



QUARTERLY STATEMENT

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period)	NAIC Company Code..... 24767	Employer's ID Number..... 41-0406690
Organized under the Laws of Minnesota Incorporated/Organized..... April 20, 1925	State of Domicile or Port of Entry Minnesota Commenced Business..... April 20, 1925	Country of Domicile US
Statutory Home Office	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	651-310-7911 <i>(Area Code) (Telephone Number)</i>
Mail Address	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	651-310-7911 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY <i>(Name)</i> Annual.Statement.Contact@Travelers.com <i>(E-Mail Address)</i>	860-277-3966 <i>(Area Code) (Telephone Number) (Extension)</i> 860-277-7002 <i>(Fax Number)</i>
Policyowner Relations Contact	One Tower Square, 5GS..... Hartford CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-1561 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

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

OTHER

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

DIRECTORS

JAY STEVEN BENET	ANDY FRANCIS BESSETTE	WILLIAM HERBERT HEYMAN	JOSEPH PATRICK LACHER JR.
BRIAN WILLIAM MacLEAN	DOREEN SPADORCIA	KENNETH FRANKLIN SPENCE III	

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

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

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

(Title)

(Title)

(Title)

Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing?

Yes [X] No []

- b. If no:
1. State the amendment number
 2. Date filed
 3. Number of pages attached

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,567,683,652	0	12,567,683,652	12,643,301,553
2. Stocks:				
2.1 Preferred stocks.....	39,116,144	0	39,116,144	28,466,478
2.2 Common stocks.....	3,107,025,489	0	3,107,025,489	2,935,448,652
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	103,952,423	0	103,952,423	103,735,730
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	571,304,915	0	571,304,915	572,606,745
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(45,084,151)), cash equivalents (\$.....25,911,547) and short-term investments (\$.....422,210,830).....	403,038,226	0	403,038,226	545,302,469
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	904,123,389	0	904,123,389	864,592,771
8. Receivables for securities.....	20,692,229	0	20,692,229	19,792,491
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,716,936,468	0	17,716,936,468	17,713,246,889
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	162,189,336	0	162,189,336	164,447,984
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	306,563,561	28,648,682	277,914,879	277,058,021
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,026,651 earned but unbilled premiums).....	1,036,339,899	7,431,751	1,028,908,147	975,122,963
13.3 Accrued retrospective premiums.....	49,204,685	1,771,045	47,433,640	49,985,801
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	176,416	0	176,416	1,385,399
14.2 Funds held by or deposited with reinsured companies.....	101,315,401	0	101,315,401	108,806,631
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.....	0	0	0	39,588,950
16.2 Net deferred tax asset.....	449,052,053	176,261,785	272,790,268	366,694,642
17. Guaranty funds receivable or on deposit.....	10,903,271	0	10,903,271	13,541,608
18. Electronic data processing equipment and software.....	1,173,020	0	1,173,020	2,658,042
19. Furniture and equipment, including health care delivery assets (\$.....0).....	19,346,534	19,346,534	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.....	0	0	0	0
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	180,024,562	70,550,771	109,473,791	187,920,894
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	20,033,225,207	304,010,568	19,729,214,639	19,900,457,826
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	20,033,225,207	304,010,568	19,729,214,639	19,900,457,826

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.....	28,847,979	16,358,751	12,489,228	34,050,250
2302. Suspense, undistributed payments.....	24,991,915	0	24,991,915	85,118,987
2303. Ceded deposit asset.....	22,869,965	0	22,869,965	27,060,291
2398. Summary of remaining write-ins for Line 23 from overflow page.....	103,314,703	54,192,020	49,122,683	41,691,367
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	180,024,562	70,550,771	109,473,791	187,920,894

