



# QUARTERLY STATEMENT

As of September 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 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183 (Street and Number) (City or Town, State and Zip Code)	860-277-0111 (Area Code) (Telephone Number)
Mail Address	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183-6014 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183 (Street and Number) (City or Town, State and Zip Code)	860-277-0111 (Area Code) (Telephone Number)
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY (Name) Annual.Statement.Contact@Travelers.com (E-Mail Address)	860-277-3966 (Area Code) (Telephone Number) (Extension) 860-277-7002 (Fax Number)
Policyowner Relations Contact	ONE TOWER SQUARE, 5GS..... HARTFORD ..... CT ..... 06183 (Street and Number) (City or Town, State and Zip Code)	860-277-1561 (Area Code) (Telephone Number) (Extension)

### 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, Business Insurance	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 Insurance
SAMUEL GERSTEN LISS #	Executive Vice President, Strategic Development and Financial & Professional & International Insurance	MARIA OLIVO #	Executive Vice President, Investor Relations and Communications
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary	PAULINE CUSANO PANIK	Senior Vice President, Accounting Standards
KATHLEEN LYNCH PRESTON #	Executive Vice President, Enterprise Development	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)	_____ (Signature) BRUCE ALLEN BACKBERG 2. (Printed Name)	_____ (Signature) DOUGLAS KENNETH RUSSELL 3. (Printed Name)
--	---	--

Chairman of the Board, President & CEO

(Title)

Senior Vice President & Corporate Secretary

(Title)

Senior V. P., Treas. & Corporate Controller

(Title)

Subscribed and sworn to before me

This \_\_\_\_\_ day of \_\_\_\_\_

\_\_\_\_\_

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [ X ] No [ ]

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

**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.....	8,778,119,153	0	8,778,119,153	8,869,888,573
2. Stocks:				
2.1 Preferred stocks.....	108,405,218	0	108,405,218	139,420,726
2.2 Common stocks.....	2,615,289,150	0	2,615,289,150	2,360,718,296
3. Mortgage loans on real estate:				
3.1 First liens.....	9,745,394	0	9,745,394	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).....	7,209,099	0	7,209,099	7,033,602
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....16,996,575), cash equivalents (\$.....20,268) and short-term investments (\$.....435,773,243).....	452,790,085	0	452,790,085	234,753,241
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	460,279,650	0	460,279,650	198,792,396
8. Receivables for securities.....	8,166,377	0	8,166,377	430,975,000
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	12,440,004,127	0	12,440,004,127	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.....	110,994,890	0	110,994,890	110,945,598
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	230,107,701	25,622,224	204,485,477	200,546,493
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....12,755,507 earned but unbilled premiums).....	813,255,552	6,373,327	806,882,225	777,767,098
13.3 Accrued retrospective premiums.....	33,050,816	1,497,164	31,553,652	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.....	6,227,221	0	6,227,221	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.....	4,759,849	0	4,759,849	80,705,306
16.2 Net deferred tax asset.....	705,793,182	446,226,233	259,566,949	265,346,709
17. Guaranty funds receivable or on deposit.....	1,830,090	0	1,830,090	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.....	81,403,206	0	81,403,206	69,325,471
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	420,851,508	363,617,157	57,234,351	79,995,449
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	14,848,282,516	843,340,480	14,004,942,036	13,886,611,930
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	14,848,282,516	843,340,480	14,004,942,036	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.....	17,575,345	12,563,277	5,012,069	27,307,370
2302. Suspense, undistributed payments.....	27,325,399	0	27,325,399	26,102,696
2303. Equities and deposits in pools and associations.....	18,992,032	0	18,992,032	20,340,029
2398. Summary of remaining write-ins for Line 23 from overflow page.....	356,958,731	351,053,880	5,904,851	6,245,354
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	420,851,508	363,617,157	57,234,351	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 \$...883,687,602).....	6,280,949,505	6,477,340,134
2. Reinsurance payable on paid losses and loss adjustment expenses.....	819,822	457,018
3. Loss adjustment expenses.....	1,410,789,267	1,415,248,260
4. Commissions payable, contingent commissions and other similar charges.....	100,013,683	116,019,496
5. Other expenses (excluding taxes, licenses and fees).....	80,171,571	66,696,627
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	81,643,867	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 \$....405,549 and interest thereon \$....22,081.....	427,630	562,110
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....171,647,491 and including warranty reserves of \$.....0).....	1,602,110,277	1,566,386,305
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	5,592,367	5,293,889
12. Ceded reinsurance premiums payable (net of ceding commissions).....	105,732,397	78,461,856
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	27,212,524	36,457,059
15. Remittances and items not allocated.....	13,582,656	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.....	31,857,349	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.....	214,405,883	244,717,689
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,955,308,797	10,180,013,982
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,955,308,797	10,180,013,982
27. Aggregate write-ins for special surplus funds.....	19,659,900	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).....	1,963,880,638	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).....	4,049,633,238	3,706,597,948
36. TOTALS.....	14,004,942,036	13,886,611,930

**DETAILS OF WRITE-INS**

2301. Interest deposit liability.....	282,064,700	330,689,716
2302. Escheat liability.....	1,302,638	15,446
2303. Retrospective premium reserve.....	1,102,536	1,102,536
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(70,063,992)	(87,090,008)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	214,405,883	244,717,689
2701. Special surplus from retroactive reinsurance.....	19,659,900	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).....	19,659,900	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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....255,750,051).....	231,208,687	201,255,247	271,278,767
1.2 Assumed..... (written \$.....2,633,359,541).....	2,590,181,620	2,612,661,727	3,472,711,144
1.3 Ceded..... (written \$.....262,026,119).....	238,324,955	208,951,021	281,177,379
1.4 Net..... (written \$.....2,627,083,473).....	2,583,065,352	2,604,965,952	3,462,812,532
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,281,951,328):			
2.1 Direct.....	66,769,857	56,228,279	193,565,286
2.2 Assumed.....	1,203,838,134	1,601,540,007	2,089,374,857
2.3 Ceded.....	69,123,110	43,881,479	158,434,580
2.4 Net.....	1,201,484,880	1,613,886,807	2,124,505,563
3. Loss expenses incurred.....	320,954,485	263,537,572	476,047,717
4. Other underwriting expenses incurred.....	769,837,659	729,035,697	989,501,529
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,292,277,024	2,606,460,077	3,590,054,808
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	290,788,329	(1,494,124)	(127,242,276)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	369,054,553	351,654,503	976,305,919
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,276,694).....	(122,506,306)	1,876,558	6,303,015
11. Net investment gain (loss) (Lines 9 + 10).....	246,548,247	353,531,061	982,608,935
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,197,474) amount charged off \$.....108,055).....	(4,305,529)	(4,625,785)	(7,015,033)
13. Finance and service charges not included in premiums.....	13,491,205	13,158,596	17,432,309
14. Aggregate write-ins for miscellaneous income.....	(39,003,427)	(26,314,637)	(43,658,037)
15. Total other income (Lines 12 through 14).....	(29,817,751)	(17,781,826)	(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).....	507,518,825	334,255,110	822,125,897
17. Dividends to policyholders.....	2,468,472	389,155	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).....	505,050,353	333,865,955	818,880,179
19. Federal and foreign income taxes incurred.....	137,257,911	95,423,497	38,686,140
20. Net income (Line 18 minus Line 19) (to Line 22).....	367,792,442	238,442,458	780,194,040
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	367,792,442	238,442,458	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 \$.....5,168,738.....	460,403,922	224,369,848	(142,469,624)
25. Change in net unrealized foreign exchange capital gain (loss).....	4,378,197	(404,024)	(12,539,169)
26. Change in net deferred income tax.....	(27,108,540)	29,189,174	295,963
27. Change in nonadmitted assets.....	37,569,269	(15,077,841)	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	4,883,419	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.....	(500,000,000)	(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).....	343,035,289	181,403,036	363,088,084
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	4,049,633,238	3,524,912,900	3,706,597,948
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	2,507,941	12,225,161	15,573,909
1402. Fines and penalties of regulatory authorities.....	(15,187,528)	(352)	(702)
1403. Profit and loss, miscellaneous.....	(26,323,839)	(38,539,446)	(59,231,243)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(39,003,427)	(26,314,637)	(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
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	2,630,169,954	3,504,123,974
2. Net investment income.....	391,091,704	993,191,005
3. Miscellaneous income.....	(29,817,751)	(33,240,761)
4. Total (Lines 1 through 3).....	2,991,443,907	4,464,074,218
5. Benefit and loss related payments.....	1,397,586,764	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.....	1,118,133,136	1,456,045,286
8. Dividends paid to policyholders.....	2,169,995	(1,801,042)
9. Federal and foreign income taxes paid (recovered) \$.....8,968,573 net tax on capital gains (losses).....	60,035,759	240,595,715
10. Total (Lines 5 through 9).....	2,577,925,653	3,387,718,933
11. Net cash from operations (Line 4 minus Line 10).....	413,518,254	1,076,355,285
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	909,777,258	1,426,968,941
12.2 Stocks.....	105,943,264	38,999,749
12.3 Mortgage loans.....	2,304,101	21,708,260
12.4 Real estate.....	0	0
12.5 Other invested assets.....	42,700,466	86,691,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	13	32,433
12.7 Miscellaneous proceeds.....	422,808,623	(398,022,439)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,483,533,725	1,176,378,319
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	844,877,970	1,750,516,294
13.2 Stocks.....	12,705,612	139,708,721
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	294,980	7,089,884
13.5 Other invested assets.....	280,930,216	62,036,053
13.6 Miscellaneous applications.....	14,107,807	27,263,684
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,152,916,585	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).....	330,617,140	(810,236,317)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
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.....	1,574	(37,500)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	500,000,000	300,000,000
16.6 Other cash provided (applied).....	(26,100,124)	(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).....	(526,098,550)	(482,805,667)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	218,036,844	(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).....	452,790,085	234,753,241
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 .....	0	0

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**NOTES TO FINANCIAL STATEMENTS**

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**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
September 15	100 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.

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**NOTES TO FINANCIAL STATEMENTS**


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**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:

The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

During the third quarter ended September 30, 2006, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

	<u>Number of Transactions</u>	<u>Book Value of Securities Sold</u>	<u>Cost of Securities Repurchased</u>	<u>Gain/(Loss)</u>
Bonds:				
NAIC 4	1	\$ 2,803,065	\$ 3,090,000	\$ 259,433

**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.



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**NOTES TO FINANCIAL STATEMENTS**

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**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**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: \$.....0
- 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	\$.....2,606,474,808
14.24	Short-Term Investments.....	\$.....0	\$.....0
14.25	Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26	All Other.....	\$.....59,136,577	\$.....52,953,162
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....2,407,327,795	\$.....2,659,427,970
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 [ ]    No [ X ]

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

1 Name of Custodian(s)	2 Custodian Address
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)
Citigroup Global Markets	233 South Wacker Drive Sears Tower, Chicago, IL 60606	Future Account Agreements

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

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

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

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

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

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.

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

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3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] 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
<b>Total</b> .....	.....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.....	(119,483)	(56,282)
3. Cost of acquired.....	0	4,011,477
4. Cost of additions to and permanent improvements.....	294,980	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.....	7,209,099	7,033,602
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	7,209,099	7,033,602
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	7,209,099	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.....	2,304,101	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.....	9,745,395	12,049,496
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	9,745,395	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).....	9,745,395	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.....	237,196,373	31,356,731
2.2 Additional investment made after acquisitions.....	43,733,843	30,679,322
3. Accrual of discount.....	0	0
4. Increase (decrease) by adjustment.....	19,345,556	32,062,610
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	42,700,466	86,691,375
7. Amortization of premium.....	4,880	8,907
8. Increase (decrease) by foreign exchange adjustment.....	3,916,829	(11,940,180)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	460,279,650	198,792,395
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	460,279,650	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).....	460,279,650	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.....	857,583,582	1,890,225,015
3. Accrual of discount.....	9,033,724	10,513,642
4. Increase (decrease) by adjustment.....	445,959,681	(167,506,002)
5. Increase (decrease) by foreign exchange adjustment.....	(3,094)	(13,214)
6. Total profit (loss) on disposal.....	(133,722,902)	8,566,196
7. Consideration for bonds and stocks disposed of.....	1,015,720,518	1,465,968,690
8. Amortization of premium.....	31,344,546	34,078,656
9. Book/adjusted carrying value, current period.....	11,501,813,521	11,370,027,596
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	11,501,813,521	11,370,027,596
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	11,501,813,521	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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	8,624,259,437	1,216,151,667	1,192,577,526	(7,053,676)	8,811,373,378	8,624,259,437	8,640,779,902	8,507,242,912
2. Class 2.....	394,784,838	21,066,958	21,059,112	(564,612)	408,892,482	394,784,838	394,228,071	385,535,244
3. Class 3.....	116,414,512	1,104,937	15,933,470	3,000,566	137,160,410	116,414,512	104,586,545	121,212,258
4. Class 4.....	71,096,591	5,627,388	7,226,519	82,430	72,750,332	71,096,591	69,579,889	73,815,808
5. Class 5.....	5,868,912	0	1,264,981	(31,231)	7,939,141	5,868,912	4,572,700	8,083,924
6. Class 6.....	165,557	0	42,441	42,441	165,557	165,557	165,557	1,094,105
7. Total Bonds.....	9,212,589,846	1,243,950,949	1,238,104,049	(4,524,083)	9,438,281,301	9,212,589,846	9,213,912,664	9,096,984,251
<b>PREFERRED STOCK</b>								
8. Class 1.....	42,357,253	4,298,400	0	759,342	49,211,496	42,357,253	47,414,995	61,101,904
9. Class 2.....	70,007,106	4,177,697	14,664,539	(1,169,541)	68,767,938	70,007,106	58,350,723	77,318,822
10. Class 3.....	0	0	0	2,639,500	1,000,074	0	2,639,500	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.....	938,204	0	74	(938,130)	0	938,204	0	0
14. Total Preferred Stock.....	113,302,563	8,476,097	14,664,613	1,291,171	118,979,508	113,302,563	108,405,218	139,420,726
15. Total Bonds and Preferred Stock.....	9,325,892,409	1,252,427,046	1,252,768,662	(3,232,912)	9,557,260,809	9,325,892,409	9,322,317,882	9,236,404,977

**TRAVELERS CASUALTY AND SURETY COMPANY**

**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.....	435,773,243	XXX.....	435,759,968	2,410,393	46,820

**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.....	3,625,921,051	6,116,168,567
3. Increase (decrease) by adjustment.....	17,495	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.....	3,416,826,017	6,342,632,238
7. Book/adjusted carrying value, current period.....	435,773,243	226,660,713
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	435,773,243	226,660,713
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	435,773,243	226,660,713
12. Income collected during period.....	14,537,528	10,368,747
13. Income earned during period.....	14,584,348	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	680,011	576,537	2,572,432	2,089,816	92,618,993	128,567,052
2. Alaska.....AK	YES	671,550	174,627	100,804	31,350	1,704,289	1,285,714
3. Arizona.....AZ	YES	709,099	984,467	660,617	967,214	17,346,573	22,312,701
4. Arkansas.....AR	YES	492,584	1,041,464	763,701	859,231	15,238,870	16,384,408
5. California.....CA	YES	18,947,490	11,923,187	14,685,484	22,810,506	146,933,197	164,052,004
6. Colorado.....CO	YES	4,700,153	2,596,949	276,080	1,101,415	17,105,661	18,060,893
7. Connecticut.....CT	YES	10,915,041	9,290,551	30,689,266	13,114,160	596,500,883	418,160,828
8. Delaware.....DE	YES	292,400	213,998	519,620	336,125	75,065,435	52,879,498
9. District of Columbia.....DC	YES	4,329,444	7,313,610	(6,815,143)	3,972,030	26,872,480	19,375,705
10. Florida.....FL	YES	14,316,681	11,397,516	8,148,061	34,770,809	188,237,020	179,404,164
11. Georgia.....GA	YES	8,891,554	8,134,916	5,042,088	5,561,506	58,344,354	60,178,866
12. Hawaii.....HI	YES	363,065	134,631	78,032	85,145	3,868,762	3,402,162
13. Idaho.....ID	YES	444,723	325,680	160,508	61,398	4,846,530	6,201,417
14. Illinois.....IL	YES	2,495,207	4,059,782	5,647,367	17,086,878	100,347,209	69,610,781
15. Indiana.....IN	YES	2,059,613	4,377,751	1,454,337	1,948,702	22,474,386	29,100,908
16. Iowa.....IA	YES	588,004	1,292,730	1,972,240	(1,562,501)	17,022,716	17,797,023
17. Kansas.....KS	YES	2,623,445	2,836,349	1,229,789	827,559	19,577,346	21,442,104
18. Kentucky.....KY	YES	1,333,255	1,049,336	2,162,222	1,691,327	38,191,719	37,514,386
19. Louisiana.....LA	YES	4,644,693	1,358,613	119,662	2,947,715	102,684,867	137,881,869
20. Maine.....ME	YES	521,974	326,961	1,042,577	1,119,777	18,729,669	21,206,408
21. Maryland.....MD	YES	6,848,449	3,997,778	3,198,099	3,040,613	94,232,142	83,577,266
22. Massachusetts.....MA	YES	14,242,195	12,997,316	9,070,100	10,039,895	170,861,205	219,253,727
23. Michigan.....MI	YES	1,620,975	1,753,736	9,872,694	6,206,157	305,980,330	309,811,090
24. Minnesota.....MN	YES	5,788,268	3,779,894	2,350,064	2,338,784	44,664,035	42,637,769
25. Mississippi.....MS	YES	1,215,372	1,183,211	597,234	450,831	16,575,598	17,029,336
26. Missouri.....MO	YES	6,070,284	5,577,090	2,835,023	1,759,249	45,170,516	47,243,557
27. Montana.....MT	YES	428,878	287,633	317,386	345,423	3,392,646	3,049,915
28. Nebraska.....NE	YES	3,245,838	1,678,772	1,061,850	1,514,758	11,396,834	11,456,778
29. Nevada.....NV	YES	1,006,973	712,760	1,614,920	300,837	4,137,182	4,159,326
30. New Hampshire.....NH	YES	1,700,550	1,162,073	635,737	1,234,138	26,235,017	18,823,139
31. New Jersey.....NJ	YES	3,026,179	2,331,684	13,990,600	8,041,667	140,573,027	159,285,065
32. New Mexico.....NM	YES	527,117	356,900	588,955	351,154	5,573,186	6,466,308
33. New York.....NY	YES	41,954,122	29,292,186	34,787,424	105,210,151	619,339,236	659,404,598
34. North Carolina.....NC	YES	4,803,591	5,377,282	4,027,380	8,782,782	55,715,758	61,324,680
35. North Dakota.....ND	YES	17,169	9,867	(2,704)	(5,280)	548,117	420,306
36. Ohio.....OH	YES	978,245	1,564,430	18,002,495	11,330,437	352,441,774	512,761,185
37. Oklahoma.....OK	YES	1,167,198	897,280	304,687	920,417	34,863,038	8,909,868
38. Oregon.....OR	YES	1,077,665	479,150	417,961	440,440	15,237,597	22,729,802
39. Pennsylvania.....PA	YES	4,761,101	6,508,926	19,804,223	9,209,843	276,710,825	293,964,979
40. Rhode Island.....RI	YES	509,750	256,762	1,945,321	3,563,611	55,667,937	51,130,896
41. South Carolina.....SC	YES	387,478	1,028,225	(659,823)	1,207,050	17,139,584	18,897,000
42. South Dakota.....SD	YES	302,737	362,163	129,278	144,460	1,999,742	1,848,891
43. Tennessee.....TN	YES	12,406,864	10,982,184	5,129,301	5,325,721	58,897,426	78,522,797
44. Texas.....TX	YES	13,443,039	10,066,972	2,853,621	4,232,950	178,883,054	192,208,231
45. Utah.....UT	YES	394,244	133,351	206,759	(172,525)	4,577,739	3,697,472
46. Vermont.....VT	YES	840,038	606,691	1,004,336	616,142	12,629,843	12,391,306
47. Virginia.....VA	YES	36,537,931	33,230,488	19,320,212	10,230,251	85,043,071	65,174,482
48. Washington.....WA	YES	1,118,552	707,261	948,192	1,928,936	23,259,730	22,875,597
49. West Virginia.....WV	YES	41,063	70,961	6,434,155	209,735	23,474,497	35,994,095
50. Wisconsin.....WI	YES	3,129,675	3,760,843	9,356,415	5,599,746	49,501,125	59,690,268
51. Wyoming.....WY	YES	10,961	7,183	48,837	147,369	544,884	649,286
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	4,475	6,562	0	0	0	0
54. Puerto Rico.....PR	YES	5,651,174	2,125,414	0	149,262	0	1
55. US Virgin Islands.....VI	YES	139,261	80,460	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	332,658	219,996	(151,542)	(62,408)	1,891	0
59. Totals.....(a)	54	255,750,051	213,003,140	240,548,938	314,452,757	4,298,979,541	4,450,207,906

