQ 1	U S TREASURY NOTES 2.750		06/13/2006	VARIOUS		49,856,445	50,000,000	49,605,469	49,796,446	0	154,091	0	154,091	0	49,950,537	0	(94,092)	(94,092)	503,280	07/31/2006	1
36202A 3G 0	GNMA II PASS #00000799 9.000		06/20/2006	PAID ON PRINCIPAL		339	339	363	362	0	(23)	0	(23)	0	339	0	0	0	5	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		06/20/2006	PAID ON PRINCIPAL		1,108,015	1,108,015	1,063,474	1,064,491	0	43,524	0	43,524	0	1,108,015	0	0	0	9,164	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		06/20/2006	PAID ON PRINCIPAL		1,151,688	1,151,688	1,093,204	1,093,703	0	57,985	0	57,985	0	1,151,688	0	0	0	8,380	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		06/20/2006	PAID ON PRINCIPAL		454,149	454,149	441,376	441,421	0	12,729	0	12,729	0	454,149	0	0	0	3,997	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		06/20/2006	PAID ON PRINCIPAL		358,976	358,976	351,067	351,084	0	7,892	0	7,892	0	358,976	0	0	0	3,258	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		06/20/2006	PAID ON PRINCIPAL		4,332	4,332	4,629	4,574	0	(241)	0	(241)	0	4,332	0	0	0	65	04/20/2016	1
36216M Z4 0	GNMA II PASS #00169163 9.000		06/20/2006	PAID ON PRINCIPAL		929	929	993	965	0	(36)	0	(36)	0	929	0	0	0	14	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		06/20/2006	PAID ON PRINCIPAL		1,091	1,091	1,166	1,165	0	(74)	0	(74)	0	1,091	0	0	0	16	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		06/20/2006	PAID ON PRINCIPAL		401	401	428	429	0	(28)	0	(28)	0	401	0	0	0	6	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		06/20/2006	PAID ON PRINCIPAL		1,884	1,884	2,013	1,970	0	(86)	0	(86)	0	1,884	0	0	0	28	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		06/20/2006	PAID ON PRINCIPAL		633	633	676	667	0	(33)	0	(33)	0	633	0	0	0	10	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		06/20/2006	PAID ON PRINCIPAL		1,476	1,476	1,577	1,549	0	(74)	0	(74)	0	1,476	0	0	0	22	10/20/2019	1
362060 MD 4	GNMA PASS TH #00030956 9.000		06/15/2006	PAID ON PRINCIPAL		3,607	3,607	3,827	3,678	0	(70)	0	(70)	0	3,607	0	0	0	40	02/15/2009	1
362061 BL 6	GNMA PASS TH #00031543 9.000		06/15/2006	PAID ON PRINCIPAL		1,352	1,352	1,435	1,376	0	(24)	0	(24)	0	1,352	0	0	0	20	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		06/15/2006	PAID ON PRINCIPAL		1,193	1,193	1,265	1,214	0	(22)	0	(22)	0	1,193	0	0	0	16	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		06/15/2006	PAID ON PRINCIPAL		78	78	83	80	0	(3)	0	(3)	0	78	0	0	0	1	09/15/2013	1
36215H S5 7	GNMA PASS TH #00135640 9.000		06/15/2006	PAID ON PRINCIPAL		793	793	841	819	0	(26)	0	(26)	0	793	0	0	0	12	08/15/2015	1
362153 3X 4	GNMA PASS TH #00153014 9.000		06/15/2006	PAID ON PRINCIPAL		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	01/15/2020	1
36216F HQ 6	GNMA PASS TH #00163239 9.000		06/15/2006	PAID ON PRINCIPAL		34	34	36	36	0	(3)	0	(3)	0	34	0	0	0	1	04/15/2020	1
362160 XC 2	GNMA PASS TH #00179875 9.000		06/15/2006	PAID ON PRINCIPAL		18,334	18,334	19,557	19,199	0	(865)	0	(865)	0	18,334	0	0	0	411	02/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		06/15/2006	PAID ON PRINCIPAL		60	60	65	63	0	(2)	0	(2)	0	60	0	0	0	1	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		06/15/2006	PAID ON PRINCIPAL		81	81	87	85	0	(4)	0	(4)	0	81	0	0	0	1	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		06/15/2006	PAID ON PRINCIPAL		292	292	311	302	0	(11)	0	(11)	0	292	0	0	0	4	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		06/15/2006	PAID ON PRINCIPAL		129	129	138	133	0	(4)	0	(4)	0	129	0	0	0	2	02/15/2020	1
36220A PR 0	GNMA PASS TH #00272332 9.000		06/15/2006	PAID ON PRINCIPAL		104	104	111	110	0	(6)	0	(6)	0	104	0	0	0	2	02/15/2020	1
36220E BG 1	GNMA PASS TH #00275539 9.000		06/15/2006	PAID ON PRINCIPAL		167	167	178	178	0	(11)	0	(11)	0	167	0	0	0	3	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		06/15/2006	PAID ON PRINCIPAL		47	47	50	52	0	(5)	0	(5)	0	47	0	0	0	1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		06/15/2006	PAID ON PRINCIPAL		41	41	44	44	0	(3)	0	(3)	0	41	0	0	0	1	01/15/2020	1
36220P P2 2	GNMA PASS TH #00284041 9.000		06/15/2006	PAID ON PRINCIPAL		179	179	191	190	0	(11)	0	(11)	0	179	0	0	0	3	02/15/2020	1
36220Q CW 8	GNMA PASS TH #00284585 9.000		06/15/2006	PAID ON PRINCIPAL		111	111	118	116	0	(6)	0	(6)	0	111	0	0	0	2	01/15/2020	1
36220Q J3 5	GNMA PASS TH #00284782 9.000		06/15/2006	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	01/15/2020	1
36220R TF 5	GNMA PASS TH #00285950 9.000		06/15/2006	PAID ON PRINCIPAL		150	150	160	157	0	(7)	0	(7)	0	150	0	0	0	2	06/15/2020	1
36220R 6S 2	GNMA PASS TH #00286281 9.000		06/15/2006	PAID ON PRINCIPAL		315	315	336	331	0	(16)	0	(16)	0	315	0	0	0	5	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		06/15/2006	PAID ON PRINCIPAL		73	73	78	77	0	(4)	0	(4)	0	73	0	0	0	1	04/15/2020	1
36220S ZZ 8	GNMA PASS TH #00287092 9.000		06/15/2006	PAID ON PRINCIPAL		22	22	24	24	0	(1)	0	(1)	0	22	0	0	0	0	03/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		06/15/2006	PAID ON PRINCIPAL		49	49	52	51	0	(2)	0	(2)	0	49	0	0	0	1	04/15/2020	1
36220V CT 4	GNMA PASS TH #00289082 9.000		06/15/2006	PAID ON PRINCIPAL		168	168	180	174	0	(6)	0	(6)	0	168	0	0	0	3	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		06/15/2006	PAID ON PRINCIPAL		124	124	132	130	0	(6)	0	(6)	0	124	0	0	0	2	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		06/15/2006	PAID ON PRINCIPAL		75	75	80	79	0	(5)	0	(5)	0	75	0	0	0	1	05/15/2020	1