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...851,232,724).....	8,261,414,444	8,399,417,898
2. Reinsurance payable on paid losses and loss adjustment expenses.....	24,055,608	20,817,526
3. Loss adjustment expenses.....	1,814,909,131	1,865,968,230
4. Commissions payable, contingent commissions and other similar charges.....	103,660,204	149,281,104
5. Other expenses (excluding taxes, licenses and fees).....	102,646,555	88,290,790
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	109,945,421	131,500,649
7.1 Current federal and foreign income taxes (including \$...(9,452,978) on realized capital gains (losses)).....	121,331,392	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...953,510,310 and including warranty reserves of \$.....0).....	2,098,011,335	2,039,240,515
10. Advance premium.....	668,475	600,467
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,217,397	6,601,084
12. Ceded reinsurance premiums payable (net of ceding commissions).....	104,194,446	101,964,245
13. Funds held by company under reinsurance treaties.....	221,250	222,762
14. Amounts withheld or retained by company for account of others.....	137,074,980	173,575,526
15. Remittances and items not allocated.....	60,943,702	37,136,895
16. Provision for reinsurance.....	41,199,684	41,199,684
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	42,484,683	60,236,399
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	21,048,811	131,618,088
20. Payable for securities.....	54,189,114	162,453,976
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.....	(82,490,345)	(85,527,541)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,022,726,288	13,324,598,297
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,022,726,288	13,324,598,297
27. Aggregate write-ins for special surplus funds.....	102,741,809	24,332,624
28. Common capital stock.....	20,000,000	20,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	3,538,480,796	3,538,480,796
33. Unassigned funds (surplus).....	3,045,265,746	2,993,046,110
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	6,706,488,351	6,575,859,529
36. TOTALS.....	19,729,214,639	19,900,457,826

DETAILS OF WRITE-INS

2301. Investment real estate liability.....	11,031,464	11,992,265
2302. Interest deposit liability.....	6,248,952	6,437,860
2303. Freddie Mac collateral liability.....	5,184,650	4,966,056
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(104,955,412)	(108,923,723)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(82,490,345)	(85,527,541)
2701. Special surplus from retroactive reinsurance.....	101,741,809	23,332,624
2702. Guaranty surplus fund.....	1,000,000	1,000,000
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	102,741,809	24,332,624
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,132,153,900).....	1,194,187,255	1,750,559,714	3,135,515,493
1.2 Assumed..... (written \$.....2,190,892,126).....	2,140,040,935	1,055,418,733	4,536,317,477
1.3 Ceded..... (written \$.....1,007,904,529).....	1,079,576,847	760,358,543	3,102,761,865
1.4 Net..... (written \$.....2,315,141,497).....	2,254,651,343	2,045,619,904	4,569,071,106
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,128,470,793):			
2.1 Direct.....	450,741,037	776,499,641	1,958,211,527
2.2 Assumed.....	1,717,827,129	675,115,499	2,658,853,122
2.3 Ceded.....	1,064,575,192	398,789,589	1,861,822,814
2.4 Net.....	1,103,992,974	1,052,825,551	2,755,241,835
3. Loss expenses incurred.....	242,124,957	213,987,821	633,613,281
4. Other underwriting expenses incurred.....	663,367,956	366,311,471	1,268,930,955
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,009,485,887	1,633,124,842	4,657,786,071
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	245,165,456	412,495,062	(88,714,965)
INVESTMENT INCOME			
9. Net investment income earned.....	389,494,551	380,544,110	784,298,923
10. Net realized capital gains (losses) less capital gains tax of \$.....10,572,982.....	(11,672,238)	93,807,594	93,154,292
11. Net investment gain (loss) (Lines 9 + 10).....	377,822,313	474,351,704	877,453,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,457,552) amount charged off \$.....1,275,365).....	(3,732,917)	(311,234)	(8,754,654)
13. Finance and service charges not included in premiums.....	11,173,880	926,601	21,736,786
14. Aggregate write-ins for miscellaneous income.....	(5,239,423)	(1,073,497)	(4,693,088)
15. Total other income (Lines 12 through 14).....	2,201,540	(458,129)	8,289,043
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	625,189,308	886,388,637	797,027,294
17. Dividends to policyholders.....	2,381,136	(1,299,663)	4,047,167
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).....	622,808,172	887,688,300	792,980,127
19. Federal and foreign income taxes incurred.....	91,959,690	20,393,934	(190,290,108)
20. Net income (Line 18 minus Line 19) (to Line 22).....	530,848,482	867,294,366	983,270,235
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,575,859,529	5,508,658,245	5,508,658,245
22. Net income (from Line 20).....	530,848,482	867,294,366	983,270,235
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of \$.....29,331,743.....	128,311,447	(352,221,960)	(188,222,617)
25. Change in net unrealized foreign exchange capital gain (loss).....	26,787,625	(27,168,923)	(9,732,444)
26. Change in net deferred income tax.....	(121,532,886)	(105,638,045)	(286,893,895)
27. Change in nonadmitted assets.....	66,214,152	(34,994,982)	430,313,379
28. Change in provision for reinsurance.....	0	0	139,880,143
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	12,013,920	(1,413,517)
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)	0	0
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).....	130,628,821	359,284,376	1,067,201,284
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,706,488,351	5,867,942,621	6,575,859,529
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	2,534,502	(2,981,651)	(29,194,978)
1402. Fines and penalties of regulatory authorities.....	(14,854)	(16,371)	(19,216)
1403. Change in COLI cash values.....	(269,650)	0	239,164
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(7,489,421)	1,924,526	24,281,942
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(5,239,423)	(1,073,497)	(4,693,088)
3701. Change in real estate valuation reserve.....	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