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	332,658	219,996	(151,542)	(62,408)	1,891	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	332,658	219,996	(151,542)	(62,408)	1,891	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

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# 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.....	2,890,585	1,068,393	37.0	(151.0)
2. Allied lines.....	182,077	674,478	370.4	(148.7)
3. Farmowners multiple peril.....	0	(10,999)	0.0	0.0
4. Homeowners multiple peril.....	42,653,736	11,339,370	26.6	34.1
5. Commercial multiple peril.....	150,607	12,563,440	8,341.9	4,018.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,026	(160)	(7.9)	1,126.5
9. Inland marine.....	468,905	130,961	27.9	(40.9)
10. Financial guaranty.....	876,123	(0)	(0.0)	0.0
11.1. Medical malpractice-occurrence.....	0	(16,338)	0.0	0.0
11.2. Medical malpractice-claims made.....	0	0	0.0	0.0
12. Earthquake.....	27,803	(24,667)	(88.7)	(10,630.3)
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.....	154,851,666	90,896,619	58.7	10.5
17.1. Other liability-occurrence.....	(584,448)	216,286,044	(37,006.9)	377.2
17.2. Other liability-claims made.....	8,004,784	5,877,946	73.4	(7.1)
18.1. Products liability-occurrence.....	0	(264,824,778)	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	3,912,159	0.0	0.0
19.3, 19.4 Commercial auto liability.....	(102,287)	134,592	(131.6)	876,761.8
21. Auto physical damage.....	0	(139,141)	0.0	0.0
22. Aircraft (all perils).....	0	(272,736)	0.0	0.0
23. Fidelity.....	652,063	(1,326,337)	(203.4)	(38.9)
24. Surety.....	21,017,817	(9,553,499)	(45.5)	28.1
26. Burglary and theft.....	117,231	54,810	46.8	(29.3)
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.....	231,208,687	66,769,857	28.9	27.9

### 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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	802,425	2,735,295
2. Allied lines.....	325,671	165,675	973,976
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	16,008,414	44,087,015	42,016,779
5. Commercial multiple peril.....	38,149	122,312	148,795
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	602	1,834	2,242
9. Inland marine.....	177,393	467,347	480,525
10. Financial guaranty.....	(20,099)	135,331	565,883
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	9,434	28,020	26,571
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.....	54,446,078	170,381,711	137,615,429
17.1. Other liability-occurrence.....	418,238	(508,909)	2,725,472
17.2. Other liability-claims made.....	5,667,105	8,380,229	5,069,718
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.....	(102,730)	(102,287)	(154)
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	119,907	535,556	607,825
24. Surety.....	13,171,233	29,219,838	19,763,778
26. Burglary and theft.....	20,877	101,086	112,410
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.....	91,082,698	255,750,051	213,003,140

### 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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**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	529,179	100,984	630,163	2,112,397	66,118	2,485,530	4,664,046	228,066	(42,681)	185,384
2. 2004	367,485	682,730	1,050,215	141,461	9,974	151,435	306,132	23,157	488,669	817,958	80,108	(160,930)	(80,822)
3. Subtotals 2004 + Prior	2,780,996	3,378,044	6,159,040	670,641	110,958	781,599	2,418,529	89,275	2,974,200	5,482,003	308,174	(203,612)	104,562
4. 2005	593,918	1,139,631	1,733,549	379,927	69,069	448,996	302,181	48,046	782,641	1,132,867	88,189	(239,874)	(151,685)
5. Subtotals 2005 + Prior	3,374,914	4,517,674	7,892,588	1,050,568	180,027	1,230,595	2,720,709	137,321	3,756,841	6,614,871	396,363	(443,486)	(47,123)
6. 2006	XXX	XXX	XXX	XXX	492,694	492,694	XXX	291,581	785,287	1,076,868	XXX	XXX	XXX
7. Totals	3,374,914	4,517,674	7,892,588	1,050,568	672,721	1,723,289	2,720,709	428,901	4,542,128	7,691,739	396,363	(443,486)	(47,123)
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. ....11.7 %	2. ....(9.8)%	3. ....(0.6)%
													Col. 13, Line 7 Line 8
													4. ....(1.3)%

**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:**



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. State surcharges receivable.....	4,032,883	0	4,032,883	3,462,993
2305. Deferred compensation funds.....	2,589,851	0	2,589,851	2,745,507
2306. Real estate operating fund.....	68,140	0	68,140	271,478
2307. Assumed reinsurance receivable and payable.....	(786,022)	0	(786,022)	(234,624)
2308. Other assets nonadmitted.....	351,053,880	351,053,880	0	0
2397. Summary of remaining write-ins for Line 23.....	356,958,731	351,053,880	5,904,851	6,245,354

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	548,126	557,701
2305. Investment real estate liability.....	103,156	98,589
2306. Other statutory provisions.....	37,277	37,277
2307. Retroactive reinsurance reserve ceded.....	(70,752,551)	(87,722,051)
2308. Dollar roll financing.....	0	(61,524)
2397. Summary of remaining write-ins for Line 23.....	(70,063,992)	(87,090,008)

**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						
<b>Acquired by Purchase</b>								
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	453,109
0199999. Totals.....					0	0	0	453,109
9999999. Totals.....					0	0	0	453,109

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													
<b>NONE</b>															

**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**



**TRAVELERS CASUALTY AND SURETY COMPANY**

**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 Desig- 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																		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																					
	Rossrock Fund II.....	New York.....	NY..	Direct.....		07/25/2006		0	2,000,000	0	2,000,000	2,000,000	0	0	14,000,000	18.0					
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														14,000,000	18.0					
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
	GoldenTree High Yield Partners, L.P.....	New York.....	NY..	Direct.....		10/01/2002		11	63,292,623	0	64,161,011	64,161,011	868,388	0	0	11.0					
	High Rise Partners II, L.P.....	New York.....	NY..	Direct.....		08/01/2006		11	50,000,000	0	50,138,664	50,138,664	138,664	0	0	13.6					
	J.C. Flowers II L.P.....	New York.....	NY..	Direct.....		06/07/2006		3	2,922,136	0	2,922,136	2,922,136	0	0	32,077,864	0.0					
	Trilogy Financial Partners, L.P.....	Greenwich.....	CT..	Direct.....		08/01/2006		5	10,000,000	0	10,055,141	10,055,141	55,141	0	0	3.0					
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														126,214,759	127,276,952	127,276,952	1,062,193	0	32,077,864	XXX
3199999.	Subtotal - Unaffiliated.....														128,214,759	129,276,952	129,276,952	1,062,193	0	46,077,864	XXX
3399999.	Totals.....														128,214,759	129,276,952	129,276,952	1,062,193	0	46,077,864	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																		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																					
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY..	Distribution.....	10/18/1999	70,000	0	0	70,000	70,000	0	0	0	0							
	Catterton Partners IV, L.P.....	Greenwich.....	CT..	Distribution.....	09/27/1999	50,976	0	0	50,976	50,976	0	0	0	0							
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY..	Distribution.....	12/08/1998	171,899	0	0	171,899	171,899	0	0	0	0							
	Core Capital Partners, L.P.....	Washington.....	DC.	Distribution.....	07/30/1999	278,117	0	0	278,117	278,117	0	0	0	0							
	Friedman Fleischer & Lowe Capital Partners, L.P.....	San Francisco.....	CA..	Distribution.....	01/25/1999	861,008	0	0	861,008	861,008	0	0	0	0							
	Gryphon Partners II, L.P.....	San Francisco.....	CA..	Distribution.....	11/03/1999	266,542	0	0	266,542	266,542	0	0	0	0							
	North Castle Partners II, L.P.....	Greenwich.....	CT..	Distribution.....	06/18/1999	1,751	0	0	1,751	1,751	0	0	0	0							
	OCM/GFI Power Opportunities Fund II, L.P.....	Los Angeles.....	CA..	Distribution.....	02/16/2005	1,102,275	0	0	1,102,275	1,102,275	0	0	0	0							
	Pomona Capital IV, L.P.....	New York.....	NY..	Distribution.....	07/12/1999	23,199	0	0	23,199	23,199	0	0	0	0							
	RRE Ventures II, L.P.....	New York.....	NY..	Distribution.....	08/11/1999	490,933	0	0	490,933	490,933	0	0	0	0							
	Silver Lake Partners, L.P.....	Menlo Park.....	CA..	Distribution.....	07/01/1999	511,286	0	0	511,286	511,286	0	0	0	0							
	SOFTBANK Technology Ventures V L.P.....	Palo Alto.....	CA..	Distribution.....	08/06/1999	49,752	0	0	49,752	49,752	0	0	0	0							
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY..	Distribution.....	06/26/1998	29,545	0	0	29,545	29,545	0	0	0	0							
	Winston/Thayer Partners, L.P.....	McLean.....	VA..	Distribution.....	08/23/1999	193,592	0	0	193,592	193,592	0	0	0	0							
	Yorktown Energy Partners III, L.P.....	New York.....	NY..	Distribution.....	09/09/1997	3,016,696	0	0	3,016,696	3,016,696	0	0	0	0							
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....														7,117,571	7,117,571	7,117,571	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																					
	Rossrock 2005 Fund LLC.....	New York.....	NY..	Direct.....	04/30/2005	64,710	0	0	64,710	64,710	0	0	0	0							
	Tri Continental Capital VII L.P.....	Ontario.....	ON.	Direct.....	04/30/2006	372,018	0	0	372,018	372,018	0	0	0	0							
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														436,728	436,728	436,728	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
	Fox Paine Capital Fund III, L.P.....	Foster City.....	CA..	Distribution.....	03/31/2006	135	0	0	135	135	0	0	0	0							
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	744,591	0	0	744,591	744,591	0	0	0	0							
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														744,726	744,726	744,726	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>																					
	Trav Cas & Surety UK Invs LLC.....	Hartford.....	CT..	Distribution.....	08/07/1998	2,056,191	0	0	2,056,191	2,056,191	0	0	0	0							
2099999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....														2,056,191	2,056,191	2,056,191	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					8,299,025	0	0	8,299,025	8,299,025	0	0	0	0
3299999	Subtotal - Affiliated					2,056,191	0	0	2,056,191	2,056,191	0	0	0	0
3399999	Totals					10,355,216	0	0	10,355,216	10,355,216	0	0	0	0

**TRAVELERS CASUALTY AND SURETY COMPANY**

**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)
<b>Bonds - All Other Government</b>									
91086Q AK 4	UNITED MEXICAN STATES 6.375 2013 01	F	07/25/2006	CREDIT SUISSE FIRST BOSTON		2,052,000	2,000,000	4,250	2FE
1099999	Total - Bonds - All Other Government					2,052,000	2,000,000	4,250	XXX
<b>Bonds - States, Territories and Possessions</b>									
57582N 7N 9	MASSACHUSETTS GO LTD CON 5.000 2023 08		08/16/2006	UBS AG		10,560,200	10,000,000	.0	1FE
1799999	Total - Bonds - States, Territories & Possessions					10,560,200	10,000,000	.0	XXX
<b>Bonds - Special Revenue and Special Assessment</b>									
414004 S5 1	HARRIS CO TOLL RD SR LIE 5.000 2027 08		09/18/2006	SIEBERT BRANDFORD SHANK & CO		8,642,718	8,200,000	.0	1FE
751100 EJ 3	RALEIGH COMB ENTERPRISE 5.000 2022 03		09/20/2006	CITIGROUP GLOBAL MARKETS		3,215,820	3,000,000	.0	1FE
751100 EK 0	RALEIGH COMB ENTERPRISE 5.000 2023 03		09/20/2006	CITIGROUP GLOBAL MARKETS		3,208,560	3,000,000	.0	1FE
751100 EL 8	RALEIGH COMB ENTERPRISE 5.000 2024 03		09/20/2006	CITIGROUP GLOBAL MARKETS		9,955,127	9,315,000	.0	1FE
3199999	Total - Bonds - Special Revenue & Special Assessments					25,022,225	23,515,000	.0	XXX
<b>Bonds - Public Utilities</b>									
65332V BH 5	NEXTEL COMMUNICATIONS 6.875 2013 10		07/31/2006	GOLDMAN SACHS & CO		1,012,500	1,000,000	17,760	2FE
68268N AB 9	ONEOK PARTNERS 6.150 2016 10		09/20/2006	CITIGROUP GLOBAL MARKETS		999,910	1,000,000	.0	2FE
744533 BH 2	PUBLIC SERVICE OKLAHOMA 6.150 2016 08		08/07/2006	BARCLAYS CAPITAL INC		998,620	1,000,000	.0	2FE
02364W AH 8	AMERICA MOVIL SA 5.750 2015 01	F	07/27/2006	LEHMAN BROTHERS		962,690	1,000,000	2,556	2FE
3899999	Total - Bonds - Public Utilities					3,973,720	4,000,000	20,316	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
018804 AL 8	ALLIANT TECHSYSTEMS INC 6.750 2016 04		08/15/2006	VARIOUS		439,263	455,000	10,231	4FE
05348E AL 3	AVALON BAY COMMUNITIES 5.750 2016 09		09/18/2006	MORGAN STANLEY DEAN WITTER		2,984,340	3,000,000	.0	2FE
060505 CL 6	BANK OF AMERICA CORP 5.750 2016 08		08/09/2006	BANC OF AMERICA SECURITIES LLC		995,720	1,000,000	.0	1FE
071813 AW 9	BAXTER INTERNATIONAL 5.900 2016 09		08/03/2006	GOLDMAN SACHS & CO		996,720	1,000,000	.0	1FE
05565S AA 2	BURLINGTON NORTHERN SANT 5.629 2024 04		08/02/2006	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	.0	1FE
000000 00 0	CARDINAL HEALTH (144A) 5.800 2016 10		09/28/2006	J P MORGAN CHASE SECURITIES INC		1,997,240	2,000,000	.0	2FE
142339 AC 4	CARLISLE COMPANIES 6.125 2016 08		08/15/2006	BANC OF AMERICA SECURITIES LLC		992,500	1,000,000	.0	2FE
17275R AB 8	CISCO SYSTEMS 5.250 2011 02		07/28/2006	MERRILL LYNCH CAPITAL MARKETS		1,977,260	2,000,000	46,667	1FE
21036P AD 0	CONSTELLATION BRANDS 7.250 2016 09		09/27/2006	VARIOUS		1,032,003	1,025,000	8,746	3FE
22025Y AJ 9	CORRECTIONS CORP OF AMER 6.750 2014 01		09/08/2006	FTN FINANCIAL		24,500	25,000	197	3FE
126304 AP 9	CSC HOLDINGS INC 7.625 2011 04		09/22/2006	MORGAN STANLEY DEAN WITTER		3,090,000	3,000,000	111,410	4FE
26441Y AM 9	DUKE REALTY LP 5.950 2017 02		08/17/2006	J P MORGAN CHASE SECURITIES INC		1,992,500	2,000,000	.0	2FE
291011 AS 3	EMERSON ELECTRIC 5.000 2014 12		08/07/2006	J P MORGAN CHASE SECURITIES INC		1,919,280	2,000,000	15,278	1FE
3133TR SR 7	FHR 2297 KZ CMO 6.000 2031 03		09/01/2006	DIRECT WITH COMPANY		194,022	194,022	.0	1
38373R SY 6	GNR 2001-40 Z CMO 6.000 2031 08		09/01/2006	DIRECT WITH COMPANY		171,124	171,124	.0	1
427866 AP 3	HERSHEY COMPANY 5.450 2016 09		08/23/2006	UBS AG		996,870	1,000,000	.0	1FE
428291 AL 2	HEXCEL CORP 6.750 2015 02		09/14/2006	BARCLAYS CAPITAL INC		708,750	750,000	6,750	4FE
440543 AB 2	HORNBECK OFFSHORE 6.125 2014 12		08/25/2006	FTN FINANCIAL		43,710	47,000	712	3FE
45031U AY 7	ISTAR FINANCIAL INC 5.950 2013 10		09/25/2006	DEUTSCHE BANC ALEX BROWN		130,298	129,000	128	2FE
513075 AM 3	LAMAR MEDIA CORP 6.625 2015 08		07/19/2006	J P MORGAN CHASE SECURITIES INC		1,389,375	1,500,000	43,891	4FE
61746S BR 9	MORGAN STANLEY DEAN WITT 5.375 2015 10		07/10/2006	CREDIT SUISSE FIRST BOSTON		1,897,040	2,000,000	26,278	1FE
620076 AX 7	MOTOROLA INC 8.000 2011 11		08/01/2006	LEHMAN BROTHERS		2,209,640	2,000,000	41,333	1FE
651290 AH 1	NEWFIELD EXPLORATION 6.625 2014 09		07/19/2006	FTN FINANCIAL		4,725	5,000	132	3FE
718507 BH 8	PHILLIPS PETROLEUM 6.650 2018 07		09/27/2006	FTN FINANCIAL		1,107,750	1,000,000	.0	1FE
82567D AF 1	SHURGARD STORAGE CENTERS 5.875 2013 03		08/18/2006	BANC OF AMERICA SECURITIES LLC		1,004,650	1,000,000	25,785	1FE
87612E AN 6	TARGET CORP 5.875 2016 07		07/11/2006	MERRILL LYNCH CAPITAL MARKETS		2,998,860	3,000,000	.0	1FE
90261X BY 7	UBS AG STAMFORD 5.875 2016 07		07/20/2006	UBS AG		1,996,760	2,000,000	.0	1FE
90783W AA 1	UNION PACIFIC PASS THRU 5.866 2030 07		07/20/2006	MORGAN STANLEY DEAN WITTER		3,000,000	3,000,000	.0	1FE
913017 AS 8	UNITED TECHNOLOGIES CORP 8.750 2021 03		08/21/2006	MCDONALD & CO		1,284,660	1,000,000	42,049	1FE
925524 AY 6	VIACOM INC 5.750 2011 04		07/19/2006	LEHMAN BROTHERS		1,962,460	2,000,000	32,583	2FE
959802 AA 7	WESTERN UNION CO (144A) 5.930 2016 10		09/20/2006	J P MORGAN CHASE SECURITIES INC		1,999,240	2,000,000	.0	1FE
013716 AT 2	ALCAN INC 5.200 2014 01	F	07/13/2006	BANC OF AMERICA SECURITIES LLC		951,180	1,000,000	433	2FE
13645R AC 8	CANADIAN PACIFIC RAILWAY 6.250 2011 10	F	07/25/2006	MORGAN STANLEY DEAN WITTER		2,048,080	2,000,000	35,764	2FE
25243Y AJ 8	DIAGEO CAPITAL PLC 5.500 2016 09	F	09/25/2006	GOLDMAN SACHS & CO		2,992,230	3,000,000	.0	1FE