E05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36220W QZ 3	GNMA PASS TH #00290372 9.000		06/15/2006	PAID ON PRINCIPAL		41	41	44	44	0	(3)	0	(3)	0	41	0	0	0	1	09/15/2020	1.....
36220W U5 4	GNMA PASS TH #00290504 9.000		06/15/2006	PAID ON PRINCIPAL		125	125	133	128	0	(3)	0	(3)	0	125	0	0	0	2	12/15/2020	1.....
36220Y 7H 0	GNMA PASS TH #00292596 9.000		06/15/2006	PAID ON PRINCIPAL		86	86	91	90	0	(5)	0	(5)	0	86	0	0	0	1	11/15/2020	1.....
362204 LC 1	GNMA PASS TH #00296523 9.000		06/15/2006	PAID ON PRINCIPAL		63	63	67	66	0	(3)	0	(3)	0	63	0	0	0	1	12/15/2020	1.....
362207 7L 0	GNMA PASS TH #00299799 9.000		06/15/2006	PAID ON PRINCIPAL		18	18	20	19	0	(1)	0	(1)	0	18	0	0	0	0	11/15/2020	1.....
362209 ER 5	GNMA PASS TH #00300844 9.000		06/15/2006	PAID ON PRINCIPAL		297	297	316	314	0	(17)	0	(17)	0	297	0	0	0	4	12/15/2020	1.....
36223G WQ 8	GNMA PASS TH #00307655 9.000		06/15/2006	PAID ON PRINCIPAL		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2021	1.....
36223K 6F 2	GNMA PASS TH #00310570 9.000		06/15/2006	PAID ON PRINCIPAL		76	76	81	81	0	(5)	0	(5)	0	76	0	0	0	1	08/15/2021	1.....
36223M FK 7	GNMA PASS TH #00311670 9.000		06/15/2006	PAID ON PRINCIPAL		10	10	11	11	0	(0)	0	(0)	0	10	0	0	0	0	08/15/2021	1.....
36223N UA 0	GNMA PASS TH #00312977 9.000		06/15/2006	PAID ON PRINCIPAL		120	120	128	127	0	(8)	0	(8)	0	120	0	0	0	1	11/15/2021	1.....
36205W QV 1	GNMA PASS TH #00402868 9.000		06/15/2006	PAID ON PRINCIPAL		116	116	124	123	0	(6)	0	(6)	0	116	0	0	0	2	06/15/2024	1.....
36213C YY 0	GNMA PASS TH #00550727 5.000		06/15/2006	PAID ON PRINCIPAL		226,700	226,700	223,158	223,158	0	3,542	0	3,542	0	226,700	0	0	0	1,871	11/15/2035	1.....
36290R U6 8	GNMA PASS TH #00615405 4.500		06/15/2006	PAID ON PRINCIPAL		320,053	320,053	310,352	309,922	0	10,131	0	10,131	0	320,053	0	0	0	2,425	08/15/2033	1.....
36291A DH 9	GNMA PASS TH #00622104 4.500		06/15/2006	PAID ON PRINCIPAL		119,256	119,256	115,641	115,432	0	3,824	0	3,824	0	119,256	0	0	0	1,228	09/15/2033	1.....
36292F H6 7	GNMA PASS TH #00647453 5.000		06/15/2006	PAID ON PRINCIPAL		156,424	156,424	153,980	153,980	0	2,444	0	2,444	0	156,424	0	0	0	1,314	10/15/2035	1.....
36225A ER 7	GNMA PASS TH #00780144 7.000		06/15/2006	PAID ON PRINCIPAL		154,518	154,518	147,420	150,802	0	3,716	0	3,716	0	154,518	0	0	0	1,910	07/15/2024	1.....
36225A JD 3	GNMA PASS TH #00780260 6.500		06/15/2006	PAID ON PRINCIPAL		30,417	30,417	29,953	30,199	0	218	0	218	0	30,417	0	0	0	334	10/15/2010	1.....
0399999	Total - Bonds - U.S. Government					170,814,065	171,053,323	169,504,213	170,282,515	0	686,742	0	686,742	0	170,969,257	0	(155,192)	(155,192)	1,948,531	XXX	XXX
Bonds - States, Territories and Possessions																					
649787 BY 3	NEW YORK GENERAL OBLIG 5.625		05/22/2006	REDEEMED		727,200	720,000	726,768	722,095	0	(65)	0	(65)	0	722,030	0	5,170	5,170	25,988	10/01/2020	1FE.....
658256 UB 6	NORTH CAROLINA GEN OBL 5.000		05/18/2006	MERRILL LYNCH CAPITAL MA		21,436,400	20,000,000	21,890,000	21,890,000	0	(29,400)	0	(29,400)	0	21,860,600	0	(424,200)	(424,200)	288,889	09/01/2016	1FE.....
97705L FZ 5	WISCONSIN GENERAL OBLI 5.000		06/28/2006	RBC DAIN RAUSCHER INC.		10,370,400	10,000,000	10,756,400	10,739,700	0	(32,800)	0	(32,800)	0	10,706,900	0	(336,500)	(336,500)	331,944	05/01/2018	1FE.....
977056 EU 0	WISCONSIN GENERAL OBLI 5.000		05/01/2006	REDEEMED		13,705,000	13,705,000	13,659,499	13,680,468	0	24,532	0	24,532	0	13,705,000	0	0	0	342,625	05/01/2012	1FE.....
1799999	Total - Bonds - States, Territories & Possessions					46,239,000	44,425,000	47,032,667	47,032,263	0	(37,733)	0	(37,733)	0	46,994,530	0	(755,530)	(755,530)	989,446	XXX	XXX