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,278,772,314	4,359,214,231
2. Net investment income.....	410,742,471	824,925,950
3. Miscellaneous income.....	2,201,540	8,289,043
4. Total (Lines 1 through 3).....	2,691,716,325	5,192,429,224
5. Benefit and loss related payments.....	1,230,058,133	2,695,402,347
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,006,283,766	1,830,944,875
8. Dividends paid to policyholders.....	1,764,824	15,413,371
9. Federal and foreign income taxes paid (recovered) \$..... 15,034,216 net tax on capital gains (losses).....	(58,387,670)	271,407,990
10. Total (Lines 5 through 9).....	2,179,719,053	4,813,168,582
11. Net cash from operations (Line 4 minus Line 10).....	511,997,273	379,260,642
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,184,217,097	2,274,740,888
12.2 Stocks.....	45,054,677	621,942,220
12.3 Mortgage loans.....	0	8,780,501
12.4 Real estate.....	0	68,339,631
12.5 Other invested assets.....	56,433,853	62,177,688
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(88,851)	(7,170)
12.7 Miscellaneous proceeds.....	0	(12,800,423)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,285,616,776	3,023,173,334
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	1,136,221,959	3,445,771,495
13.2 Stocks.....	66,841,078	105,346,136
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	13,063,765	39,348,599
13.5 Other invested assets.....	88,912,951	170,717,153
13.6 Miscellaneous applications.....	109,164,600	(127,815,157)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,414,204,353	3,633,368,226
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).....	(128,587,577)	(610,194,892)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	500,000,000	0
16.6 Other cash provided (applied).....	(25,673,939)	409,404,528
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(525,673,939)	409,404,528
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(142,264,243)	178,470,278
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	545,302,469	366,832,191
19.2 End of period (Line 18 plus Line 19.1).....	403,038,226	545,302,469
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

On January 1, 2006, The Travelers Indemnity Company (Indemnity) eliminated its Canadian branch by implementing an assumption/novation reinsurance agreement, whereby all insurance liabilities in Indemnity's Canadian branch were transferred to and assumed by the Company's Canadian branch. All required regulatory approvals have been obtained, including a release of licenses from the Canadian Taxing Authority by Indemnity.

The Company paid cash dividends in 2006 to its parent company, The St. Paul Travelers Companies, Inc. as follows:

March 28	\$250 million
May 31	\$250 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.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

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. 12/31/2002.....
- 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. 12/31/2002.....
- 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). 06/29/2004.....
- 6.4 By what department or departments?
Minnesota

- 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 [] No [X]
- 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: \$.....98,665,331
- 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 []

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.....	\$.....2,867,283,896	\$.....3,026,709,035
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....491,536,980	\$.....517,683,626
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,358,820,876	\$.....3,544,392,661
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....0	\$.....0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] 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
Citibank, N.A.	Citibank Center Tampa, Tampa, FL 33610
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245
The Bank of New York	One Wall Street, New York NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Goldman Sachs & Company	85 Broad Street, New York, NY 10004	Assets are held in a brokerage account at Goldman Sachs & Co (Agreement was structured to be consistent with other investors managed by High Rise Capital Management, LP)

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	High Rise Capital Management, LP	535 Madison Ave., 26th Fl., New York, NY 10022
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087
N/A	Nuveen Asset Management	333 W. Wacker, Chicago, IL 60606

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

17.2 If no, list exceptions:

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

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

The company commuted various reinsurance agreements during the period ending June 30, 2006. The impact of these commutations on the company's net income was immaterial

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	676,342,475	722,871,283
2. Increase (decrease) by adjustment.....	(14,148,902)	(27,983,001)
3. Cost of acquired.....	0	13,669,301
4. Cost of additions to and permanent improvements.....	13,063,765	25,679,298
5. Total profit (loss) on sales.....	0	10,445,225
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	68,339,631
8. Book/adjusted carrying value at end of current period.....	675,257,338	676,342,475
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	675,257,338	676,342,475
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	675,257,338	676,342,475