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**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)
411349 AA 1	HANSON PLC 6.125 2016 08.....	F.....	.....08/09/2006.....	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,982,640	.....2,000,000	......0	2FE.....
780097 AL 5	ROYAL BANK OF SCOTLAND G 5.000 2014 10.....	F.....	.....07/25/2006.....	HSBC SECURITIES INC.....	.....	.....1,895,220	.....2,000,000	.....32,500	1FE.....
826200 AC 1	SIEMENS FINANCIERINGSMAT 5.750 2016 10.....	F.....	.....08/09/2006.....	DEUTSCHE BANC ALEX BROWN.....	.....	.....2,992,380	.....3,000,000	......0	1FE.....
92924S AB 4	WESTFIELD GROUP (144A) 5.700 2016 10.....	F.....	.....09/21/2006.....	CITIGROUP GLOBAL MARKETS.....	.....	.....997,730	.....1,000,000	......0	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					.....57,400,719	.....57,301,146	.....480,865	XXX.....
6099997.	Total - Bonds - Part 3.....					.....99,008,864	.....96,816,146	.....505,431	XXX.....
6099999.	Total - Bonds.....					.....99,008,864	.....96,816,146	.....505,431	XXX.....
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>									
002920 AA 4	ABBAY NATIONAL PLC PERPETUAL.....	D.....	.....09/29/2006.....	TRANSFER FROM BOND.....	.....1,200,000.000	.....1,298,400	.....0.00	......0	P1LFE.....
87019X AA 1	SWEDBANK 9.00% 144A PERPETUAL.....	F.....	.....09/29/2006.....	TRANSFER FROM BOND.....	.....4,000,000.000	.....4,177,697	.....0.00	......0	P2UFE.....
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.....					.....5,476,097	.....XXX	......0	XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
06739F EY 3	BARCLAYS BK PLC 5.926% PERP 144A.....	F.....	.....09/21/2006.....	BARCLAYS.....	.....3,000,000.000	.....3,000,000	.....0.00	......0	P1A.....
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....3,000,000	.....XXX	......0	XXX.....
6599997.	Total - Preferred Stocks - Part 3.....					.....8,476,097	.....XXX	......0	XXX.....
6599999.	Total - Preferred Stocks.....					.....8,476,097	.....XXX	......0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
45809K 20 2	INSWEB CORP.....		.....09/01/2006.....	DIRECT.....	.....4,597.170	.....10,022	.....XXX	......0	U.....
64126X 20 1	NEUSTAR INC - CLASS A.....		.....08/08/2006.....	DISTRIBUTION FROM PARTNERSHIP.....	.....1,056.000	.....29,545	.....XXX	......0	L.....
99C000 58 7	SHERWOOD INTERNATIONAL PLC.....	F.....	.....09/01/2006.....	DIRECT.....	.....21,497.000	.....49,873	.....XXX	......0	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....89,440	.....XXX	......0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					.....89,440	.....XXX	......0	XXX.....
7299999.	Total - Common Stocks.....					.....89,440	.....XXX	......0	XXX.....
7399999.	Total - Preferred and Common Stocks.....					.....8,565,537	.....XXX	......0	XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....107,574,401	.....XXX	.....505,431	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

E04.1

**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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31403D AC 3	FN (5/1 ARM) 4.793		08/25/2006	PAID ON PRINCIPAL		678,102	678,102	671,374	671,374	0	6,728	0	6,728	0	678,102	0	0	0	4,190	01/25/2036	1
31403D AC 3	FN (5/1 ARM) 4.795		09/25/2006	PAID ON PRINCIPAL		618,839	618,839	612,698	612,698	0	6,140	0	6,140	0	618,839	0	0	0	7,416	01/25/2036	1
36225C BX 3	G2 (ARM) 5.375		09/20/2006	PAID ON PRINCIPAL		450	450	454	454	0	(4)	0	(4)	0	450	0	0	0	4	03/20/2027	1
36225C CN 4	G2 (ARM) 4.375		08/20/2006	PAID ON PRINCIPAL		918	918	928	928	0	(10)	0	(10)	0	918	0	0	0	5	05/20/2027	1
36225C CN 4	G2 (ARM) 5.375		09/20/2006	PAID ON PRINCIPAL		462	462	467	467	0	(5)	0	(5)	0	462	0	0	0	5	05/20/2027	1
912828 BF 6	U S TREASURY NOTES 2.375		08/15/2006	MATURED		80,000,000	80,000,000	78,912,500	79,383,462	0	616,538	0	616,538	0	80,000,000	0	0	0	950,000	08/15/2006	1
912828 CQ 1	U S TREASURY NOTES 2.750		07/31/2006	MATURED		75,000,000	75,000,000	74,408,203	74,694,669	0	305,331	0	305,331	0	75,000,000	0	0	0	1,031,250	07/31/2006	1
912828 CW 8	U S TREASURY NOTES 2.500		09/30/2006	MATURED		5,000,000	5,000,000	4,989,108	4,995,818	0	4,182	0	4,182	0	5,000,000	0	0	0	0	09/30/2006	1
36202A 3G 0	GNMA II PASS #0000799 9.000		09/20/2006	PAID ON PRINCIPAL		340	340	363	363	0	(23)	0	(23)	0	340	0	0	0	0	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		09/20/2006	PAID ON PRINCIPAL		1,045,385	1,045,385	1,003,362	1,004,322	0	41,064	0	41,064	0	1,045,385	0	0	0	8,920	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		09/20/2006	PAID ON PRINCIPAL		913,416	913,416	867,032	867,428	0	45,988	0	45,988	0	913,416	0	0	0	7,337	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		09/20/2006	PAID ON PRINCIPAL		581,003	581,003	564,663	564,719	0	16,284	0	16,284	0	581,003	0	0	0	4,881	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		09/20/2006	PAID ON PRINCIPAL		354,363	354,363	346,556	346,572	0	7,790	0	7,790	0	354,363	0	0	0	2,901	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		09/20/2006	PAID ON PRINCIPAL		4,891	4,891	5,225	5,163	0	(272)	0	(272)	0	4,891	0	0	0	74	04/20/2016	1
36216M Z4 0	GNMA II PASS #00169163 9.000		09/20/2006	PAID ON PRINCIPAL		951	951	1,016	988	0	(37)	0	(37)	0	951	0	0	0	14	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		09/20/2006	PAID ON PRINCIPAL		11,667	11,667	12,465	12,457	0	(790)	0	(790)	0	11,667	0	0	0	254	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		09/20/2006	PAID ON PRINCIPAL		410	410	439	439	0	(29)	0	(29)	0	410	0	0	0	6	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		09/20/2006	PAID ON PRINCIPAL		1,930	1,930	2,062	2,018	0	(88)	0	(88)	0	1,930	0	0	0	29	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		09/20/2006	PAID ON PRINCIPAL		648	648	693	683	0	(34)	0	(34)	0	648	0	0	0	10	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		09/20/2006	PAID ON PRINCIPAL		1,455	1,455	1,554	1,527	0	(73)	0	(73)	0	1,455	0	0	0	22	10/20/2019	1
362060 MD 4	GNMA PASS TH #00030956 9.000		09/15/2006	PAID ON PRINCIPAL		5,973	5,973	6,337	6,089	0	(116)	0	(116)	0	5,973	0	0	0	89	02/15/2009	1
362061 BL 6	GNMA PASS TH #00031543 9.000		09/15/2006	PAID ON PRINCIPAL		1,348	1,348	1,430	1,371	0	(24)	0	(24)	0	1,348	0	0	0	20	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		09/15/2006	PAID ON PRINCIPAL		1,037	1,037	1,100	1,056	0	(19)	0	(19)	0	1,037	0	0	0	16	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		812	812	861	838	0	(27)	0	(27)	0	812	0	0	0	12	08/15/2015	1
362153 3X 4	GNMA PASS TH #00153014 9.000		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		34	34	36	36	0	(3)	0	(3)	0	34	0	0	0	1	04/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		09/15/2006	PAID ON PRINCIPAL		58	58	62	60	0	(2)	0	(2)	0	58	0	0	0	1	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		09/15/2006	PAID ON PRINCIPAL		83	83	89	87	0	(4)	0	(4)	0	83	0	0	0	1	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		09/15/2006	PAID ON PRINCIPAL		299	299	319	310	0	(11)	0	(11)	0	299	0	0	0	4	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		106	106	114	113	0	(6)	0	(6)	0	106	0	0	0	2	02/15/2020	1
36220E BG 1	GNMA PASS TH #00275539 9.000		09/15/2006	PAID ON PRINCIPAL		171	171	182	182	0	(11)	0	(11)	0	171	0	0	0	2	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		09/15/2006	PAID ON PRINCIPAL		48	48	52	53	0	(5)	0	(5)	0	48	0	0	0	1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		09/15/2006	PAID ON PRINCIPAL		1,226	1,226	1,308	1,303	0	(76)	0	(76)	0	1,226	0	0	0	27	01/15/2020	1
36220P P2 2	GNMA PASS TH #00284041 9.000		09/15/2006	PAID ON PRINCIPAL		184	184	196	195	0	(11)	0	(11)	0	184	0	0	0	3	02/15/2020	1
36220Q CW 8	GNMA PASS TH #00284585 9.000		09/15/2006	PAID ON PRINCIPAL		2,275	2,275	2,427	2,393	0	(117)	0	(117)	0	2,275	0	0	0	50	01/15/2020	1
36220Q JF 5	GNMA PASS TH #00284782 9.000		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		153	153	164	161	0	(7)	0	(7)	0	153	0	0	0	2	06/15/2020	1
36220R 6S 2	GNMA PASS TH #00286281 9.000		09/15/2006	PAID ON PRINCIPAL		61	61	65	64	0	(3)	0	(3)	0	61	0	0	0	1	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		09/15/2006	PAID ON PRINCIPAL		75	75	80	79	0	(5)	0	(5)	0	75	0	0	0	1	04/15/2020	1
36220S ZZ 8	GNMA PASS TH #00287092 9.000		09/15/2006	PAID ON PRINCIPAL		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	03/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		09/15/2006	PAID ON PRINCIPAL		50	50	53	52	0	(2)	0	(2)	0	50	0	0	0	1	04/15/2020	1
36220V CT 4	GNMA PASS TH #00289082 9.000		09/15/2006	PAID ON PRINCIPAL		173	173	184	178	0	(6)	0	(6)	0	173	0	0	0	3	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		09/15/2006	PAID ON PRINCIPAL		113	113	121	119	0	(6)	0	(6)	0	113	0	0	0	2	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		09/15/2006	PAID ON PRINCIPAL		76	76	81	81	0	(5)	0	(5)	0	76	0	0	0	1	05/15/2020	1
36220W QZ 3	GNMA PASS TH #00290372 9.000		09/15/2006	PAID ON PRINCIPAL		42	42	45	45	0	(3)	0	(3)	0	42	0	0	0	1	09/15/2020	1
36220W U5 4	GNMA PASS TH #00290504 9.000		09/15/2006	PAID ON PRINCIPAL		128	128	137	131	0	(3)	0	(3)	0	128	0	0	0	2	12/15/2020	1