Bonds - Political Subdivisions of States																					
602245 RW 4	MILWAUKEE CO GENERAL O 5.000		05/10/2006	CITIGROUP GLOBAL MARKET		10,479,300	10,000,000	10,629,300	10,614,600	0	(44,400)	0	(44,400)	0	10,570,200	0	(90,900)	(90,900)	269,444	10/01/2010	1FE.....
602245 RY 0	MILWAUKEE CO GENERAL O 5.000		05/10/2006	CITIGROUP GLOBAL MARKET		3,280,081	3,095,000	3,311,836	3,308,400	0	(10,368)	0	(10,368)	0	3,298,032	0	(17,951)	(17,951)	83,393	10/01/2012	1FE.....
659154 T4 0	NORTH EAST ISD GO S200 5.000		05/12/2006	MERRILL LYNCH CAPITAL MA		7,340,270	7,000,000	7,711,270	7,611,730	0	(20,300)	0	(20,300)	0	7,591,430	0	(251,160)	(251,160)	103,056	08/01/2016	1FE.....
2499999	Total - Bonds - Political Subdivisions					21,099,651	20,095,000	21,652,406	21,534,730	0	(75,068)	0	(75,068)	0	21,459,662	0	(360,011)	(360,011)	455,893	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
235037 ZC 5	DALLAS-FORT WORTH REG 6.000		05/01/2006	REDEEMED		10,000,000	10,000,000	10,283,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	300,000	11/01/2010	1FE.....
3128QG CC 4	FH (3/1 ARM) #1N0067 5.624		05/15/2006	PAID ON PRINCIPAL		620	620	622	622	0	0	0	(2)	0	620	0	0	0	3	12/15/2035	1.....
3128QG CC 4	FH (3/1 ARM) #1N0067 5.627		06/15/2006	PAID ON PRINCIPAL		249,358	249,358	250,254	250,254	0	(896)	0	(896)	0	249,358	0	0	0	2,338	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 4.274		05/15/2006	PAID ON PRINCIPAL		392,332	392,332	385,313	385,313	0	7,019	0	7,019	0	392,332	0	0	0	1,397	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 4.275		06/15/2006	PAID ON PRINCIPAL		414,216	414,216	406,805	406,805	0	7,411	0	7,411	0	414,216	0	0	0	2,951	12/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 4.321		05/15/2006	PAID ON PRINCIPAL		682,594	682,594	679,608	679,608	0	2,986	0	2,986	0	682,594	0	0	0	3,639	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 4.338		06/15/2006	PAID ON PRINCIPAL		334,077	334,077	332,615	332,615	0	1,462	0	1,462	0	334,077	0	0	0	3,614	03/15/2035	1.....
313980 X8 2	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		407	407	397	400	0	7	0	7	0	407	0	0	0	5	09/15/2023	1.....
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		133,885	133,885	133,467	133,486	0	399	0	399	0	133,885	0	0	0	903	01/15/2034	1.....
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		2,656	2,656	2,778	2,878	0	(222)	0	(222)	0	2,656	0	0	0	31	07/15/2029	1.....
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		14,276	14,276	14,971	15,786	0	(1,510)	0	(1,510)	0	14,276	0	0	0	170	01/15/2030	1.....
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		8,822	8,822	9,252	9,751	0	(929)	0	(929)	0	8,822	0	0	0	115	02/15/2030	1.....
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		2,475	2,475	2,596	2,775	0	(300)	0	(300)	0	2,475	0	0	0	27	05/15/2030	1.....
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		2,665	2,665	2,795	2,900	0	(235)	0	(235)	0	2,665	0	0	0	23	05/15/2031	1.....
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		1,247	1,247	1,304	1,366	0	(119)	0	(119)	0	1,247	0	0	0	33	10/15/2031	1.....
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		11,790	11,790	12,102	12,344	0	(554)	0	(554)	0	11,790	0	0	0	114	02/15/2032	1.....
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		433	433	445	456	0	(22)	0	(22)	0	433	0	0	0	4	12/15/2028	1.....
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		95,029	95,029	97,182	99,370	0	(4,341)	0	(4,341)	0	95,029	0	0	0	1,035	04/15/2029	1.....