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**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 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)
36220Y 7H 0	GNMA PASS TH #00292596 9.000		09/15/2006	PAID ON PRINCIPAL		88	88	94	93	0	(5)	0	(5)	0	88	0	0	0	1	11/15/2020	1
362204 LC 1	GNMA PASS TH #00296523 9.000		09/15/2006	PAID ON PRINCIPAL		80	80	85	84	0	(4)	0	(4)	0	80	0	0	0	1	12/15/2020	1
362207 7L 0	GNMA PASS TH #00299799 9.000		09/15/2006	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	11/15/2020	1
362209 ER 5	GNMA PASS TH #00300844 9.000		09/15/2006	PAID ON PRINCIPAL		163	163	174	172	0	(9)	0	(9)	0	163	0	0	0	2	12/15/2020	1
36223G WQ 8	GNMA PASS TH #00307655 9.000		09/15/2006	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2021	1
36223K 6F 2	GNMA PASS TH #00310570 9.000		09/15/2006	PAID ON PRINCIPAL		78	78	83	83	0	(5)	0	(5)	0	78	0	0	0	1	08/15/2021	1
36223M FK 7	GNMA PASS TH #00311670 9.000		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		57	57	61	61	0	(4)	0	(4)	0	57	0	0	0	1	11/15/2021	1
36205W QV 1	GNMA PASS TH #00402868 9.000		09/15/2006	PAID ON PRINCIPAL		119	119	127	126	0	(7)	0	(7)	0	119	0	0	0	2	06/15/2024	1
36213C YY 0	GNMA PASS TH #00550727 5.000		09/15/2006	PAID ON PRINCIPAL		306,966	306,966	302,169	302,169	0	4,796	0	4,796	0	306,966	0	0	0	2,471	11/15/2035	1
36290R U6 8	GNMA PASS TH #00615405 4.500		09/15/2006	PAID ON PRINCIPAL		680,052	680,052	659,438	658,525	0	21,527	0	21,527	0	680,052	0	0	0	4,185	08/15/2033	1
36291A DH 9	GNMA PASS TH #00622104 4.500		09/15/2006	PAID ON PRINCIPAL		375,208	375,208	363,834	363,177	0	12,031	0	12,031	0	375,208	0	0	0	2,789	09/15/2033	1
36292F H6 7	GNMA PASS TH #00647453 5.000		09/15/2006	PAID ON PRINCIPAL		47,484	47,484	46,742	46,742	0	742	0	742	0	47,484	0	0	0	399	10/15/2035	1
36225A ER 7	GNMA PASS TH #00780144 7.000		09/15/2006	PAID ON PRINCIPAL		84,828	84,828	80,931	82,788	0	2,040	0	2,040	0	84,828	0	0	0	934	07/15/2024	1
36225A JD 3	GNMA PASS TH #00780260 6.500		09/15/2006	PAID ON PRINCIPAL		25,535	25,535	25,146	25,352	0	183	0	183	0	25,535	0	0	0	254	10/15/2010	1
0399999	Total - Bonds - U.S. Government					165,750,708	165,750,708	163,895,802	164,661,224	0	1,089,484	0	1,089,484	0	165,750,708	0	0	0	2,028,612	XXX	XXX
<b>Bonds - All Other Government</b>																					
91086Q AQ 1	UNITED MEXICAN STATES 5.875	F	07/25/2006	CREDIT SUISSE FIRST BOST		1,993,000	2,000,000	2,055,500	2,055,020	0	(3,199)	0	(3,199)	0	2,051,821	0	(58,821)	(58,821)	62,993	01/15/2014	2FE
1099999	Total - Bonds - All Other Government					1,993,000	2,000,000	2,055,500	2,055,020	0	(3,199)	0	(3,199)	0	2,051,821	0	(58,821)	(58,821)	62,993	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
452150 DL 6	ILLINOIS GEN OBLIG S9/ 5.400		09/01/2006	REDEEMED		1,479,000	1,450,000	1,520,557	1,470,953	0	8,048	0	8,048	0	1,479,000	0	0	0	39,150	09/01/2008	1FE
837107 NA 5	SOUTH CAROLINA GENERAL 5.650		07/01/2006	REDEEMED		3,162,000	3,100,000	3,237,857	3,167,332	0	(5,332)	0	(5,332)	0	3,162,000	0	0	0	87,575	07/01/2018	1FE
1799999	Total - Bonds - States, Territories & Possessions					4,641,000	4,550,000	4,758,414	4,638,285	0	2,716	0	2,716	0	4,641,000	0	0	0	126,725	XXX	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																					
303867 CP 8	FAIRFAX CO SEWER REV S 5.700		07/15/2006	REDEEMED		4,794,000	4,700,000	4,966,161	4,813,364	0	(19,364)	0	(19,364)	0	4,794,000	0	0	0	133,950	07/15/2017	1FE
3128QG CC 4	FH (3/1 ARM) 5.622		09/15/2006	PAID ON PRINCIPAL		243,294	243,294	244,168	244,168	0	(874)	0	(874)	0	243,294	0	0	0	3,422	12/15/2035	1
3128QG CC 4	FH (3/1 ARM) 5.627		08/15/2006	PAID ON PRINCIPAL		568,936	568,936	570,980	570,980	0	(2,045)	0	(2,045)	0	568,936	0	0	0	4,397	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.281		08/15/2006	PAID ON PRINCIPAL		758,094	758,094	744,531	744,531	0	13,563	0	13,563	0	758,094	0	0	0	3,907	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.286		09/15/2006	PAID ON PRINCIPAL		454,415	454,415	446,285	446,285	0	8,130	0	8,130	0	454,415	0	0	0	4,860	12/15/2035	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		09/15/2006	REDEEMED		9,559	9,559	9,559	9,559	0	0	0	0	0	9,559	0	0	0	(31,977)	06/15/2020	2
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625		09/01/2006	REDEEMED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,313	09/01/2020	2
735388 D9 8	SEATTLE PORT S1996-A ( 5.500		09/01/2006	REDEEMED		5,484,300	5,430,000	5,396,606	5,437,222	0	47,078	0	47,078	0	5,484,300	0	0	0	149,325	09/01/2021	1FE
92817F LY 0	VIRGINIA PUBLIC SCHOOL 5.125		08/01/2006	REDEEMED		10,200,000	10,000,000	9,871,200	10,170,600	0	29,400	0	29,400	0	10,200,000	0	0	0	256,250	08/01/2017	1FE
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		07/01/2006	REDEEMED		595,000	595,000	595,000	595,000	0	0	0	0	0	595,000	0	0	0	16,214	01/01/2032	1FE
3128JR G4 2	FH (3/1 ARM) 4.460		08/15/2006	PAID ON PRINCIPAL		426,631	426,631	424,765	424,765	0	1,867	0	1,867	0	426,631	0	0	0	2,281	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) 4.545		09/15/2006	PAID ON PRINCIPAL		244,913	244,913	243,842	243,842	0	1,072	0	1,072	0	244,913	0	0	0	2,685	03/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2006	PAID ON PRINCIPAL		224,816	224,816	224,113	224,146	0	670	0	670	0	224,816	0	0	0	2,073	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		1,454	1,454	1,521	1,576	0	(122)	0	(122)	0	1,454	0	0	0	22	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		8,666	8,666	9,087	9,582	0	(917)	0	(917)	0	8,666	0	0	0	116	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		4,664	4,664	4,891	5,155	0	(491)	0	(491)	0	4,664	0	0	0	53	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		2,893	2,893	3,034	3,243	0	(351)	0	(351)	0	2,893	0	0	0	38	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		6,598	6,598	6,920	7,180	0	(582)	0	(582)	0	6,598	0	0	0	89	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		1,920	1,920	2,009	2,103	0	(183)	0	(183)	0	1,920	0	0	0	13	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2006	PAID ON PRINCIPAL		11,187	11,187	11,483	11,712	0	(526)	0	(526)	0	11,187	0	0	0	105	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		09/15/2006	PAID ON PRINCIPAL		442	442	454	465	0	(23)	0	(23)	0	442	0	0	0	4	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2006	PAID ON PRINCIPAL		11,556	11,556	11,818	12,084	0	(528)	0	(528)	0	11,556	0	0	0	145	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		09/15/2006	PAID ON PRINCIPAL		269	269	275	281	0	(12)	0	(12)	0	269	0	0	0	3	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		09/15/2006	PAID ON PRINCIPAL		14,116	14,116	14,857	16,220	0	(2,104)	0	(2,104)	0	14,116	0	0	0	114	07/15/2029	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		197	197	206	221	0	(24)	0	(24)	0	197	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	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	7.500	09/15/2006	PAID ON PRINCIPAL		52	52	54	56	0	(4)	0	(4)	0	52	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		585	585	612	660	0	(75)	0	(75)	0	585	0	0	0	4	12/15/2029	1
31294A SZ 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		1,498	1,498	1,571	1,685	0	(187)	0	(187)	0	1,498	0	0	0	10	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		27	27	28	29	0	(3)	0	(3)	0	27	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,395	3,395	3,561	3,824	0	(428)	0	(428)	0	3,395	0	0	0	63	01/15/2030	1
31294C TB 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		33	33	34	37	0	(5)	0	(5)	0	33	0	0	0	0	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		119	119	125	133	0	(14)	0	(14)	0	119	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		6,784	6,784	7,114	7,643	0	(859)	0	(859)	0	6,784	0	0	0	49	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	09/15/2006	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	7.500	09/15/2006	PAID ON PRINCIPAL		32	32	34	37	0	(5)	0	(5)	0	32	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,050	3,050	3,199	3,377	0	(327)	0	(327)	0	3,050	0	0	0	19	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		178	178	187	201	0	(22)	0	(22)	0	178	0	0	0	2	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		451	451	472	516	0	(65)	0	(65)	0	451	0	0	0	6	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		48	48	50	56	0	(8)	0	(8)	0	48	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		422	422	443	474	0	(52)	0	(52)	0	422	0	0	0	5	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		10,970	10,970	11,477	11,856	0	(886)	0	(886)	0	10,970	0	0	0	70	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		134	134	140	144	0	(10)	0	(10)	0	134	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		83	83	87	94	0	(11)	0	(11)	0	83	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,640	3,640	3,817	4,170	0	(530)	0	(530)	0	3,640	0	0	0	68	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,641	3,641	3,818	3,942	0	(301)	0	(301)	0	3,641	0	0	0	53	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		2,003	2,003	2,101	2,207	0	(204)	0	(204)	0	2,003	0	0	0	25	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		195	195	204	216	0	(21)	0	(21)	0	195	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		43	43	45	49	0	(5)	0	(5)	0	43	0	0	0	1	02/15/2031	1
31298G YZ 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		1,334	1,334	1,399	1,488	0	(154)	0	(154)	0	1,334	0	0	0	23	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		985	985	1,011	1,050	0	(66)	0	(66)	0	985	0	0	0	10	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		172	172	181	189	0	(17)	0	(17)	0	172	0	0	0	2	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,826	3,826	4,013	4,231	0	(405)	0	(405)	0	3,826	0	0	0	71	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		39	39	41	43	0	(4)	0	(4)	0	39	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		30,433	30,433	31,840	32,385	0	(1,952)	0	(1,952)	0	30,433	0	0	0	464	08/15/2031	1
31298T HJ 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		30,919	30,919	32,426	34,759	0	(3,840)	0	(3,840)	0	30,919	0	0	0	579	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		160	160	167	177	0	(18)	0	(18)	0	160	0	0	0	3	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		510	510	534	559	0	(49)	0	(49)	0	510	0	0	0	7	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		161	161	169	175	0	(13)	0	(13)	0	161	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		1,161	1,161	1,192	1,253	0	(92)	0	(92)	0	1,161	0	0	0	11	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		615	615	645	657	0	(43)	0	(43)	0	615	0	0	0	8	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		4,510	4,510	4,730	4,780	0	(270)	0	(270)	0	4,510	0	0	0	78	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		36,539	36,539	37,367	38,382	0	(1,843)	0	(1,843)	0	36,539	0	0	0	326	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		107,335	107,335	110,180	112,383	0	(5,048)	0	(5,048)	0	107,335	0	0	0	969	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		5,508	5,508	5,642	5,748	0	(240)	0	(240)	0	5,508	0	0	0	80	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		9,756	9,756	10,034	10,445	0	(688)	0	(688)	0	9,756	0	0	0	101	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		9,674	9,674	9,930	10,156	0	(482)	0	(482)	0	9,674	0	0	0	81	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		2,399	2,399	2,463	2,478	0	(78)	0	(78)	0	2,399	0	0	0	24	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		10,551	10,551	10,831	11,026	0	(474)	0	(474)	0	10,551	0	0	0	101	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		9,590	9,590	9,863	10,096	0	(506)	0	(506)	0	9,590	0	0	0	96	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		39,825	39,825	40,881	41,802	0	(1,977)	0	(1,977)	0	39,825	0	0	0	587	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		55,843	55,843	57,323	60,184	0	(4,341)	0	(4,341)	0	55,843	0	0	0	284	04/15/2033	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		270	270	276	286	0	(16)	0	(16)	0	270	0	0	0	3	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		21,432	21,432	22,001	22,224	0	(791)	0	(791)	0	21,432	0	0	0	315	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		418	418	407	410	0	7	0	7	0	418	0	0	0	4	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		508	508	495	499	0	9	0	9	0	508	0	0	0	7	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		992	992	967	975	0	18	0	18	0	992	0	0	0	10	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		53,645	53,645	54,961	55,862	0	(2,217)	0	(2,217)	0	53,645	0	0	0	538	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	09/15/2006	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	09/15/2006	PAID ON PRINCIPAL		60	60	59	59	0	1	0	1	0	60	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		94	94	92	92	0	2	0	2	0	94	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		3,174	3,174	3,093	3,117	0	56	0	56	0	3,174	0	0	0	21	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		414	414	403	407	0	7	0	7	0	414	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		82	82	80	81	0	2	0	2	0	82	0	0	0	1	10/15/2023	1
313983 AF 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		40	40	39	39	0	1	0	1	0	40	0	0	0	0	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		119	119	116	117	0	2	0	2	0	119	0	0	0	1	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		312	312	304	306	0	6	0	6	0	312	0	0	0	4	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	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	09/15/2006	PAID ON PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		150	150	146	147	0	3	0	3	0	150	0	0	0	2	04/15/2023	1
31294J GX 0	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		382	382	365	377	0	5	0	5	0	382	0	0	0	4	05/15/2008	1
31335K A9 7	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		3,143	3,143	2,995	3,105	0	38	0	38	0	3,143	0	0	0	36	06/15/2008	1
31357M N8 4	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		476	476	453	470	0	6	0	6	0	476	0	0	0	5	06/15/2008	1
31357M TD 7	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		744	744	708	733	0	10	0	10	0	744	0	0	0	8	06/15/2008	1
31357M TH 8	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		1,794	1,794	1,709	1,773	0	21	0	21	0	1,794	0	0	0	19	06/15/2008	1
31357M VD 4	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		3,159	3,159	3,010	3,120	0	39	0	39	0	3,159	0	0	0	34	06/15/2008	1
31357M VE 2	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		2,541	2,541	2,420	2,508	0	32	0	32	0	2,541	0	0	0	28	06/15/2008	1
31357M YL 3	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		308	308	296	304	0	4	0	4	0	308	0	0	0	3	06/15/2008	1
31357M 6N 0	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		980	980	934	970	0	10	0	10	0	980	0	0	0	11	06/15/2008	1
31357N AG 8	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		246	246	234	243	0	3	0	3	0	246	0	0	0	3	06/15/2008	1
31357N EC 3	FHLMC GOLD PASSTHRU	6.500	09/15/2006	PAID ON PRINCIPAL		835	835	796	825	0	10	0	10	0	835	0	0	0	9	06/15/2008	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		51,207	51,207	51,239	51,286	0	(79)	0	(79)	0	51,207	0	0	0	470	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		167,381	167,381	167,485	167,769	0	(388)	0	(388)	0	167,381	0	0	0	1,297	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		55,469	55,469	56,319	56,409	0	(940)	0	(940)	0	55,469	0	0	0	462	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		11,809	11,809	11,990	11,995	0	(186)	0	(186)	0	11,809	0	0	0	132	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		2,847	2,847	2,891	2,898	0	(51)	0	(51)	0	2,847	0	0	0	25	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		5,970	5,970	6,061	6,060	0	(91)	0	(91)	0	5,970	0	0	0	50	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		243,342	243,342	247,068	246,878	0	(3,536)	0	(3,536)	0	243,342	0	0	0	1,621	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	09/15/2006	PAID ON PRINCIPAL		120,062	120,062	121,900	121,681	0	(1,619)	0	(1,619)	0	120,062	0	0	0	757	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		5,744	5,744	6,024	6,415	0	(672)	0	(672)	0	5,744	0	0	0	52	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		5,267	5,267	5,524	5,808	0	(541)	0	(541)	0	5,267	0	0	0	62	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		3,842,921	3,842,921	3,833,755	3,834,410	0	8,511	0	8,511	0	3,842,921	0	0	0	35,412	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		447,058	447,058	458,559	462,660	0	(15,602)	0	(15,602)	0	447,058	0	0	0	4,330	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		38,546	38,546	39,420	40,216	0	(1,670)	0	(1,670)	0	38,546	0	0	0	373	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		722,205	722,205	739,905	746,361	0	(24,156)	0	(24,156)	0	722,205	0	0	0	6,844	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		885,001	885,001	906,658	914,678	0	(29,677)	0	(29,677)	0	885,001	0	0	0	8,230	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	09/15/2006	PAID ON PRINCIPAL		280,450	280,450	284,481	285,495	0	(5,046)	0	(5,046)	0	280,450	0	0	0	2,074	11/15/2010	1
31340L FB 8	FHLMC 75 DAY PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		1,010	1,010	897	981	0	29	0	29	0	1,010	0	0	0	12	11/15/2008	1
31340M UK 9	FHLMC 75 DAY PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		1,221	1,221	1,106	1,198	0	23	0	23	0	1,221	0	0	0	10	05/15/2008	1
31340M VE 2	FHLMC 75 DAY PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		2,082	2,082	1,948	2,037	0	46	0	46	0	2,082	0	0	0	24	12/15/2008	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	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)
31340N FE 8	FHLMC 75 DAY PASSTHRU 7.000	...	09/15/2006	PAID ON PRINCIPAL		289	289	265	283	0	7	0	7	0	289	0	0	0	4	07/15/2009	1
313615 L4 6	FNMA PASS TH #00050747 7.000	...	09/25/2006	PAID ON PRINCIPAL		8,577	8,577	8,013	8,174	0	403	0	403	0	8,577	0	0	0	89	06/25/2023	1
313615 ST 4	FNMA PASS TH #00050930 7.000	...	09/25/2006	PAID ON PRINCIPAL		214	214	204	207	0	7	0	7	0	214	0	0	0	3	11/25/2023	1
313615 TX 4	FNMA PASS TH #00050966 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,500	2,500	2,366	2,405	0	95	0	95	0	2,500	0	0	0	26	01/25/2024	1
313615 UT 1	FNMA PASS TH #00050994 7.000	...	09/25/2006	PAID ON PRINCIPAL		763	763	716	730	0	33	0	33	0	763	0	0	0	9	03/25/2024	1
31365D Y4 1	FNMA PASS TH #00125031 6.500	...	09/25/2006	PAID ON PRINCIPAL		156	156	151	154	0	2	0	2	0	156	0	0	0	2	01/25/2008	1
31368H JA 2	FNMA PASS TH #00190257 7.000	...	09/25/2006	PAID ON PRINCIPAL		1,649	1,649	1,564	1,589	0	60	0	60	0	1,649	0	0	0	19	02/25/2024	1
31368H KV 4	FNMA PASS TH #00190308 7.500	...	09/25/2006	PAID ON PRINCIPAL		14,333	14,333	14,928	15,995	0	(1,662)	0	(1,662)	0	14,333	0	0	0	179	09/25/2030	1
31368H SV 1	FNMA PASS TH #00190541 7.000	...	09/25/2006	PAID ON PRINCIPAL		502	502	477	484	0	18	0	18	0	502	0	0	0	5	01/25/2024	1
31369B LB 9	FNMA PASS TH #00205622 7.000	...	09/25/2006	PAID ON PRINCIPAL		525	525	495	505	0	21	0	21	0	525	0	0	0	6	05/25/2023	1
31370B FK 3	FNMA PASS TH #00226170 7.000	...	09/25/2006	PAID ON PRINCIPAL		176	176	166	168	0	8	0	8	0	176	0	0	0	2	07/25/2023	1
31370D H9 2	FNMA PASS TH #00228056 7.000	...	09/25/2006	PAID ON PRINCIPAL		6,451	6,451	6,131	6,255	0	197	0	197	0	6,451	0	0	0	40	07/25/2023	1
31370E Q7 4	FNMA PASS TH #00229178 7.000	...	07/25/2006	PAID ON PRINCIPAL		30,817	30,817	28,919	29,677	0	1,140	0	1,140	0	30,817	0	0	0	180	07/25/2023	1
31370N F9 2	FNMA PASS TH #00236092 7.000	...	09/25/2006	PAID ON PRINCIPAL		38	38	37	37	0	1	0	1	0	38	0	0	0	0	02/25/2024	1
31370P MQ 1	FNMA PASS TH #00237167 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,366	2,366	2,221	2,263	0	103	0	103	0	2,366	0	0	0	14	03/25/2024	1
31370V A4 0	FNMA PASS TH #00242227 7.000	...	09/25/2006	PAID ON PRINCIPAL		222	222	207	211	0	10	0	10	0	222	0	0	0	3	10/25/2023	1
31370W 3A 2	FNMA PASS TH #00243893 7.000	...	09/25/2006	PAID ON PRINCIPAL		90	90	86	87	0	3	0	3	0	90	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #00245442 7.000	...	09/25/2006	PAID ON PRINCIPAL		3,610	3,610	3,388	3,450	0	160	0	160	0	3,610	0	0	0	62	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #00245702 7.000	...	09/25/2006	PAID ON PRINCIPAL		157	157	150	152	0	5	0	5	0	157	0	0	0	2	01/25/2024	1
31371E TY 1	FNMA PASS TH #00249967 7.000	...	09/25/2006	PAID ON PRINCIPAL		193	193	181	185	0	9	0	9	0	193	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #00250558 6.500	...	09/25/2006	PAID ON PRINCIPAL		836	836	790	803	0	33	0	33	0	836	0	0	0	9	04/25/2016	1
31371F J3 7	FNMA PASS TH #00250582 6.500	...	09/25/2006	PAID ON PRINCIPAL		8,082	8,082	7,635	7,782	0	300	0	300	0	8,082	0	0	0	72	04/25/2016	1
31371F KC 5	FNMA PASS TH #00250591 6.500	...	09/25/2006	PAID ON PRINCIPAL		1,003	1,003	947	968	0	35	0	35	0	1,003	0	0	0	11	05/25/2016	1
31371F K6 8	FNMA PASS TH #00250617 6.500	...	09/25/2006	PAID ON PRINCIPAL		2,184	2,184	2,063	2,102	0	82	0	82	0	2,184	0	0	0	24	06/25/2016	1
31371F K7 6	FNMA PASS TH #00250618 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,199	2,199	2,180	2,184	0	15	0	15	0	2,199	0	0	0	25	06/25/2016	1
31371F L4 2	FNMA PASS TH #00250647 7.000	...	09/25/2006	PAID ON PRINCIPAL		389	389	386	387	0	3	0	3	0	389	0	0	0	5	07/25/2016	1
31371F RB 0	FNMA PASS TH #00250782 7.000	...	09/25/2006	PAID ON PRINCIPAL		15,150	15,150	15,022	15,039	0	111	0	111	0	15,150	0	0	0	176	10/25/2016	1
31371F SS 2	FNMA PASS TH #00250829 7.000	...	09/25/2006	PAID ON PRINCIPAL		1,094	1,094	1,085	1,086	0	8	0	8	0	1,094	0	0	0	13	11/25/2016	1
31371H 2F 4	FNMA PASS TH #00252874 7.500	...	09/25/2006	PAID ON PRINCIPAL		1,409	1,409	1,467	1,529	0	(120)	0	(120)	0	1,409	0	0	0	22	11/25/2029	1
31371J SC 9	FNMA PASS TH #00253515 7.500	...	09/25/2006	PAID ON PRINCIPAL		998	998	1,039	1,097	0	(100)	0	(100)	0	998	0	0	0	13	11/25/2030	1
31371J 5D 2	FNMA PASS TH #00253844 5.500	...	09/25/2006	PAID ON PRINCIPAL		90,846	90,846	90,108	90,025	0	821	0	821	0	90,846	0	0	0	874	06/25/2016	1
31371K DN 8	FNMA PASS TH #00254009 7.500	...	09/25/2006	PAID ON PRINCIPAL		14,866	14,866	15,480	16,085	0	(1,218)	0	(1,218)	0	14,866	0	0	0	202	10/25/2031	1
31371K ET 4	FNMA PASS TH #00254046 5.500	...	09/25/2006	PAID ON PRINCIPAL		10,680	10,680	10,617	10,616	0	64	0	64	0	10,680	0	0	0	95	11/25/2016	1
31371K H5 3	FNMA PASS TH #00254152 5.000	...	09/25/2006	PAID ON PRINCIPAL		11,956	11,956	11,635	11,632	0	324	0	324	0	11,956	0	0	0	79	12/25/2016	1
31371K RC 7	FNMA PASS TH #00254383 7.500	...	09/25/2006	PAID ON PRINCIPAL		36,024	36,024	37,659	38,703	0	(2,679)	0	(2,679)	0	36,024	0	0	0	298	06/25/2032	1
31371K 2V 2	FNMA PASS TH #00254688 5.500	...	09/25/2006	PAID ON PRINCIPAL		370,290	370,290	379,721	380,749	0	(10,459)	0	(10,459)	0	370,290	0	0	0	3,233	03/25/2023	1
31371K 2X 8	FNMA PASS TH #00254690 5.500	...	09/25/2006	PAID ON PRINCIPAL		457,512	457,512	467,305	468,361	0	(10,849)	0	(10,849)	0	457,512	0	0	0	4,140	04/25/2023	1
31371K 5X 5	FNMA PASS TH #00254762 5.000	...	09/25/2006	PAID ON PRINCIPAL		134,326	134,326	134,032	134,058	0	268	0	268	0	134,326	0	0	0	1,106	05/25/2023	1
31371L A8 2	FNMA PASS TH #00254831 5.000	...	09/25/2006	PAID ON PRINCIPAL		115,006	115,006	114,754	114,772	0	234	0	234	0	115,006	0	0	0	937	08/25/2023	1
31371L A9 0	FNMA PASS TH #00254832 5.500	...	09/25/2006	PAID ON PRINCIPAL		1,083,403	1,083,403	1,107,779	1,109,682	0	(26,280)	0	(26,280)	0	1,083,403	0	0	0	9,732	08/25/2023	1
31371L DM 8	FNMA PASS TH #00254908 5.000	...	09/25/2006	PAID ON PRINCIPAL		350,483	350,483	352,783	352,699	0	(2,216)	0	(2,216)	0	350,483	0	0	0	2,915	09/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500	...	09/25/2006	PAID ON PRINCIPAL		87,010	87,010	87,200	87,165	0	(155)	0	(155)	0	87,010	0	0	0	644	11/25/2018	1
31371L FC 8	FNMA PASS TH #00254963 5.500	...	09/25/2006	PAID ON PRINCIPAL		999	999	1,020	1,021	0	(22)	0	(22)	0	999	0	0	0	9	10/25/2023	1
31371L F3 8	FNMA PASS TH #00254986 5.500	...	09/25/2006	PAID ON PRINCIPAL		360,903	360,903	368,572	368,992	0	(8,089)	0	(8,089)	0	360,903	0	0	0	3,157	11/25/2023	1
31371L HY 8	FNMA PASS TH #00255047 5.500	...	09/25/2006	PAID ON PRINCIPAL		242,899	242,899	248,061	248,239	0	(5,340)	0	(5,340)	0	242,899	0	0	0	2,347	01/25/2024	1
31371L JU 4	FNMA PASS TH #00255075 5.500	...	09/25/2006	PAID ON PRINCIPAL		539,724	539,724	553,470	553,595	0	(13,871)	0	(13,871)	0	539,724	0	0	0	4,858	02/25/2024	1
31371S KE 3	FNMA PASS TH #00260493 7.000	...	09/25/2006	PAID ON PRINCIPAL		107	107	102	104	0	3	0	3	0	107	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #00260494 7.000	...	09/25/2006	PAID ON PRINCIPAL		32	32	31	31	0	1	0	1	0	32	0	0	0	0	01/25/2024	1

E05.4

**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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31371T G5 5	FNMA PASS TH #00261320 7.000		09/25/2006	PAID ON PRINCIPAL		199	199	189	191	0	8	0	8	0	199	0	0	0	2	12/25/2023	1
31371W RC 1	FNMA PASS TH #00264283 7.000		09/25/2006	PAID ON PRINCIPAL		72	72	70	71	0	1	0	1	0	72	0	0	0	1	01/25/2024	1
31371W XQ 3	FNMA PASS TH #00264487 7.000		09/25/2006	PAID ON PRINCIPAL		1,022	1,022	971	993	0	29	0	29	0	1,022	0	0	0	12	12/25/2023	1
31371X JM 6	FNMA PASS TH #00264968 7.000		09/25/2006	PAID ON PRINCIPAL		133	133	125	128	0	6	0	6	0	133	0	0	0	2	01/25/2024	1
31371X WK 5	FNMA PASS TH #00265350 7.000		09/25/2006	PAID ON PRINCIPAL		25,939	25,939	24,763	25,227	0	711	0	711	0	25,939	0	0	0	302	01/25/2024	1
31371Y WX 5	FNMA PASS TH #00266262 7.000		09/25/2006	PAID ON PRINCIPAL		120	120	112	114	0	6	0	6	0	120	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #00266666 7.000		09/25/2006	PAID ON PRINCIPAL		147	147	140	143	0	4	0	4	0	147	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #00266747 7.000		09/25/2006	PAID ON PRINCIPAL		267	267	251	258	0	9	0	9	0	267	0	0	0	3	01/25/2024	1
31372A JB 4	FNMA PASS TH #00266985 7.000		09/25/2006	PAID ON PRINCIPAL		975	975	927	938	0	37	0	37	0	975	0	0	0	14	03/25/2024	1
31372B RE 7	FNMA PASS TH #00267658 7.000		09/25/2006	PAID ON PRINCIPAL		152	152	145	147	0	5	0	5	0	152	0	0	0	2	01/25/2024	1
31372B SR 2	FNMA PASS TH #00267928 7.000		09/25/2006	PAID ON PRINCIPAL		12	12	11	12	0	1	0	1	0	12	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #00268555 7.000		09/25/2006	PAID ON PRINCIPAL		19,190	19,190	18,321	18,666	0	524	0	524	0	19,190	0	0	0	224	01/25/2024	1
31372C VA 3	FNMA PASS TH #00268909 7.000		09/25/2006	PAID ON PRINCIPAL		24	24	23	23	0	1	0	1	0	24	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #00269212 7.000		09/25/2006	PAID ON PRINCIPAL		187	187	178	180	0	7	0	7	0	187	0	0	0	2	01/25/2024	1
31372G LE 7	FNMA PASS TH #00272225 7.000		09/25/2006	PAID ON PRINCIPAL		66	66	62	64	0	2	0	2	0	66	0	0	0	1	02/25/2024	1
31372G R8 4	FNMA PASS TH #00272411 7.000		09/25/2006	PAID ON PRINCIPAL		75	75	72	73	0	2	0	2	0	75	0	0	0	1	03/25/2024	1
31372H ZU 0	FNMA PASS TH #00273587 7.000		09/25/2006	PAID ON PRINCIPAL		3,555	3,555	3,369	3,421	0	134	0	134	0	3,555	0	0	0	59	02/25/2024	1
31372K N7 1	FNMA PASS TH #00275014 7.000		09/25/2006	PAID ON PRINCIPAL		99	99	94	96	0	3	0	3	0	99	0	0	0	1	03/25/2024	1
31372K XH 8	FNMA PASS TH #00275280 7.000		09/25/2006	PAID ON PRINCIPAL		73	73	68	70	0	3	0	3	0	73	0	0	0	1	04/25/2024	1
31372L LW 6	FNMA PASS TH #00275841 7.000		09/25/2006	PAID ON PRINCIPAL		102	102	97	98	0	4	0	4	0	102	0	0	0	1	04/25/2024	1
31372M BC 9	FNMA PASS TH #00276435 7.000		09/25/2006	PAID ON PRINCIPAL		231	231	224	226	0	5	0	5	0	231	0	0	0	3	04/25/2024	1
31372N V4 3	FNMA PASS TH #00277935 7.000		09/25/2006	PAID ON PRINCIPAL		58	58	55	56	0	2	0	2	0	58	0	0	0	1	04/25/2024	1
31372N ZA 5	FNMA PASS TH #00278037 7.000		09/25/2006	PAID ON PRINCIPAL		280	280	266	271	0	9	0	9	0	280	0	0	0	3	03/25/2024	1
31372P AL 0	FNMA PASS TH #00279027 7.000		09/25/2006	PAID ON PRINCIPAL		161	161	153	155	0	6	0	6	0	161	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #00279179 7.000		09/25/2006	PAID ON PRINCIPAL		3,280	3,280	3,087	3,156	0	124	0	124	0	3,280	0	0	0	38	05/25/2024	1
31372R LH 6	FNMA PASS TH #00280328 7.000		09/25/2006	PAID ON PRINCIPAL		432	432	413	416	0	16	0	16	0	432	0	0	0	5	04/25/2024	1
31372R XQ 3	FNMA PASS TH #00280687 7.000		09/25/2006	PAID ON PRINCIPAL		622	622	585	601	0	21	0	21	0	622	0	0	0	7	05/25/2024	1
31372T HP 9	FNMA PASS TH #00282038 7.000		09/25/2006	PAID ON PRINCIPAL		57,206	57,206	53,942	54,806	0	2,400	0	2,400	0	57,206	0	0	0	667	05/25/2024	1
31372U FW 3	FNMA PASS TH #00282881 7.000		09/25/2006	PAID ON PRINCIPAL		360	360	338	345	0	15	0	15	0	360	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #00282883 7.000		09/25/2006	PAID ON PRINCIPAL		4,721	4,721	4,443	4,534	0	187	0	187	0	4,721	0	0	0	30	05/25/2024	1
31372V DS 2	FNMA PASS TH #00283713 7.000		09/25/2006	PAID ON PRINCIPAL		2,230	2,230	2,129	2,175	0	56	0	56	0	2,230	0	0	0	26	04/25/2024	1
31372V EQ 5	FNMA PASS TH #00283743 7.000		09/25/2006	PAID ON PRINCIPAL		1,120	1,120	1,057	1,082	0	38	0	38	0	1,120	0	0	0	13	05/25/2024	1
31373N FL 2	FNMA PASS TH #00298171 6.500		09/25/2006	PAID ON PRINCIPAL		316	316	298	303	0	12	0	12	0	316	0	0	0	3	05/25/2016	1
31373U F3 6	FNMA PASS TH #00303586 6.500		09/25/2006	PAID ON PRINCIPAL		11,645	11,645	10,913	10,972	0	672	0	672	0	11,645	0	0	0	152	09/25/2025	1
31373U NR 9	FNMA PASS TH #00303809 7.500		09/25/2006	PAID ON PRINCIPAL		492	492	513	524	0	(32)	0	(32)	0	492	0	0	0	6	04/25/2026	1
31374A LR 9	FNMA PASS TH #00308236 7.000		09/25/2006	PAID ON PRINCIPAL		3,191	3,191	3,032	3,092	0	98	0	98	0	3,191	0	0	0	37	05/25/2024	1
31374F TA 7	FNMA PASS TH #00312945 7.000		09/25/2006	PAID ON PRINCIPAL		416	416	412	413	0	3	0	3	0	416	0	0	0	5	03/25/2014	1
31375A 7L 7	FNMA PASS TH #00329499 6.500		09/25/2006	PAID ON PRINCIPAL		202	202	187	189	0	14	0	14	0	202	0	0	0	2	11/25/2025	1
31375D U7 6	FNMA PASS TH #00331906 6.500		09/25/2006	PAID ON PRINCIPAL		198	198	183	185	0	13	0	13	0	198	0	0	0	2	11/25/2025	1
31375D 4U 4	FNMA PASS TH #00332135 6.500		09/25/2006	PAID ON PRINCIPAL		207,287	207,287	191,416	193,824	0	13,462	0	13,462	0	207,287	0	0	0	1,129	12/25/2025	1
31375D 5F 6	FNMA PASS TH #00332146 6.500		09/25/2006	PAID ON PRINCIPAL		3,462	3,462	3,197	3,248	0	214	0	214	0	3,462	0	0	0	38	12/25/2025	1
31375E SA 0	FNMA PASS TH #003332713 6.500		09/25/2006	PAID ON PRINCIPAL		74	74	69	71	0	3	0	3	0	74	0	0	0	1	12/25/2025	1
31375F LS 5	FNMA PASS TH #00333437 7.000		09/25/2006	PAID ON PRINCIPAL		12	12	12	12	0	0	0	0	0	12	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #00333940 6.500		09/25/2006	PAID ON PRINCIPAL		61,838	61,838	59,200	59,806	0	2,032	0	2,032	0	61,838	0	0	0	410	06/25/2024	1
31375M HX 4	FNMA PASS TH #00338746 6.500		09/25/2006	PAID ON PRINCIPAL		148	148	140	143	0	5	0	5	0	148	0	0	0	2	03/25/2016	1
31375N EV 9	FNMA PASS TH #00339548 7.000		09/25/2006	PAID ON PRINCIPAL		53	53	53	53	0	0	0	0	0	53	0	0	0	1	03/25/2016	1
31375P ZX 7	FNMA PASS TH #00341058 6.500		09/25/2006	PAID ON PRINCIPAL		81	81	77	79	0	2	0	2	0	81	0	0	0	1	04/25/2016	1
31375R SY 9	FNMA PASS TH #00342635 6.500		09/25/2006	PAID ON PRINCIPAL		337	337	318	324	0	13	0	13	0	337	0	0	0	4	04/25/2016	1
31375S CQ 1	FNMA PASS TH #00343079 6.500		09/25/2006	PAID ON PRINCIPAL		3,214	3,214	3,036	3,098	0	115	0	115	0	3,214	0	0	0	35	04/25/2016	1