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31293K PD 2	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		264	264	270	276	0	(12)	0	(12)	0	264	0	0	0	3	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		186	186	196	214	0	(28)	0	(28)	0	186	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		207	207	217	232	0	(25)	0	(25)	0	207	0	0	0	3	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		40	40	42	47	0	(7)	0	(7)	0	40	0	0	0	1	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		41	41	43	45	0	(4)	0	(4)	0	41	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		588	588	615	663	0	(75)	0	(75)	0	588	0	0	0	11	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		2,069	2,069	2,170	2,327	0	(258)	0	(258)	0	2,069	0	0	0	23	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		1,592	1,592	1,670	1,754	0	(162)	0	(162)	0	1,592	0	0	0	15	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		142	142	149	160	0	(18)	0	(18)	0	142	0	0	0	2	01/15/2030	1
31294C TB 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		32	32	33	36	0	(5)	0	(5)	0	32	0	0	0	0	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		124	124	131	139	0	(14)	0	(14)	0	124	0	0	0	2	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		95	95	100	107	0	(12)	0	(12)	0	95	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		25	25	27	29	0	(4)	0	(4)	0	25	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		2,875	2,875	3,015	3,183	0	(308)	0	(308)	0	2,875	0	0	0	36	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		11,564	11,564	12,128	13,240	0	(1,676)	0	(1,676)	0	11,564	0	0	0	76	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		47	47	49	55	0	(8)	0	(8)	0	47	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		387	387	406	435	0	(48)	0	(48)	0	387	0	0	0	5	08/15/2030	1
31298A RH 3	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		11,546	11,546	12,080	12,479	0	(933)	0	(933)	0	11,546	0	0	0	215	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		2,907	2,907	3,042	3,130	0	(223)	0	(223)	0	2,907	0	0	0	19	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		4,276	4,276	4,485	4,824	0	(548)	0	(548)	0	4,276	0	0	0	53	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		3,655	3,655	3,833	4,187	0	(532)	0	(532)	0	3,655	0	0	0	46	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		157	157	164	170	0	(13)	0	(13)	0	157	0	0	0	2	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		1,948	1,948	2,043	2,146	0	(198)	0	(198)	0	1,948	0	0	0	35	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		6,408	6,408	6,716	7,106	0	(699)	0	(699)	0	6,408	0	0	0	80	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		43	43	45	48	0	(5)	0	(5)	0	43	0	0	0	1	02/15/2031	1
31298G YZ 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		25,477	25,477	26,719	28,410	0	(2,933)	0	(2,933)	0	25,477	0	0	0	475	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		10,816	10,816	11,103	11,539	0	(723)	0	(723)	0	10,816	0	0	0	85	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		158	158	165	173	0	(15)	0	(15)	0	158	0	0	0	2	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		83	83	87	92	0	(9)	0	(9)	0	83	0	0	0	1	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		39	39	40	42	0	(4)	0	(4)	0	39	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		6,761	6,761	7,074	7,195	0	(434)	0	(434)	0	6,761	0	0	0	85	08/15/2031	1
31298T HJ 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		95	95	99	107	0	(12)	0	(12)	0	95	0	0	0	1	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		20	20	21	23	0	(2)	0	(2)	0	20	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		358	358	375	392	0	(34)	0	(34)	0	358	0	0	0	5	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		181	181	189	196	0	(15)	0	(15)	0	181	0	0	0	3	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		18,807	18,807	19,306	20,290	0	(1,482)	0	(1,482)	0	18,807	0	0	0	100	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		878	878	921	969	0	(90)	0	(90)	0	878	0	0	0	16	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		603	603	632	644	0	(42)	0	(42)	0	603	0	0	0	8	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		7,134	7,134	7,482	7,993	0	(859)	0	(859)	0	7,134	0	0	0	89	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		100	100	105	106	0	(6)	0	(6)	0	100	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		29,126	29,126	29,786	30,595	0	(1,469)	0	(1,469)	0	29,126	0	0	0	296	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		139,071	139,071	142,756	145,612	0	(6,541)	0	(6,541)	0	139,071	0	0	0	1,833	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		473	473	484	493	0	(21)	0	(21)	0	473	0	0	0	5	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		37,677	37,677	38,748	40,335	0	(2,658)	0	(2,658)	0	37,677	0	0	0	325	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		9,770	9,770	10,029	10,257	0	(487)	0	(487)	0	9,770	0	0	0	93	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		1,864	1,864	1,913	1,925	0	(61)	0	(61)	0	1,864	0	0	0	19	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU		06/15/2006	PAID ON PRINCIPAL		15,313	15,313	15,719	16,001	0	(688)	0	(688)	0	15,313	0	0	0	133	01/15/2033	1

E05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator (a)
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		58,759	58,759	60,430	61,859	0	(3,100)	0	(3,100)	0	58,759	0	0	0	628	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		133,122	133,122	136,653	139,731	0	(6,609)	0	(6,609)	0	133,122	0	0	0	1,161	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		1,124	1,124	1,154	1,211	0	(87)	0	(87)	0	1,124	0	0	0	11	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		310	310	318	328	0	(18)	0	(18)	0	310	0	0	0	3	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		24,585	24,585	25,238	25,493	0	(907)	0	(907)	0	24,585	0	0	0	296	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		762	762	743	749	0	14	0	14	0	762	0	0	0	9	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		1,223	1,223	1,192	1,202	0	22	0	22	0	1,223	0	0	0	14	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		465	465	453	457	0	8	0	8	0	465	0	0	0	6	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		47,860	47,860	49,034	49,838	0	(1,978)	0	(1,978)	0	47,860	0	0	0	475	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2023	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		46	46	45	45	0	1	0	1	0	46	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		92	92	90	91	0	2	0	2	0	92	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		522	522	508	512	0	9	0	9	0	522	0	0	0	6	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		127	127	123	124	0	2	0	2	0	127	0	0	0	1	10/15/2023	1
313983 AF 5	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		39	39	38	38	0	1	0	1	0	39	0	0	0	0	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		495	495	482	485	0	9	0	9	0	495	0	0	0	6	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		1,349	1,349	1,314	1,324	0	25	0	25	0	1,349	0	0	0	9	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		26	26	25	25	0	1	0	1	0	26	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		21	21	20	21	0	0	0	0	0	21	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		148	148	144	145	0	3	0	3	0	148	0	0	0	2	04/15/2023	1
31294J GX 0	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		430	430	411	424	0	6	0	6	0	430	0	0	0	5	05/15/2008	1
31335K A9 7	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		3,492	3,492	3,327	3,450	0	43	0	43	0	3,492	0	0	0	36	06/15/2008	1
31357M N8 4	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		468	468	446	462	0	6	0	6	0	468	0	0	0	5	06/15/2008	1
31357M TD 7	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		731	731	697	721	0	10	0	10	0	731	0	0	0	8	06/15/2008	1
31357M TH 8	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		1,764	1,764	1,680	1,743	0	21	0	21	0	1,764	0	0	0	19	06/15/2008	1
31357M VD 4	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		4,693	4,693	4,471	4,635	0	57	0	57	0	4,693	0	0	0	61	06/15/2008	1
31357M VE 2	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		2,573	2,573	2,451	2,540	0	33	0	33	0	2,573	0	0	0	28	06/15/2008	1
31357M YL 3	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		303	303	291	299	0	4	0	4	0	303	0	0	0	3	06/15/2008	1
31357M 6N 0	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		963	963	918	953	0	10	0	10	0	963	0	0	0	10	06/15/2008	1
31357N AG 8	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		241	241	230	238	0	3	0	3	0	241	0	0	0	3	06/15/2008	1
31357N EC 3	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		1,493	1,493	1,422	1,475	0	18	0	18	0	1,493	0	0	0	15	06/15/2008	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	06/15/2006	PAID ON PRINCIPAL		54,058	54,058	54,091	54,141	0	(83)	0	(83)	0	54,058	0	0	0	449	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2006	PAID ON PRINCIPAL		88,987	88,987	89,042	89,193	0	(207)	0	(207)	0	88,987	0	0	0	1,081	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		137,821	137,821	139,931	140,156	0	(2,335)	0	(2,335)	0	137,821	0	0	0	1,371	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		18,885	18,885	19,174	19,182	0	(298)	0	(298)	0	18,885	0	0	0	185	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		16,218	16,218	16,467	16,510	0	(291)	0	(291)	0	16,218	0	0	0	134	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		36,594	36,594	37,154	37,151	0	(557)	0	(557)	0	36,594	0	0	0	236	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		165,239	165,239	167,769	167,640	0	(2,401)	0	(2,401)	0	165,239	0	0	0	1,013	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		175,359	175,359	178,044	177,723	0	(2,365)	0	(2,365)	0	175,359	0	0	0	1,851	07/15/2018	1
31283H QS 8	FHLMC GOLD PASSTHRU	7.500	06/15/2006	PAID ON PRINCIPAL		12,862	12,862	13,490	14,367	0	(1,504)	0	(1,504)	0	12,862	0	0	0	160	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2006	PAID ON PRINCIPAL		7,587	7,587	7,957	8,365	0	(779)	0	(779)	0	7,587	0	0	0	86	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	06/15/2006	PAID ON PRINCIPAL		4,239,031	4,239,031	4,228,920	4,229,643	0	9,388	0	9,388	0	4,239,031	0	0	0	37,953	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		551,338	551,338	565,522	570,580	0	(19,241)	0	(19,241)	0	551,338	0	0	0	5,455	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		51,212	51,212	52,372	53,431	0	(2,219)	0	(2,219)	0	51,212	0	0	0	480	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		815,308	815,308	835,290	842,578	0	(27,270)	0	(27,270)	0	815,308	0	0	0	7,995	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		804,483	804,483	824,169	831,460	0	(26,977)	0	(26,977)	0	804,483	0	0	0	8,070	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	06/15/2006	PAID ON PRINCIPAL		306,948	306,948	311,360	312,471	0	(5,523)	0	(5,523)	0	306,948	0	0	0	2,303	11/15/2010	1
31340L FB 8	FHLMC 75 DAY PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		1,466	1,466	1,303	1,425	0	42	0	42	0	1,466	0	0	0	17	11/15/2008	1