E05.5

**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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31375U 2Z 7	FNMA PASS TH #00345592 6.500	...	09/25/2006	PAID ON PRINCIPAL		3,243	3,243	3,064	3,137	0	106	0	106	0	3,243	0	0	0	35	05/25/2016	1
31375V QY 2	FNMA PASS TH #00346171 6.500	...	09/25/2006	PAID ON PRINCIPAL		62,347	62,347	58,898	59,976	0	2,371	0	2,371	0	62,347	0	0	0	673	06/25/2016	1
31375W 2M 2	FNMA PASS TH #00347380 7.000	...	09/25/2006	PAID ON PRINCIPAL		660	660	655	656	0	5	0	5	0	660	0	0	0	8	07/25/2016	1
31376A AV 0	FNMA PASS TH #00349320 6.500	...	09/25/2006	PAID ON PRINCIPAL		47,057	47,057	44,454	45,387	0	1,670	0	1,670	0	47,057	0	0	0	261	06/25/2016	1
31376D Q2 1	FNMA PASS TH #00352473 6.500	...	09/25/2006	PAID ON PRINCIPAL		1,022	1,022	966	989	0	34	0	34	0	1,022	0	0	0	11	07/25/2016	1
31376G FU 4	FNMA PASS TH #00354879 7.000	...	09/25/2006	PAID ON PRINCIPAL		967	967	959	960	0	7	0	7	0	967	0	0	0	15	08/25/2016	1
31376J CZ 0	FNMA PASS TH #00356588 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,161	2,161	2,143	2,146	0	16	0	16	0	2,161	0	0	0	25	09/25/2016	1
31376Q N3 3	FNMA PASS TH #00362310 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,858	2,858	2,834	2,838	0	20	0	20	0	2,858	0	0	0	33	10/25/2016	1
31376Q TY 9	FNMA PASS TH #00362467 7.000	...	09/25/2006	PAID ON PRINCIPAL		1,206	1,206	1,196	1,197	0	9	0	9	0	1,206	0	0	0	14	10/25/2016	1
31376R 6H 9	FNMA PASS TH #00363672 7.500	...	09/25/2006	PAID ON PRINCIPAL		6,898	6,898	6,658	6,715	0	183	0	183	0	6,898	0	0	0	86	11/25/2026	1
31376U MV 3	FNMA PASS TH #00365872 7.500	...	09/25/2006	PAID ON PRINCIPAL		1,449	1,449	1,399	1,415	0	34	0	34	0	1,449	0	0	0	18	12/25/2026	1
31376Y LA 2	FNMA PASS TH #00369421 7.500	...	09/25/2006	PAID ON PRINCIPAL		2,164	2,164	2,176	2,171	0	(7)	0	(7)	0	2,164	0	0	0	27	01/25/2027	1
31376Z 5U 3	FNMA PASS TH #00370859 7.500	...	09/25/2006	PAID ON PRINCIPAL		787	787	760	767	0	21	0	21	0	787	0	0	0	10	02/25/2027	1
31378B Q6 4	FNMA PASS TH #00393877 7.500	...	09/25/2006	PAID ON PRINCIPAL		802	802	803	802	0	1	0	1	0	802	0	0	0	10	07/25/2027	1
31378R S5 9	FNMA PASS TH #00406540 6.500	...	09/25/2006	PAID ON PRINCIPAL		294	294	295	295	0	(1)	0	(1)	0	294	0	0	0	3	12/25/2027	1
31378R S8 3	FNMA PASS TH #00406543 6.500	...	09/25/2006	PAID ON PRINCIPAL		6,017	6,017	6,031	6,027	0	(9)	0	(9)	0	6,017	0	0	0	65	12/25/2027	1
31379F J3 9	FNMA PASS TH #00417982 7.000	...	09/25/2006	PAID ON PRINCIPAL		33,366	33,366	33,888	33,773	0	(406)	0	(406)	0	33,366	0	0	0	389	03/25/2028	1
31379P DT 6	FNMA PASS TH #00425014 7.000	...	09/25/2006	PAID ON PRINCIPAL		286	286	290	290	0	(5)	0	(5)	0	286	0	0	0	3	05/25/2028	1
31379P H5 4	FNMA PASS TH #00425152 7.000	...	09/25/2006	PAID ON PRINCIPAL		472	472	479	478	0	(6)	0	(6)	0	472	0	0	0	6	05/25/2028	1
31379T BL 7	FNMA PASS TH #00428543 6.500	...	09/25/2006	PAID ON PRINCIPAL		5,953	5,953	5,927	5,929	0	24	0	24	0	5,953	0	0	0	65	06/25/2028	1
31379T G5 7	FNMA PASS TH #00428720 6.500	...	09/25/2006	PAID ON PRINCIPAL		14,782	14,782	14,719	14,722	0	60	0	60	0	14,782	0	0	0	168	06/25/2028	1
31383C XT 7	FNMA PASS TH #00499390 7.500	...	09/25/2006	PAID ON PRINCIPAL		1,588	1,588	1,654	1,756	0	(168)	0	(168)	0	1,588	0	0	0	20	09/25/2029	1
31383M HJ 5	FNMA PASS TH #00507033 7.500	...	09/25/2006	PAID ON PRINCIPAL		92	92	96	100	0	(8)	0	(8)	0	92	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #00507342 7.500	...	09/25/2006	PAID ON PRINCIPAL		90	90	94	94	0	(4)	0	(4)	0	90	0	0	0	1	08/25/2029	1
31383R V9 5	FNMA PASS TH #00511010 7.500	...	09/25/2006	PAID ON PRINCIPAL		119	119	124	129	0	(9)	0	(9)	0	119	0	0	0	1	09/25/2029	1
31383S DT 4	FNMA PASS TH #00511414 7.500	...	09/25/2006	PAID ON PRINCIPAL		365	365	381	390	0	(25)	0	(25)	0	365	0	0	0	2	08/25/2029	1
31384E T8 3	FNMA PASS TH #00521775 7.500	...	09/25/2006	PAID ON PRINCIPAL		8,339	8,339	8,686	9,362	0	(1,023)	0	(1,023)	0	8,339	0	0	0	53	01/25/2030	1
31384H PU 1	FNMA PASS TH #00524335 7.500	...	09/25/2006	PAID ON PRINCIPAL		1,962	1,962	2,043	2,219	0	(257)	0	(257)	0	1,962	0	0	0	24	05/25/2030	1
31384K XD 3	FNMA PASS TH #00526376 7.500	...	09/25/2006	PAID ON PRINCIPAL		2,015	2,015	2,099	2,213	0	(198)	0	(198)	0	2,015	0	0	0	37	05/25/2030	1
31384S E2 1	FNMA PASS TH #00532153 7.500	...	09/25/2006	PAID ON PRINCIPAL		87	87	91	97	0	(10)	0	(10)	0	87	0	0	0	1	02/25/2030	1
31384T FM 4	FNMA PASS TH #00533072 7.500	...	09/25/2006	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #00535050 7.500	...	09/25/2006	PAID ON PRINCIPAL		54,648	54,648	57,039	59,516	0	(4,868)	0	(4,868)	0	54,648	0	0	0	626	12/25/2029	1
31384V UY 6	FNMA PASS TH #00535299 7.500	...	09/25/2006	PAID ON PRINCIPAL		6,661	6,661	6,936	7,321	0	(660)	0	(660)	0	6,661	0	0	0	76	05/25/2030	1
31385B 5J 0	FNMA PASS TH #00540049 7.500	...	09/25/2006	PAID ON PRINCIPAL		54	54	56	61	0	(7)	0	(7)	0	54	0	0	0	1	05/25/2030	1
31385C QU 0	FNMA PASS TH #00540567 7.500	...	09/25/2006	PAID ON PRINCIPAL		20	20	21	22	0	(3)	0	(3)	0	20	0	0	0	0	07/25/2030	1
31385F Z3 3	FNMA PASS TH #00543562 7.500	...	09/25/2006	PAID ON PRINCIPAL		112	112	116	124	0	(12)	0	(12)	0	112	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #00545069 6.000	...	09/25/2006	PAID ON PRINCIPAL		30,382	30,382	31,657	32,007	0	(1,625)	0	(1,625)	0	30,382	0	0	0	296	07/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000	...	09/25/2006	PAID ON PRINCIPAL		8,978	8,978	9,346	9,463	0	(485)	0	(485)	0	8,978	0	0	0	86	11/25/2016	1
31385H 5H 1	FNMA PASS TH #00545448 7.500	...	09/25/2006	PAID ON PRINCIPAL		10,428	10,428	10,859	11,382	0	(954)	0	(954)	0	10,428	0	0	0	128	02/25/2032	1
31385J D4 7	FNMA PASS TH #00545623 6.000	...	09/25/2006	PAID ON PRINCIPAL		12,268	12,268	12,771	12,899	0	(631)	0	(631)	0	12,268	0	0	0	129	05/25/2017	1
31385N JX 8	FNMA PASS TH #00547578 7.500	...	09/25/2006	PAID ON PRINCIPAL		10	10	10	11	0	(1)	0	(1)	0	10	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #00549887 7.500	...	09/25/2006	PAID ON PRINCIPAL		298	298	311	332	0	(34)	0	(34)	0	298	0	0	0	4	09/25/2030	1
31385R HU 9	FNMA PASS TH #00550883 7.500	...	09/25/2006	PAID ON PRINCIPAL		214	214	223	238	0	(24)	0	(24)	0	214	0	0	0	1	09/25/2030	1
31385U 69 7	FNMA PASS TH #00552956 7.500	...	09/25/2006	PAID ON PRINCIPAL		11	11	11	12	0	(1)	0	(1)	0	11	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #00555783 4.500	...	09/25/2006	PAID ON PRINCIPAL		510,728	510,728	503,766	504,031	0	6,698	0	6,698	0	510,728	0	0	0	3,686	10/25/2033	1
31386C Y4 8	FNMA PASS TH #00559731 7.500	...	09/25/2006	PAID ON PRINCIPAL		60	60	63	67	0	(7)	0	(7)	0	60	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #00564066 7.500	...	09/25/2006	PAID ON PRINCIPAL		76	76	79	84	0	(7)	0	(7)	0	76	0	0	0	1	12/25/2030	1
31386S PK 7	FNMA PASS TH #00572026 5.500	...	09/25/2006	PAID ON PRINCIPAL		8,547	8,547	8,496	8,483	0	63	0	63	0	8,547	0	0	0	79	04/25/2016	1

E05.6

**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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31386T MD 4	FNMA PASS TH #00572856 5.500	...	09/25/2006	PAID ON PRINCIPAL		13,377	13,377	13,297	13,288	0	89	0	89	0	13,377	0	0	0	122	04/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500	...	09/25/2006	PAID ON PRINCIPAL		15,534	15,534	15,442	15,438	0	96	0	96	0	15,534	0	0	0	137	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #00577883 5.500	...	09/25/2006	PAID ON PRINCIPAL		100,921	100,921	100,101	100,010	0	911	0	911	0	100,921	0	0	0	667	04/25/2016	1
31387A 5D 3	FNMA PASS TH #00578744 5.500	...	09/25/2006	PAID ON PRINCIPAL		41,004	41,004	40,761	40,744	0	260	0	260	0	41,004	0	0	0	240	04/25/2016	1
31387C MD 0	FNMA PASS TH #00580056 5.000	...	09/25/2006	PAID ON PRINCIPAL		24,745	24,745	24,080	24,143	0	601	0	601	0	24,745	0	0	0	208	07/25/2016	1
31387C QW 4	FNMA PASS TH #00580169 5.500	...	09/25/2006	PAID ON PRINCIPAL		9,847	9,847	9,847	9,847	0	(25)	0	(25)	0	9,847	0	0	0	87	09/25/2016	1
31387C VM 0	FNMA PASS TH #00580320 5.500	...	09/25/2006	PAID ON PRINCIPAL		45,317	45,317	45,182	45,191	0	126	0	126	0	45,317	0	0	0	416	05/25/2016	1
31387S 5E 2	FNMA PASS TH #00593145 5.500	...	09/25/2006	PAID ON PRINCIPAL		175,729	175,729	175,688	175,822	0	(93)	0	(93)	0	175,729	0	0	0	1,339	08/25/2016	1
31387U D7 3	FNMA PASS TH #00594226 7.500	...	09/25/2006	PAID ON PRINCIPAL		7,027	7,027	7,319	7,384	0	(357)	0	(357)	0	7,027	0	0	0	46	05/25/2030	1
31387X JK 2	FNMA PASS TH #00597066 5.500	...	09/25/2006	PAID ON PRINCIPAL		147,007	147,007	146,973	146,960	0	47	0	47	0	147,007	0	0	0	1,684	09/25/2016	1
31387X UC 7	FNMA PASS TH #00597379 6.000	...	09/25/2006	PAID ON PRINCIPAL		13,687	13,687	14,277	14,602	0	(916)	0	(916)	0	13,687	0	0	0	124	09/25/2016	1
31388A LE 2	FNMA PASS TH #00598925 5.500	...	09/25/2006	PAID ON PRINCIPAL		4,715	4,715	4,766	4,792	0	(77)	0	(77)	0	4,715	0	0	0	43	12/25/2016	1
31388D ZE 1	FNMA PASS TH #00602041 5.500	...	09/25/2006	PAID ON PRINCIPAL		18,845	18,845	18,841	18,857	0	(11)	0	(11)	0	18,845	0	0	0	172	08/25/2016	1
31388D 5H 7	FNMA PASS TH #00602148 5.500	...	09/25/2006	PAID ON PRINCIPAL		48,019	48,019	47,629	47,593	0	426	0	426	0	48,019	0	0	0	582	09/25/2016	1
31388J JD 8	FNMA PASS TH #00606060 5.500	...	09/25/2006	PAID ON PRINCIPAL		56,536	56,536	56,523	56,581	0	(45)	0	(45)	0	56,536	0	0	0	529	10/25/2016	1
31388K CJ 9	FNMA PASS TH #00606773 5.500	...	09/25/2006	PAID ON PRINCIPAL		30,250	30,250	30,242	30,259	0	(9)	0	(9)	0	30,250	0	0	0	278	10/25/2016	1
31388K XQ 0	FNMA PASS TH #00607387 6.000	...	09/25/2006	PAID ON PRINCIPAL		8,959	8,959	9,345	9,602	0	(644)	0	(644)	0	8,959	0	0	0	97	11/25/2016	1
31388M J2 5	FNMA PASS TH #00608781 5.500	...	09/25/2006	PAID ON PRINCIPAL		246,304	246,304	244,226	244,087	0	2,218	0	2,218	0	246,304	0	0	0	2,679	10/25/2016	1
31388M KG 2	FNMA PASS TH #00608795 5.500	...	09/25/2006	PAID ON PRINCIPAL		196,040	196,040	194,876	194,843	0	1,197	0	1,197	0	196,040	0	0	0	1,269	10/25/2016	1
31388M T5 7	FNMA PASS TH #00609072 6.000	...	09/25/2006	PAID ON PRINCIPAL		3,502	3,502	3,653	3,811	0	(309)	0	(309)	0	3,502	0	0	0	35	09/25/2016	1
31388N CT 1	FNMA PASS TH #00609482 5.500	...	09/25/2006	PAID ON PRINCIPAL		178,376	178,376	178,362	178,511	0	(135)	0	(135)	0	178,376	0	0	0	1,991	10/25/2016	1
31388N C3 8	FNMA PASS TH #00609490 7.500	...	09/25/2006	PAID ON PRINCIPAL		298	298	310	320	0	(22)	0	(22)	0	298	0	0	0	4	10/25/2031	1
31388N DP 8	FNMA PASS TH #00609510 5.500	...	09/25/2006	PAID ON PRINCIPAL		75,819	75,819	75,801	75,884	0	(65)	0	(65)	0	75,819	0	0	0	653	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500	...	09/25/2006	PAID ON PRINCIPAL		38,868	38,868	38,553	38,512	0	357	0	357	0	38,868	0	0	0	356	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500	...	09/25/2006	PAID ON PRINCIPAL		141,643	141,643	141,222	141,259	0	383	0	383	0	141,643	0	0	0	1,681	10/25/2016	1
31388N EU 6	FNMA PASS TH #00609547 6.000	...	09/25/2006	PAID ON PRINCIPAL		29,445	29,445	30,653	31,040	0	(1,594)	0	(1,594)	0	29,445	0	0	0	367	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500	...	09/25/2006	PAID ON PRINCIPAL		9,330	9,330	9,328	9,339	0	(9)	0	(9)	0	9,330	0	0	0	86	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500	...	09/25/2006	PAID ON PRINCIPAL		25,351	25,351	25,201	25,193	0	159	0	159	0	25,351	0	0	0	209	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500	...	09/25/2006	PAID ON PRINCIPAL		22,658	22,658	22,523	22,520	0	138	0	138	0	22,658	0	0	0	169	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000	...	09/25/2006	PAID ON PRINCIPAL		7,697	7,697	7,490	7,491	0	205	0	205	0	7,697	0	0	0	64	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500	...	09/25/2006	PAID ON PRINCIPAL		21,239	21,239	21,113	21,104	0	136	0	136	0	21,239	0	0	0	193	11/25/2016	1
31388R C4 7	FNMA PASS TH #00612191 5.000	...	09/25/2006	PAID ON PRINCIPAL		5,812	5,812	5,656	5,599	0	213	0	213	0	5,812	0	0	0	49	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500	...	09/25/2006	PAID ON PRINCIPAL		15,547	15,547	15,455	15,454	0	93	0	93	0	15,547	0	0	0	143	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500	...	09/25/2006	PAID ON PRINCIPAL		62,594	62,594	62,223	62,193	0	402	0	402	0	62,594	0	0	0	423	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500	...	09/25/2006	PAID ON PRINCIPAL		7,809	7,809	7,893	7,934	0	(125)	0	(125)	0	7,809	0	0	0	72	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500	...	09/25/2006	PAID ON PRINCIPAL		25,586	25,586	25,860	25,878	0	(291)	0	(291)	0	25,586	0	0	0	233	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500	...	09/25/2006	PAID ON PRINCIPAL		221,475	221,475	223,845	223,819	0	(2,344)	0	(2,344)	0	221,475	0	0	0	2,039	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500	...	09/25/2006	PAID ON PRINCIPAL		179,002	179,002	180,918	181,529	0	(2,528)	0	(2,528)	0	179,002	0	0	0	1,999	12/25/2016	1
31388V VR 7	FNMA PASS TH #00616335 5.500	...	09/25/2006	PAID ON PRINCIPAL		37,083	37,083	37,480	37,642	0	(559)	0	(559)	0	37,083	0	0	0	330	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500	...	09/25/2006	PAID ON PRINCIPAL		46,531	46,531	47,029	47,180	0	(649)	0	(649)	0	46,531	0	0	0	428	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000	...	09/25/2006	PAID ON PRINCIPAL		171,586	171,586	166,975	167,423	0	4,163	0	4,163	0	171,586	0	0	0	1,141	12/25/2016	1
31389E FJ 9	FNMA PASS TH #00623069 6.000	...	09/25/2006	PAID ON PRINCIPAL		14,381	14,381	14,998	15,313	0	(932)	0	(932)	0	14,381	0	0	0	146	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000	...	09/25/2006	PAID ON PRINCIPAL		106,415	106,415	110,781	112,413	0	(5,998)	0	(5,998)	0	106,415	0	0	0	880	02/25/2017	1
31389J K2 9	FNMA PASS TH #00626813 6.000	...	09/25/2006	PAID ON PRINCIPAL		37,072	37,072	38,670	39,018	0	(1,947)	0	(1,947)	0	37,072	0	0	0	349	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000	...	09/25/2006	PAID ON PRINCIPAL		19,345	19,345	20,179	20,607	0	(1,261)	0	(1,261)	0	19,345	0	0	0	188	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500	...	09/25/2006	PAID ON PRINCIPAL		25,360	25,360	26,511	27,559	0	(2,199)	0	(2,199)	0	25,360	0	0	0	318	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000	...	09/25/2006	PAID ON PRINCIPAL		18,163	18,163	18,946	19,526	0	(1,363)	0	(1,363)	0	18,163	0	0	0	129	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000	...	09/25/2006	PAID ON PRINCIPAL		17,278	17,278	18,023	18,484	0	(1,206)	0	(1,206)	0	17,278	0	0	0	205	06/25/2017	1