E05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
65474U AC 7	NAROT 2003-B A3 1.510.....		.04/15/2006	PAID ON PRINCIPAL.....		1,075,237	1,075,237	1,077,337	1,075,414	0	(177)	0	(177)	0	1,075,237	0	0	0	1,353	08/15/2007	1FE.....
69348H BK 3	PNCMA 2000-C1 A2 7.610.....		.06/15/2006	PAID ON PRINCIPAL.....		34,244	34,244	39,261	37,357	0	(3,113)	0	(3,113)	0	34,244	0	0	0	589	02/15/2010	1FE.....
76110W UP 9	RASC 2003-KS9 AIB 5.279.....		.05/25/2006	PAID ON PRINCIPAL.....		384,621	384,621	384,621	384,621	0	0	0	0	0	384,621	0	0	0	2,291	11/25/2033	1FE.....
76110W UP 9	RASC 2003-KS9 AIB 5.401.....		.06/25/2006	PAID ON PRINCIPAL.....		227,402	227,402	227,402	227,402	0	0	0	0	0	227,402	0	0	0	3,033	11/25/2033	1FE.....
78442G HE 9	SLMA 2003-7 A2 4.940.....		.06/16/2006	PAID ON PRINCIPAL.....		4,129,076	4,360,729	4,360,729	4,129,076	0	0	0	0	0	4,129,076	0	0	0	55,052	09/16/2013	1FE.....
627914 AA 2	MUTUAL FD FEE TR XI 9.060.....		.06/30/2006	PAID ON PRINCIPAL.....		2,230	2,230	367	318	213	1,699	0	1,912	0	2,230	0	0	0	(46,116)	01/02/2008	5.....
4599999	Total - Bonds - Industrial & Miscellaneous.....					80,098,272	80,433,603	81,557,882	80,417,158	494,113	33,306	0	527,418	0	80,944,576	0	(846,304)	(846,304)	1,567,426	XXX	XXX
6099997	Total - Bonds - Part 4.....					358,345,633	356,090,764	360,120,365	359,579,983	494,113	377,768	0	871,881	0	360,451,863	0	(2,106,230)	(2,106,230)	5,619,317	XXX	XXX
6099999	Total - Bonds.....					358,345,633	356,090,764	360,120,365	359,579,983	494,113	377,768	0	871,881	0	360,451,863	0	(2,106,230)	(2,106,230)	5,619,317	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
001198 20 9	AGL CAP TR II PFD 8.0%.....		.05/22/2006	ISSUE CALLED at 25.000.....		15,500,000	387,500	0	391,310	(6,578)	0	0	(6,578)	0	387,897	0	(397)	(397)	16,017	XXX	RP2LFE
060505 70 8	BANK OF AMERICA SER VI 6.75%.....		.06/02/2006	VARIOUS.....		42,600,000	2,161,972	0	2,193,477	(64,323)	0	0	(64,323)	0	2,193,477	0	(31,505)	(31,505)	71,888	XXX	P2LFE
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies.....					2,549,472	XXX	0	2,584,787	(70,901)	0	0	(70,901)	0	2,581,374	0	(31,902)	(31,902)	87,905	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
032511 30 5	ANADARKO PETE CORP 5.46.....		.04/10/2006	GOLDMAN SACHS INC.....		5,000,000	497,485	0	434,400	(52,005)	0	0	(52,005)	0	434,400	0	63,085	63,085	6,825	XXX	P2UFE
524908 88 6	LEHMAN BROTHERS HOLDINGS.....		.04/18/2006	JANNEY MONTGOMERY SCO.....		10,000,000	488,985	0	402,000	(81,500)	0	0	(81,500)	0	402,000	0	86,985	86,985	7,088	XXX	P1UFE
90335H 20 8	USB CAP III 7.75%.....		.05/04/2006	ISSUE CALLED at 25.000.....		25,700,000	642,500	0	656,039	0	0	0	0	644,257	0	(1,757)	(1,757)	25,312	XXX	RP1LFE	
6399999	Total - Preferred Stocks - Industrial & Miscellaneous.....					1,628,970	XXX	0	1,492,439	(133,505)	0	0	(133,505)	0	1,480,657	0	148,313	148,313	39,225	XXX	XXX
6599997	Total - Preferred Stocks - Part 4.....					4,178,442	XXX	0	4,077,226	(204,406)	0	0	(204,406)	0	4,062,031	0	116,411	116,411	127,130	XXX	XXX
6599999	Total - Preferred Stocks.....					4,178,442	XXX	0	4,077,226	(204,406)	0	0	(204,406)	0	4,062,031	0	116,411	116,411	127,130	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
17307C 10 7	CITIGROUP INVST CORP LOAN FD.....		.06/27/2006	SMITH BARNEY/SALOMON BF.....		93,500,000	1,235,178	XXX	1,402,500	222,530	0	0	222,530	0	1,402,500	0	(167,322)	(167,322)	33,530	XXX	L.....
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies.....					1,235,178	XXX	0	1,402,500	222,530	0	0	222,530	0	1,402,500	0	(167,322)	(167,322)	33,530	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
018490 10 2	ALLERGAN, INC.....		.06/15/2006	BEAR STEARNS.....		719,000	74,012	XXX	68,355	0	0	0	0	68,355	0	5,657	5,657	0	XXX		
64104X 10 8	NESS TECHNOLOGIES INC.....		.05/18/2006	SMITH BARNEY/SALOMON BF.....		264,000	3,078	XXX	2,848	0	0	0	0	2,848	0	230	230	0	XXX		
64126X 20 1	NEUSTAR INC - CLASS A.....		.06/30/2006	SMITH BARNEY/SALOMON BF.....		1,980,000	66,704	XXX	65,163	0	0	0	0	65,163	0	1,541	1,541	0	XXX		
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					143,794	XXX	0	136,366	0	0	0	0	136,366	0	7,428	7,428	0	XXX		XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
87239@ 10 8	TCSC RE INVNT INC COM STK.....		.04/28/2006	DISOLVED.....		100,000	100	XXX	100	(348,121)	0	0	(348,121)	0	100	0	0	0	357,443	XXX	A.....
91676# 10 8	URBAN DIVERSIFIED PPTYS INC COM S.....		.04/28/2006	DISOLVED.....		13,071,000	55,854,573	XXX	121,733,176	53,635,937	0	0	68,097,239	0	121,733,176	0	(65,878,603)	(65,878,603)	0	XXX	A.....
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					55,854,673	XXX	0	121,733,276	53,984,158	0	0	67,749,118	0	121,733,276	0	(65,878,603)	(65,878,603)	357,443	XXX	XXX
7299997	Total - Common Stocks - Part 4.....					57,233,645	XXX	0	123,272,142	55,300,494	0	0	67,971,648	0	123,272,142	0	(66,038,497)	(66,038,497)	390,973	XXX	XXX
7299999	Total - Common Stocks.....					57,233,645	XXX	0	123,272,142	55,300,494	0	0	67,971,648	0	123,272,142	0	(66,038,497)	(66,038,497)	390,973	XXX	XXX
7399999	Total - Preferred and Common Stocks.....					61,412,087	XXX	0	127,349,368	59,566,931	0	0	67,767,242	0	127,334,173	0	(65,922,086)	(65,922,086)	518,103	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					419,757,720	XXX	0	487,469,733	419,146,914	0	0	68,261,355	0	487,786,036	0	(68,028,316)	(68,028,316)	6,137,420	XXX	XXX