E05.7

**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 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.	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)
31390K	RG 5		09/25/2006	PAID ON PRINCIPAL		21,414	21,414	22,386	23,355	0	(1,941)	0	(1,941)	0	21,414	0	0	0	138	05/25/2032	1
31390L	2C 9		09/25/2006	PAID ON PRINCIPAL		56,168	56,168	58,590	59,694	0	(3,526)	0	(3,526)	0	56,168	0	0	0	725	06/25/2017	1
31390S	3R 0		09/25/2006	PAID ON PRINCIPAL		42,878	42,878	44,727	45,229	0	(2,351)	0	(2,351)	0	42,878	0	0	0	587	09/25/2017	1
31391E	HS 3		09/25/2006	PAID ON PRINCIPAL		17,742	17,742	18,507	18,990	0	(1,248)	0	(1,248)	0	17,742	0	0	0	178	10/25/2017	1
31391F	DW 5		09/25/2006	PAID ON PRINCIPAL		87,359	87,359	91,107	91,610	0	(4,251)	0	(4,251)	0	87,359	0	0	0	839	10/25/2017	1
31400E	QQ 6		09/25/2006	PAID ON PRINCIPAL		126,416	126,416	129,518	129,344	0	(2,927)	0	(2,927)	0	126,416	0	0	0	1,092	03/25/2018	1
31401B	QB 4		09/25/2006	PAID ON PRINCIPAL		561,689	561,689	575,473	576,812	0	(15,122)	0	(15,122)	0	561,689	0	0	0	4,885	06/25/2018	1
31401C	KL 6		09/25/2006	PAID ON PRINCIPAL		131,326	131,326	134,549	134,705	0	(3,379)	0	(3,379)	0	131,326	0	0	0	1,330	06/25/2018	1
31401H	NK 4		09/25/2006	PAID ON PRINCIPAL		312,965	312,965	320,645	320,580	0	(7,615)	0	(7,615)	0	312,965	0	0	0	3,228	06/25/2018	1
31401M	BR 1		09/25/2006	PAID ON PRINCIPAL		19,122	19,122	19,531	19,661	0	(539)	0	(539)	0	19,122	0	0	0	165	07/25/2033	1
31401X	LS 4		09/25/2006	PAID ON PRINCIPAL		980,264	980,264	1,004,131	1,001,845	0	(21,581)	0	(21,581)	0	980,264	0	0	0	7,881	06/25/2018	1
31402C	QM 7		09/25/2006	PAID ON PRINCIPAL		4,362	4,362	4,464	4,517	0	(154)	0	(154)	0	4,362	0	0	0	39	01/25/2034	1
31402D	VH 0		09/25/2006	PAID ON PRINCIPAL		305,702	305,702	313,166	312,798	0	(7,096)	0	(7,096)	0	305,702	0	0	0	2,818	08/25/2018	1
31402J	ER 4		09/25/2006	PAID ON PRINCIPAL		166,154	166,154	165,181	165,225	0	929	0	929	0	166,154	0	0	0	1,405	07/25/2033	1
31402J	2D 8		09/25/2006	PAID ON PRINCIPAL		202,547	202,547	207,518	207,764	0	(5,217)	0	(5,217)	0	202,547	0	0	0	1,616	08/25/2018	1
31402N	D5 4		09/25/2006	PAID ON PRINCIPAL		214,894	214,894	220,168	219,723	0	(4,828)	0	(4,828)	0	214,894	0	0	0	1,444	08/25/2018	1
31402Q	LF 6		09/25/2006	PAID ON PRINCIPAL		101,706	101,706	98,020	98,208	0	3,499	0	3,499	0	101,706	0	0	0	652	08/25/2033	1
31403F	Q6 4		09/25/2006	PAID ON PRINCIPAL		215,335	215,335	214,225	214,264	0	1,072	0	1,072	0	215,335	0	0	0	1,638	11/25/2033	1
31403G	RL 8		09/25/2006	PAID ON PRINCIPAL		197,568	197,568	196,543	196,574	0	994	0	994	0	197,568	0	0	0	1,469	10/25/2033	1
31403L	LR 0		09/25/2006	PAID ON PRINCIPAL		19,890	19,890	20,316	20,344	0	(454)	0	(454)	0	19,890	0	0	0	181	11/25/2023	1
31403N	CD 7		09/25/2006	PAID ON PRINCIPAL		17,221	17,221	17,277	17,270	0	(49)	0	(49)	0	17,221	0	0	0	151	11/25/2018	1
31404B	SY 9		09/25/2006	PAID ON PRINCIPAL		5,699	5,699	5,668	5,668	0	31	0	31	0	5,699	0	0	0	30	01/25/2034	1
31404J	YA 0		09/25/2006	PAID ON PRINCIPAL		196,163	196,163	196,040	196,070	0	93	0	93	0	196,163	0	0	0	1,688	03/25/2034	1
31404J	YQ 2		09/25/2006	PAID ON PRINCIPAL		408,440	408,440	406,047	406,139	0	2,301	0	2,301	0	408,440	0	0	0	3,123	04/25/2034	1
31404N	2P 0		09/25/2006	PAID ON PRINCIPAL		114,383	114,383	113,713	113,754	0	630	0	630	0	114,383	0	0	0	1,317	03/25/2034	1
31404N	2S 4		09/25/2006	PAID ON PRINCIPAL		152,637	152,637	151,743	151,783	0	854	0	854	0	152,637	0	0	0	1,790	03/25/2034	1
31404W	GW 0		09/25/2006	PAID ON PRINCIPAL		244,526	244,526	233,561	233,607	0	10,919	0	10,919	0	244,526	0	0	0	1,693	05/25/2034	1
31404W	R9 9		09/25/2006	PAID ON PRINCIPAL		228,557	228,557	219,201	222,123	0	6,434	0	6,434	0	228,557	0	0	0	2,640	06/25/2029	1
31406V	2P 0		09/25/2006	PAID ON PRINCIPAL		1,000,937	1,000,937	995,400	995,400	0	5,537	0	5,537	0	1,000,937	0	0	0	7,822	06/25/2035	1
31407X	A8 4		09/25/2006	PAID ON PRINCIPAL		213,157	213,157	203,898	203,953	0	9,204	0	9,204	0	213,157	0	0	0	1,490	07/25/2035	1
31408J	D3 2		09/25/2006	PAID ON PRINCIPAL		185,196	185,196	177,730	177,730	0	7,466	0	7,466	0	185,196	0	0	0	1,429	02/25/2036	1
64468T	TP 2		08/18/2006	REDEEMED		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,869	01/01/2031	1FE
64988P	KV 7		08/15/2006	REDEEMED		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	8,905	04/01/2031	1FE
65888M	P6 2		07/01/2006	REDEEMED		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,406	07/01/2021	1FE
65888M	F8 9		07/01/2006	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,560	07/01/2019	1FE
65888M	WH 0		07/01/2006	REDEEMED		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,543	07/01/2018	1FE
676901	D5 7		09/01/2006	REDEEMED		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,672	09/01/2017	1FE
880459	HF 2		07/01/2006	REDEEMED		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,560	07/01/2031	1FE
938865	BL 3		09/22/2006	REDEEMED		17,394	17,394	17,394	17,394	0	0	0	0	0	17,394	0	0	0	143	03/01/2020	1
31287R	ZM 6		09/15/2006	PAID ON PRINCIPAL		247	247	259	277	0	(30)	0	(30)	0	247	0	0	0	3	04/15/2032	1
05053*	AA 3		09/15/2006	REDEEMED		5,369	5,369	5,369	5,369	0	0	0	0	0	5,369	0	0	0	57	04/15/2021	5*
18828*	AA 0		09/15/2006	REDEEMED		16,075	16,075	16,075	16,075	0	0	0	0	0	16,075	0	0	0	192	05/15/2020	5*
313455	9D 1		09/25/2006	PAID ON PRINCIPAL		208,455	208,455	193,864	200,436	0	8,019	0	8,019	0	208,455	0	0	0	2,412	11/01/2015	1
313455	9F 6		09/25/2006	PAID ON PRINCIPAL		381,663	381,663	353,456	369,933	0	11,730	0	11,730	0	381,663	0	0	0	4,562	12/01/2015	1
313455	9H 2		08/28/2006	PAID ON PRINCIPAL		56,786	56,786	56,644	56,637	0	149	0	149	0	56,786	0	0	0	168	11/01/2015	1
501993	AA 7		09/25/2006	PAID ON PRINCIPAL		153,529	153,529	109,763	136,616	0	16,913	0	16,913	0	153,529	0	0	0	765	05/01/2011	1
52517#	AD 5		09/25/2006	PAID ON PRINCIPAL		380,356	380,356	356,785	365,316	0	15,040	0	15,040	0	380,356	0	0	0	7,706	07/01/2017	1
313455	9E 9		09/25/2006	PAID ON PRINCIPAL		19,094	19,094	17,185	18,465	0	629	0	629	0	19,094	0	0	0	198	02/01/2020	1
69330@	AE 4		09/25/2006	PAID ON PRINCIPAL		249,339	249,339	241,858	246,440	0	2,898	0	2,898	0	249,339	0	0	0	2,728	05/01/2014	1

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**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)
313455 9J 8	FHA USGI GIFHA TOWERS 6.930		09/25/2006	PAID ON PRINCIPAL		20,283	20,283	18,771	19,605	0	678	0	678	0	20,283	0	0	0	235	09/01/2014	1
313455 9L 3	FHA USGI 2067 6.930		09/19/2006	PAID ON PRINCIPAL		9,382	9,382	8,683	9,059	0	323	0	323	0	9,382	0	0	0	45	12/14/2014	1
3199999	Total - Bonds - Special Revenue & Assessment					48,735,779	48,387,479	48,485,717	48,814,226	0	(78,447)	0	(78,447)	0	48,735,779	0	0	0	791,900	XXX	XXX
<b>Bonds - Public Utilities</b>																					
011588 AF 7	ALAMOS DELAWARE INC 12.000		07/31/2006	REDEEMED		1,361,040	1,284,000	1,078,560	1,236,325	0	6,642	0	6,642	0	1,242,967	0	118,073	118,073	77,040	07/31/2009	5FE
885571 AD 1	ALLTEL CORP (360 COMMU 7.600		08/28/2006	TENDERED		309,222	300,000	330,000	316,491	0	(3,093)	0	(3,093)	0	313,399	0	(4,177)	(4,177)	16,810	04/01/2009	1FE
885571 AE 9	ALLTEL CORP (360 COMMU 6.650		08/28/2006	TENDERED		99,767	100,000	109,681	104,096	0	(1,287)	0	(1,287)	0	102,809	0	(3,042)	(3,042)	6,119	01/15/2008	1FE
24570# AA 4	SOUTHERN CALIFORNIA ED		08/01/2006	MATURED		2,282,303	2,282,303	1,708,118	2,231,166	0	51,137	0	51,137	0	2,282,303	0	0	0	0	08/01/2006	2
3899999	Total - Bonds - Public Utilities					4,052,332	3,966,303	3,226,359	3,888,078	0	53,399	0	53,399	0	3,941,478	0	110,854	110,854	99,969	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		544,378	544,378	539,473	539,473	0	4,905	0	4,905	0	544,378	0	0	0	4,629	04/25/2035	1FE
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2006	PAID ON PRINCIPAL		659,379	659,379	659,995	659,995	0	(616)	0	(616)	0	659,379	0	0	0	6,075	01/31/2036	1FE
14743R AB 9	CASE CORPORATION 7.250		08/21/2006	STIFEL NICOLAUS & CO INC.		816,750	825,000	717,750	731,520	0	3,797	0	3,797	0	735,317	0	81,433	81,433	36,386	01/15/2016	3FE
126304 AK 0	CSC HOLDINGS INC 7.625		09/22/2006	MORGAN STANLEY DEAN WI		3,062,500	3,000,000	2,753,550	2,796,477	0	6,589	0	6,589	0	2,803,066	0	259,434	259,434	159,701	07/15/2018	4FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		555,031	555,031	560,148	560,064	0	(5,033)	0	(5,033)	0	555,031	0	0	0	3,837	10/25/2019	1FE
126650 BB 5	CVS LEASE PASS THRU CE 5.880		09/10/2006	PAID ON PRINCIPAL		11,519	11,519	11,519	11,519	0	0	0	0	0	11,519	0	0	0	113	01/10/2028	2FE
246688 AF 2	DELHAIZE AMERICA INC 9.000		09/14/2006	VARIOUS		4,640,083	4,000,000	3,900,180	3,903,612	0	952	0	952	0	3,904,565	0	735,519	735,519	135,052	04/15/2031	3FE
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2006	PAID ON PRINCIPAL		895,639	895,639	820,177	850,180	0	45,459	0	45,459	0	895,639	0	0	0	9,497	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2006	PAID ON PRINCIPAL		1,366,928	1,366,928	1,249,666	1,305,790	0	61,138	0	61,138	0	1,366,928	0	0	0	12,576	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2006	PAID ON PRINCIPAL		315,653	315,653	324,647	319,461	0	(3,809)	0	(3,809)	0	315,653	0	0	0	3,943	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2006	PAID ON PRINCIPAL		41,390	41,390	40,431	40,863	0	527	0	527	0	41,390	0	0	0	602	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2006	PAID ON PRINCIPAL		96,893	96,893	96,685	96,686	0	207	0	207	0	96,893	0	0	0	758	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2006	PAID ON PRINCIPAL		425,912	425,912	402,637	413,020	0	12,892	0	12,892	0	425,912	0	0	0	4,511	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2006	PAID ON PRINCIPAL		720,820	720,820	676,954	696,851	0	23,968	0	23,968	0	720,820	0	0	0	7,437	02/15/2031	1
31339W 2X 9	FHR 2427 VL CMO 6.500		09/15/2006	PAID ON PRINCIPAL		276,718	276,718	295,483	278,837	0	(2,118)	0	(2,118)	0	276,718	0	0	0	2,718	11/15/2017	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2006	PAID ON PRINCIPAL		742,123	742,123	736,731	737,873	0	4,250	0	4,250	0	742,123	0	0	0	7,480	05/15/2032	1
31392T TY 3	FHR 2481 OD CMO 5.500		09/15/2006	PAID ON PRINCIPAL		189,864	189,864	198,052	192,234	0	(2,370)	0	(2,370)	0	189,864	0	0	0	1,766	03/15/2016	1
31393H DF 6	FHR 2543 OB CMO 6.000		09/15/2006	PAID ON PRINCIPAL		168,572	168,572	176,789	173,865	0	(5,293)	0	(5,293)	0	168,572	0	0	0	1,525	03/15/2032	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2006	PAID ON PRINCIPAL		39,132	39,132	39,462	39,407	0	(275)	0	(275)	0	39,132	0	0	0	502	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2006	PAID ON PRINCIPAL		43,692	43,692	44,351	44,220	0	(528)	0	(528)	0	43,692	0	0	0	670	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2006	PAID ON PRINCIPAL		161,059	161,059	140,429	149,051	0	12,009	0	12,009	0	161,059	0	0	0	1,180	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2006	PAID ON PRINCIPAL		1,764,983	1,764,983	1,686,297	1,723,493	0	41,489	0	41,489	0	1,764,983	0	0	0	17,032	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2006	PAID ON PRINCIPAL		498,571	498,571	472,939	482,222	0	16,349	0	16,349	0	498,571	0	0	0	5,732	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2006	PAID ON PRINCIPAL		171,724	171,724	163,327	164,577	0	7,147	0	7,147	0	171,724	0	0	0	1,777	06/25/2029	1
31359Q AC 7	FNR 2001-10 PX CMO 6.000		09/25/2006	PAID ON PRINCIPAL		529,586	529,586	553,004	540,408	0	(10,822)	0	(10,822)	0	529,586	0	0	0	5,337	01/25/2030	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		09/25/2006	PAID ON PRINCIPAL		1,307,319	1,307,319	1,365,740	1,346,531	0	(39,212)	0	(39,212)	0	1,307,319	0	0	0	12,607	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		09/25/2006	PAID ON PRINCIPAL		775,204	775,204	811,784	796,717	0	(21,513)	0	(21,513)	0	775,204	0	0	0	7,566	12/25/2031	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2006	PAID ON PRINCIPAL		110,524	110,524	114,997	114,476	0	(3,952)	0	(3,952)	0	110,524	0	0	0	1,139	06/25/2042	1
36962G U6 9	GENERAL ELECTRIC CAPIT 5.000		08/02/2006	GOLDMAN SACHS & CO		953,120	1,000,000	993,480	993,480	0	252	0	252	0	993,732	0	(40,612)	(40,612)	28,889	01/08/2016	1FE
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		09/20/2006	PAID ON PRINCIPAL		543,436	543,436	557,710	549,450	0	(6,014)	0	(6,014)	0	543,436	0	0	0	6,424	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		09/20/2006	PAID ON PRINCIPAL		150,000	150,000	142,223	143,975	0	6,025	0	6,025	0	150,000	0	0	0	1,641	10/20/2030	1
19767Q AH 8	HCA INC 8.050		08/25/2006	MATURED		5,000,000	5,000,000	5,053,650	5,005,403	0	(5,403)	0	(5,403)	0	5,000,000	0	0	0	78,264	08/25/2006	3FE
437076 AL 6	HOME DEPOT INC 3.750		09/11/2006	DEUTSCHE BANC ALEX BRO		1,441,410	1,500,000	1,496,820	1,497,572	0	486	0	486	0	1,498,058	0	(56,648)	(56,648)	27,969	09/15/2009	1FE
441812 GH 1	HOUSEHOLD FINANCE CORP 7.200		07/15/2006	MATURED		1,100,000	1,100,000	1,022,800	1,087,003	0	12,997	0	12,997	0	1,100,000	0	0	0	39,600	07/15/2006	1FE
552953 AR 2	MGM MIRAGE 6.625		08/03/2006	CREDIT SUISSE FIRST BOST		1,892,500	2,000,000	2,000,000	1,995,000	5,000	0	0	5,000	0	2,000,000	0	(107,500)	(107,500)	74,715	07/15/2015	3FE
651290 AJ 7	NEWFIELD EXPLORATION 6.625		08/10/2006	MORGAN STANLEY DEAN WI		970,000	1,000,000	1,001,250	1,001,250	0	(142)	0	(142)	0	1,001,108	0	(31,108)	(31,108)	24,292	04/15/2016	3FE
65584H AB 5	NORFOLK SOUTHERN CORP 7.220		09/15/2006	MATURED		1,215,000	1,215,000	1,351,114	1,252,972	0	(37,972)	0	(37,972)	0	1,215,000	0	0	0	43,862	09/15/2006	2FE
69073T AB 9	OWENS-BROCKWAY 8.875		07/12/2006	TENDERED		12,120	12,000	12,540	12,540	0	(118)	0	(118)	0	12,422	0	(302)	(302)	795	02/15/2009	3FE