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

E05.11

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

E06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure

E07

Long Futures Positions - Hedging Transactions												
US 2-YR NOTE	33	09/30/2006	6,693,328	6,691,781	(1,547)	06/16/2006	CBT	0	0	0	(1,547)	15,609
US 5-YR NOTE	12	09/30/2006	1,240,688	1,240,875	188	06/16/2006	CBT	0	0	0	188	6,480
US 10-YR NOTE	101	09/30/2006	10,589,219	10,590,797	1,578	06/16/2006	CBT	0	0	0	1,578	88,678
US 30-YR NOTE	85	09/30/2006	9,065,781	9,065,781	0	06/16/2006	CBT	0	0	0	0	114,750
US 2-YR NOTE	11	09/30/2006	2,228,188	2,230,594	2,406	06/22/2006	CBT	0	0	0	2,406	5,203
US 5-YR NOTE	59	09/30/2006	6,081,609	6,100,969	19,359	06/22/2006	CBT	0	0	0	19,359	31,860
US 10-YR NOTE	182	09/30/2006	18,993,406	19,084,406	91,000	06/22/2006	CBT	0	0	0	91,000	159,796
US 30-YR NOTE	67	09/30/2006	7,099,906	7,145,969	46,063	06/22/2006	CBT	0	0	0	46,063	90,450
0199999. Subtotal - Long Futures Positions - Hedging Transactions			61,992,125	62,151,172	159,047	XXX	XXX	0	0	0	159,047	512,826
0499999. Subtotal - Long Futures Positions			61,992,125	62,151,172	159,047	XXX	XXX	0	0	0	159,047	512,826
Short Futures Positions - Hedging Transactions												
US 2-YR NOTE	85	09/30/2006	17,297,500	17,236,406	61,094	05/23/2006	CBT	0	0	0	61,094	34,425
US 5-YR NOTE	547	09/30/2006	56,845,266	56,563,219	282,047	05/23/2006	CBT	0	0	0	282,047	258,731
US 10-YR NOTE	1,668	09/30/2006	175,689,970	174,165,339	1,524,631	05/23/2006	CBT	0	0	0	1,524,631	1,351,080
US 30-YR NOTE	314	09/30/2006	33,541,578	33,490,063	51,516	05/23/2006	CBT	0	0	0	51,516	381,510
0599999. Subtotal - Short Futures Positions - Hedging Transactions			283,374,314	281,455,027	1,919,287	XXX	XXX	0	0	0	1,919,287	2,025,746
0899999. Subtotal - Short Futures Positions			283,374,314	281,455,027	1,919,287	XXX	XXX	0	0	0	1,919,287	2,025,746
2599999. Subtotal - Hedging Transactions			345,366,439	343,606,199	2,078,334	XXX	XXX	0	0	0	2,078,334	2,538,572
9999999. Totals			345,366,439	343,606,199	2,078,334	XXX	XXX	0	0	0	2,078,334	2,538,572