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**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 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 Temporary Impairment Recognized	Total Change in B./A.C.V.	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)
704913 AA 0	PEARSON INC 7.375		09/15/2006	MATURED		10,000,000	10,000,000	9,963,231	9,995,537	0	4,463	0	4,463	0	10,000,000	0	0	0	368,750	09/15/2006	2FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2006	PAID ON PRINCIPAL		46,140	46,140	57,807	57,807	0	(11,667)	0	(11,667)	0	46,140	0	0	0	2,159	01/01/2021	1FE
74332D AA 3	PROGRESS RAIL (144A) 7.750		07/24/2006	REDEEMED		4,777,245	4,325,000	4,432,313	4,427,313	3,814	(7,674)	0	(3,859)	0	4,423,453	0	353,792	353,792	114,570	04/01/2012	4FE
743917 AN 6	PRUDENTIAL INSURANCE ( 6.375		07/23/2006	MATURED		1,200,000	1,200,000	1,270,548	1,211,321	0	(11,321)	0	(11,321)	0	1,200,000	0	0	0	38,250	07/23/2006	1FE
857689 AV 5	STATION CASINOS 6.000		08/01/2006	BANC OF AMERICA SECURIT		1,885,000	2,000,000	2,070,000	1,995,000	66,355	(4,960)	0	61,394	0	2,056,394	0	(171,394)	(171,394)	41,000	04/01/2012	3FE
94980D AB 4	WFMB 2003-M A2 CMO 4.712		09/25/2006	PAID ON PRINCIPAL		37,650	37,650	36,624	36,624	0	1,027	0	1,027	0	37,650	0	0	0	148	12/25/2033	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.713		08/25/2006	POP/PRIOR QTR ADJ		56,758	56,758	55,210	55,210	0	1,548	0	1,548	0	37,200	0	19,558	19,558	782	12/25/2033	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.714		09/25/2006	PAID ON PRINCIPAL		20,108	20,108	19,560	19,560	0	548	0	548	0	20,108	0	0	0	80	12/25/2033	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.387		07/25/2006	PAID ON PRINCIPAL		44,492	44,492	43,839	43,839	0	653	0	653	0	44,492	0	0	0	200	08/25/2035	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.387		09/25/2006	PAID ON PRINCIPAL		37,934	37,934	37,377	37,377	0	557	0	557	0	37,934	0	0	0	511	08/25/2035	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.387		08/25/2006	PAID ON PRINCIPAL		56,103	56,103	55,279	55,279	0	824	0	824	0	56,103	0	0	0	504	08/25/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.187		08/20/2006	PAID ON PRINCIPAL		261,791	261,791	258,109	258,109	0	3,681	0	3,681	0	261,791	0	0	0	2,131	10/20/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.452		09/20/2006	PAID ON PRINCIPAL		143,665	143,665	141,645	141,645	0	2,020	0	2,020	0	143,665	0	0	0	1,958	10/20/2035	1FE
013716 AR 6	ALCAN INC 4.875	F	07/13/2006	BANC OF AMERICA SECURIT		945,710	1,000,000	1,019,710	1,017,032	0	(1,202)	0	(1,202)	0	1,211,213	0	(265,503)	(265,503)	16,656	09/15/2012	2FE
002920 AA 4	ABBAY NATIONAL PLC PER 7.350	F	09/30/2006	TRANSFER TO STOCK		1,298,400	1,200,000	1,298,400	1,247,072	0	51,328	0	51,328	0	1,298,400	0	0	0	0	10/29/2049	1FE
007924 AD 5	AEGON NV 8.000	F	08/15/2006	MATURED		5,000,000	5,000,000	5,175,400	5,014,575	0	(14,575)	0	(14,575)	0	5,000,000	0	0	0	200,000	08/15/2006	1FE
146230 AD 9	CARTER HOLT HARVEY LTD 8.375	F	08/08/2006	TENDERED		1,067,000	1,100,000	1,259,379	1,126,785	103,130	(6,251)	0	96,879	0	1,223,664	0	(156,664)	(156,664)	65,500	04/15/2015	3Z
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	F	06/30/2006	MERRILL LYNCH CAPITAL MA		0	0	0	0	0	0	0	0	0	0	0	0	0	28,345	03/15/2018	3FE
G8053# AA 6	SERVICE GRAPHICS FLT R 6.885	D	07/31/2006	REDEEMED		403,225	403,225	35,930	0	39,024	0	0	39,024	3,093	35,930	6,510	360,785	367,295	28,257	12/19/2008	6*
87019X AA 1	SWEDBANK (144A) 9.000	F	09/30/2006	TRANSFER TO STOCK		4,177,697	4,000,000	4,373,080	4,205,715	0	167,365	0	167,365	0	4,177,697	0	0	0	180,000	03/17/2010	2FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		09/25/2006	PAID ON PRINCIPAL		147,379	147,379	149,218	149,100	0	(1,720)	0	(1,720)	0	147,379	0	0	0	955	05/25/2033	1FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.033		09/25/2006	PAID ON PRINCIPAL		115,676	115,676	116,830	117,127	0	(1,451)	0	(1,451)	0	115,676	0	0	0	744	06/25/2033	1FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		453,807	453,807	458,823	458,337	0	(4,530)	0	(4,530)	0	453,807	0	0	0	3,378	09/25/2018	1FE
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		489,241	489,241	478,106	478,106	0	11,135	0	11,135	0	489,241	0	0	0	3,924	11/25/2018	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		690,818	690,818	675,167	675,167	0	15,651	0	15,651	0	690,818	0	0	0	4,604	12/25/2018	1FE
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		138,553	138,553	138,510	138,043	0	511	0	511	0	138,553	0	0	0	1,130	05/25/2017	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		3,333	3,333	3,311	3,311	0	22	0	22	0	3,333	0	0	0	34	11/25/2033	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		1,258,937	1,258,937	1,305,988	1,325,843	0	(66,905)	0	(66,905)	0	1,258,937	0	0	0	11,356	12/25/2033	1FE
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		551,900	551,900	557,419	557,506	0	(5,606)	0	(5,606)	0	551,900	0	0	0	4,677	08/25/2018	1FE
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		78,846	78,846	79,154	79,155	0	(309)	0	(309)	0	78,846	0	0	0	639	09/25/2018	1FE
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		741,554	741,554	724,637	724,069	0	17,485	0	17,485	0	741,554	0	0	0	7,588	09/25/2033	1FE
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		1,390,197	1,390,197	1,383,029	1,383,292	0	6,904	0	6,904	0	1,390,197	0	0	0	11,144	10/25/2018	1FE
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		976,065	976,065	941,522	941,522	0	34,544	0	34,544	0	976,065	0	0	0	7,501	12/25/2018	1FE
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2006	POP/PRIOR QTR ADJ		(293,122)	(293,122)	(283,275)	(283,275)	0	(9,847)	0	(9,847)	0	(293,122)	0	0	0	100	12/25/2023	1FE
939335 QJ 1	WAMMS 2002-MS5 2A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		5,329	5,329	5,385	5,423	0	(94)	0	(94)	0	5,329	0	0	0	53	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		114,480	114,480	115,893	118,635	0	(4,155)	0	(4,155)	0	114,480	0	0	0	1,575	01/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.479		08/25/2006	PAID ON PRINCIPAL		31,946	31,946	32,265	30,662	0	1,285	0	1,285	0	31,946	0	0	0	239	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.479		07/25/2006	PAID ON PRINCIPAL		24,721	24,721	24,968	23,727	0	994	0	994	0	24,721	0	0	0	92	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.481		09/25/2006	PAID ON PRINCIPAL		26,961	26,961	27,230	25,877	0	1,084	0	1,084	0	26,961	0	0	0	302	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		1,159,036	1,159,036	1,154,690	1,154,822	0	4,215	0	4,215	0	1,159,036	0	0	0	9,540	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		117,819	117,819	116,052	116,259	0	1,560	0	1,560	0	117,819	0	0	0	785	12/25/2018	1FE
92922F 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		123,002	123,002	123,386	123,391	0	(389)	0	(389)	0	123,002	0	0	0	974	07/25/2018	1FE
94979W AA 7	WFMB 2003-G A1 CMO 4.100		09/25/2006	PAID ON PRINCIPAL		329,025	329,025	313,409	313,409	0	15,616	0	15,616	0	329,025	0	0	0	2,820	06/25/2033	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		64,856	64,856	64,471	64,503	0	353	0	353	0	64,856	0	0	0	500	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		420,464	420,464	411,891	411,787	0	8,678	0	8,678	0	420,464	0	0	0	3,563	12/25/2033	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		07/21/2006	PAID ON PRINCIPAL		652,345	652,345	680,885	650,160	0	2,185	0	2,185	0	652,345	0	0	0	4,140	03/21/2029	1FE
161546 FT 8	CFAB 2003-4 1A3 2.734		07/25/2006	PAID ON PRINCIPAL		90,625															

**TRAVELERS CASUALTY AND SURETY COMPANY**

**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)
21075W GY 5	CONHE 1998-1 A7 (MBIA) 6.870		09/15/2006	PAID ON PRINCIPAL		121,385	121,385	122,599	121,084	0	301	0	301	0	121,385	0	0	0	1,352	12/15/2022	1FE
34528P AC 0	FORDF 2001-2 A 5.508		07/15/2006	REDEEMED		28,000,000	28,000,000	28,074,375	28,271,367	0	(211,772)	0	(211,772)	0	28,059,594	0	(59,594)	(59,594)	132,876	07/15/2008	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		09/18/2006	PAID ON PRINCIPAL		76,735	76,735	85,179	79,950	0	(3,215)	0	(3,215)	0	76,735	0	0	0	1,084	11/18/2029	1FE
38373M EN 6	GNR 2002-53 B (PROJECT) 5.552		09/15/2006	PAID ON PRINCIPAL		123,621	123,621	125,475	125,477	0	(1,856)	0	(1,856)	0	123,621	0	0	0	1,146	05/15/2026	1
69348H BK 3	PNCMA 2000-C1 A2 7.610		09/15/2006	PAID ON PRINCIPAL		48,708	48,708	55,845	53,135	0	(4,428)	0	(4,428)	0	48,708	0	0	0	556	02/15/2010	1FE
76110W UP 9	RASC 2003-KS9 AIB 5.644		09/25/2006	PAID ON PRINCIPAL		158,205	158,205	158,205	158,205	0	0	0	0	0	158,205	0	0	0	2,265	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 AIB 5.705		08/25/2006	PAID ON PRINCIPAL		291,487	291,487	291,487	291,487	0	0	0	0	0	291,487	0	0	0	2,178	11/25/2033	1FE
627914 AA 2	MUTUAL FD FEE TR XI 9.060		08/31/2006	PAID ON PRINCIPAL		570	570	94	81	54	434	0	489	0	570	0	0	0	8	01/02/2008	5
4599999.	Total - Bonds - Industrial & Miscellaneous					104,601,552	103,624,017	103,799,666	103,379,684	217,377	99,438	0	316,815	3,093	103,673,848	6,510	921,194	927,704	2,074,943	XXX	XXX
6099997.	Total - Bonds - Part 4					329,774,372	328,278,508	326,221,458	327,436,517	217,377	1,163,391	0	1,380,768	3,093	328,794,634	6,510	973,227	979,738	5,185,142	XXX	XXX
6099999.	Total - Bonds					329,774,372	328,278,508	326,221,458	327,436,517	217,377	1,163,391	0	1,380,768	3,093	328,794,634	6,510	973,227	979,738	5,185,142	XXX	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																					
060505 70 8	BANK OF AMERICA SER VI 6.75%		07/14/2006	ISSUE CALLED at 50,000		115,500,000	5,775,000	5,947,103	6,121,500	(174,397)	0	0	(174,397)	0	5,947,103	0	(172,103)	(172,103)	292,359	XXX	P2LFE
060505 80 7	BANK OF AMERICA SER VII		07/03/2006	ISSUE CALLED at 50,000		170,000,000	8,500,000	8,563,750	8,553,210	(57,268)	0	0	(57,268)	0	8,495,942	0	4,058	4,058	429,250	XXX	P2LFE
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					14,275,000	XXX	14,510,853	14,674,710	(231,665)	0	0	(231,665)	0	14,443,045	0	(168,045)	(168,045)	721,609	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
263534 20 8	DUPONT (EI) DE NEMOURS & CO SERIE		09/05/2006	JANNEY MONTGOMERY SCO		4,000,000	269,992	221,494	270,000	(48,506)	0	0	(48,506)	0	221,494	0	48,498	48,498	10,500	XXX	P2LFE
585111 11 5	MEICOM LTD SER A-1 PFD	F	09/01/2006	DIRECT		4,000	0	990	0	74	0	0	74	0	74	0	(74)	(74)	0	XXX	P6*A
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					269,992	XXX	222,484	270,000	(48,432)	0	0	(48,432)	0	221,568	0	48,424	48,424	10,500	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					14,544,992	XXX	14,733,337	14,944,710	(280,097)	0	0	(280,097)	0	14,664,613	0	(119,621)	(119,621)	732,109	XXX	XXX
6599999.	Total - Preferred Stocks					14,544,992	XXX	14,733,337	14,944,710	(280,097)	0	0	(280,097)	0	14,664,613	0	(119,621)	(119,621)	732,109	XXX	XXX
<b>Common Stocks - Banks, Trust and Insurance Companies</b>																					
50208B 10 0	LMP CORPORATE LOAN FUND INC.		09/29/2006	SMITH BARNEY/SALOMON BH		208,600,000	2,762,431	3,129,000	2,632,532	496,468	0	0	496,468	0	3,129,000	0	(366,569)	(366,569)	134,246	XXX	L
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					2,762,431	XXX	3,129,000	2,632,532	496,468	0	0	496,468	0	3,129,000	0	(366,569)	(366,569)	134,246	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
64126X 20 1	NEUSTAR INC - CLASS A		08/14/2006	SMITH BARNEY/SALOMON BH		1,056,000	29,926	29,545	29,545	0	0	0	0	29,545	0	381	381	0	XXX	L	
6899999.	Total - Common Stocks - Industrial & Miscellaneous					29,926	XXX	29,545	29,545	0	0	0	0	29,545	0	381	381	0	XXX	XXX	
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
16131# 10 4	CHARTER OAK SERVICES CORP		09/01/2006	DISSOLVED		1,000,000	102,544	50,019,374	62,846	49,956,528	0	0	49,956,528	0	50,019,374	0	(49,916,830)	(49,916,830)	0	XXX	A
89434* 10 9	TRAVELERS INFORMATION SERVICES		09/01/2006	DISSOLVED		50,000	9,782,646	25,518,647	9,715,723	15,802,924	0	0	15,802,924	0	25,518,647	0	(15,736,001)	(15,736,001)	0	XXX	A
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					9,885,190	XXX	75,538,021	9,778,569	65,759,452	0	0	65,759,452	0	75,538,021	0	(65,652,831)	(65,652,831)	0	XXX	XXX
7299997.	Total - Common Stocks - Part 4					12,677,547	XXX	78,696,566	12,440,646	66,255,920	0	0	66,255,920	0	78,696,566	0	(66,019,019)	(66,019,019)	134,246	XXX	XXX
7299999.	Total - Common Stocks					12,677,547	XXX	78,696,566	12,440,646	66,255,920	0	0	66,255,920	0	78,696,566	0	(66,019,019)	(66,019,019)	134,246	XXX	XXX
7399999.	Total - Preferred and Common Stocks					27,222,539	XXX	93,429,903	27,385,356	65,975,823	0	0	65,975,823	0	93,361,179	0	(66,138,640)	(66,138,640)	866,355	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					356,996,911	XXX	419,651,361	354,821,873	66,193,200	1,163,391	0	67,356,591	3,093	422,155,813	6,510	(65,165,413)	(65,158,902)	6,051,497	XXX	XXX

E05.11

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



**SCHEDULE DB - PART A - SECTION 1**

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

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

**NONE**

**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
<b>Short Futures Positions - Hedging Transactions</b>												
US 2-YR NOTE.....	90	12/31/2006..	18,355,781	18,405,000	(49,219)	08/23/2006..	CBT.....	0	0	0	(49,219)	42,570
US 5-YR NOTE.....	801	12/31/2006..	83,854,688	84,518,016	(663,328)	08/23/2006..	CBT.....	0	0	0	(663,328)	432,540
US 10-YR NOTE.....	2,207	12/31/2006..	235,683,461	238,493,938	(2,810,477)	08/23/2006..	CBT.....	0	0	0	(2,810,477)	1,937,746
US 10-YR NOTE.....	500	12/31/2006..	53,492,188	54,031,250	(539,063)	08/22/2006..	CBT.....	0	0	0	(539,063)	439,000
US 30-YR NOTE.....	312	12/31/2006..	34,298,063	35,070,750	(772,688)	08/23/2006..	CBT.....	0	0	0	(772,688)	379,080
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			425,684,180	430,518,953	(4,834,773)	XXX.....	XXX.....	0	0	0	(4,834,773)	3,230,936
0899999. Subtotal - Short Futures Positions.....			425,684,180	430,518,953	(4,834,773)	XXX.....	XXX.....	0	0	0	(4,834,773)	3,230,936
2599999. Subtotal - Hedging Transactions.....			425,684,180	430,518,953	(4,834,773)	XXX.....	XXX.....	0	0	0	(4,834,773)	3,230,936
9999999. Totals.....			425,684,180	430,518,953	(4,834,773)	XXX.....	XXX.....	0	0	0	(4,834,773)	3,230,936

E07

# 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	
<b>Open Depositories</b>								
BANK OF AMERICA.....	HARTFORD,CT.....	.....2.025	.....685	.....0	....15,269,950	....16,520,764	....17,414,102	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....0.000	.....0	.....0	....(3,880,432)	....(140,068)	....(417,527)	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....685	.....0	....11,389,518	....16,380,696	....16,996,575	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....685	.....0	....11,389,518	....16,380,696	....16,996,575	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....685	.....0	....11,389,518	....16,380,696	....16,996,575	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
<b>Cash Equivalents</b>								
57582N S6 3	MASSACHUSETTS GO LTD REF S2005A.....		12/22/2005	3.380	01/04/2006	20,268	0	92,645
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	(123)	0	0	52,429
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	26	528	0	2,797
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	419
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	67	0	0	8,163
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	(55)	632	0	63,808

**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 ALLOCATED BY STATES AND TERRITORIES**

Hospitals	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
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	(81)	0	0	34,609
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	4,960	0	0	369,450
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	(231)	0	2	10,127
23. Michigan.....MI	0	0	0	0	2,383	0	0	177,483
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	1,927	39,472	2	209,074
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	(20,363)	86,112	0	345,695
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	62	5,042	1	21,365
37. Oklahoma.....OK	0	0	0	0	(9)	0	0	0
38. Oregon.....OR	0	0	0	0	(900)	1,000	3	12,515
39. Pennsylvania.....PA	0	0	0	0	324	0	1	32,107
40. Rhode Island.....RI	0	0	0	0	8	0	0	596
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	21	0	0	2,567
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	2,106	0	1	19,909
49. West Virginia.....WV	0	0	0	0	2,350	0	0	175,296
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	(3,556)	162,743	12	2,129,671

**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	(145)	0	0	61,925
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	(204)	0	0	8,944
23. Michigan.....MI	0	0	0	0	4	0	0	322
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	(9,955)	42,099	0	169,006
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	(10,299)	42,099	0	240,327

**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**

**ALLOCATED BY STATES AND TERRITORIES**

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	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	(95)	400	0	1,606
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	7	0	0	843
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	(887)	400	0	2,449

**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**



**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	(189)	0	5	80,387
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	4,687	585,128	141	349,127
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	698	0	0	51,947
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	1	(10,700)	45,248	1	181,647
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	61	4,958	0	21,009
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	1,868	0	9	184,997
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	520	0	1	63,044
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	1,540	0	0	14,559
49. West Virginia.....WV	0	0	0	0	148	0	0	11,070
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	1	(1,542)	635,716	159	959,746

**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**