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMERICA(FLEET)..... HARTFORD,CT.....		.....0.000	.....0	.....0	....11,675,333	....13,084,336	....13,233,124	XXX
CITIBANK, DELAWARE..... NEW CASTLE,DE.....		.....0.000	.....0	.....0	.....(634,805)	.....(553,100)	.....(282,780)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	....11,040,528	....12,531,236	....12,950,344	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	....11,040,528	....12,531,236	....12,950,344	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	....11,040,528	....12,531,236	....12,950,344	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
Cash Equivalents								
57582N S6 3	MASSACHUSETTS GO LTD REF S2005A.....		12/22/2005	3.380	01/04/2006	0	0	92,645
167560 HZ 7	CHICAGO MET WTR REF.....		12/22/2005	3.380	08/01/2006	20,268	0	0
0199999.	Totals.....					20,268	0	92,645



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(171)	0	0	52,382
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	21	528	0	2,792
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(25)	104	0	418
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	54	0	0	8,149
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
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	0	0	0	0
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	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(121)	632	0	63,742

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	(729)	30,000	2	820
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	(17)	0	0	0
5. California.....CA	0	0	0	0	19,743	0	0	21,411
6. Colorado.....CO	0	0	0	0	(2,191)	0	0	0
7. Connecticut.....CT	0	0	0	0	(113)	0	0	34,578
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	4,340	0	0	368,830
10. Florida.....FL	0	0	0	0	(7,221)	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	(166)	0	0	0
13. Idaho.....ID	0	0	0	0	(431)	0	0	0
14. Illinois.....IL	0	0	0	0	(332)	0	0	0
15. Indiana.....IN	0	0	0	1	0	0	0	0
16. Iowa.....IA	0	0	0	0	(2,150)	0	0	0
17. Kansas.....KS	0	0	0	0	(559)	0	0	0
18. Kentucky.....KY	0	0	0	0	(33)	0	0	0
19. Louisiana.....LA	0	0	0	0	(365)	1,118	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(248)	0	2	10,110
23. Michigan.....MI	0	0	0	0	2,085	0	0	177,185
24. Minnesota.....MN	0	0	0	0	(281)	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	1,577	39,472	2	208,724
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(708)	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(20,910)	86,112	0	345,147
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	(328)	0	0	0
36. Ohio.....OH	0	0	0	0	26	5,042	1	21,329
37. Oklahoma.....OK	0	0	0	0	(9)	0	0	0
38. Oregon.....OR	0	0	0	0	(921)	1,000	3	12,494
39. Pennsylvania.....PA	0	0	0	0	270	0	1	32,054
40. Rhode Island.....RI	0	0	0	0	7	0	0	595
41. South Carolina.....SC	0	0	0	0	(111)	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	17	0	0	2,563
45. Utah.....UT	0	0	0	0	(221)	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(13)	0	0	696,647
48. Washington.....WA	0	0	0	0	2,094	0	1	19,897
49. West Virginia.....WV	0	0	0	0	2,055	0	0	175,002
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
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	0	0	0	0
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	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	(5,842)	162,743	12	2,127,385

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists

ALLOCATED BY STATES AND TERRITORIES

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(202)	0	0	61,868
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(219)	0	0	8,929
23. Michigan.....MI	0	0	0	0	4	0	0	321
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(10,223)	42,099	0	168,739
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	1	0	0	130
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
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	0	0	0	0
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	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(10,638)	42,099	0	239,987

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE 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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	(19)	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(780)	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(97)	400	0	1,604
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	6	0	0	842
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
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	0	0	0	0
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	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(891)	400	0	2,445

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Medical Malpractice Policies Effective Prior to 1/1/76 ALLOCATED BY STATES AND TERRITORIES

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	1,806	0	0	1,958
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(262)	0	5	80,314
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(247)	0	0	0
19. Louisiana.....LA	0	0	0	0	(125)	382	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	4,101	585,128	141	348,541
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	610	0	0	51,860
24. Minnesota.....MN	0	0	0	0	(31)	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(1,578)	0	2	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(10,987)	45,248	2	181,359
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	26	4,958	0	20,974
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	1,558	0	9	184,687
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	415	0	1	62,938
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	1,532	0	0	14,551
49. West Virginia.....WV	0	0	0	0	130	0	0	11,052
50. Wisconsin.....WI	0	0	0	0	(1)	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
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	0	0	0	0
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	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(3,053)	635,716	160	958,234

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

TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

NONE