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	0	8,780,501
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	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	8,780,501
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.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
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).....	0	0

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	864,592,774	797,382,740
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	12,029,497	16,108,000
2.2 Additional investment made after acquisitions.....	76,883,454	154,609,153
3. Accrual of discount.....	113,910	696,493
4. Increase (decrease) by adjustment.....	6,900,334	(40,046,869)
5. Total profit (loss) on sale.....	0	(194,281)
6. Amounts paid on account or in full during the period.....	56,433,853	62,177,688
7. Amortization of premium.....	520,036	1,448,752
8. Increase (decrease) by foreign exchange adjustment.....	557,309	(336,022)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	904,123,389	864,592,774
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	904,123,389	864,592,774
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).....	904,123,389	864,592,774

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,607,216,684	14,680,774,906
2. Cost of bonds and stocks acquired.....	1,203,063,038	3,551,117,631
3. Accrual of discount.....	7,665,001	9,871,831
4. Increase (decrease) by adjustment.....	150,496,232	(82,980,823)
5. Increase (decrease) by foreign exchange adjustment.....	4,536,362	(9,373,970)
6. Total profit (loss) on disposal.....	1,182,343	410,482,224
7. Consideration for bonds and stocks disposed of.....	1,229,271,774	2,896,683,108
8. Amortization of premium.....	31,062,599	55,992,007
9. Book/adjusted carrying value, current period.....	15,713,825,286	15,607,216,684
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	15,713,825,286	15,607,216,684
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	15,713,825,286	15,607,216,684

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	11,719,036,466	3,369,737,100	3,236,386,352	12,412,470	11,719,036,466	11,864,799,684	0	12,185,079,806
2. Class 2.....	768,078,341	62,319,830	23,307,926	(18,505,168)	768,078,341	788,585,076	0	760,606,470
3. Class 3.....	199,228,541	33,896,393	25,483,312	(9,409,562)	199,228,541	198,232,060	0	206,541,409
4. Class 4.....	145,908,399	8,120,189	10,083,002	(12,187,549)	145,908,399	131,758,037	0	153,271,102
5. Class 5.....	7,524,663	1,715,025	1,822,404	22,215,319	7,524,663	29,632,603	0	9,440,484
6. Class 6.....	9,480,592	209,063	3,396,298	(3,494,786)	9,480,592	2,798,570	0	20,100,992
7. Total Bonds.....	12,849,257,003	3,475,997,599	3,300,479,296	(8,969,276)	12,849,257,003	13,015,806,030	0	13,335,040,263
PREFERRED STOCK								
8. Class 1.....	25,173,683	2,212,136	0	(349,592)	25,173,683	27,036,227	0	17,626,430
9. Class 2.....	11,369,335	2,000,000	0	(6,429,769)	11,369,335	6,939,566	0	7,986,925
10. Class 3.....	4,106,685	287,650	0	(2,014,420)	4,106,685	2,379,915	0	2,794,525
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	58,598	0	0	(58,598)	58,598	0	0	58,598
13. Class 6.....	0	0	0	2,760,436	0	2,760,436	0	0
14. Total Preferred Stock.....	40,708,301	4,499,786	0	(6,091,943)	40,708,301	39,116,144	0	28,466,478
15. Total Bonds and Preferred Stock.....	12,889,965,304	3,480,497,385	3,300,479,296	(15,061,219)	12,889,965,304	13,054,922,174	0	13,363,506,741

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.....	422,210,830	XXX	419,786,722	1,575,198	1,039,873

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.....	588,614,296	483,138,437
2. Cost of short-term investments acquired.....	5,851,001,257	15,916,642,838
3. Increase (decrease) by adjustment.....	165,667	(1,776,296)
4. Increase (decrease) by foreign exchange adjustment.....	5,197,049	8,164,433
5. Total profit (loss) on disposal of short-term investments.....	(978,970)	(3,446)
6. Consideration received on disposal of short-term investments.....	6,021,788,469	15,817,551,670
7. Book/adjusted carrying value, current period.....	422,210,830	588,614,296
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	422,210,830	588,614,296
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	422,210,830	588,614,296
12. Income collected during period.....	11,794,167	16,566,779
13. Income earned during period.....	11,338,741	17,563,412

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

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

**Sch. F
NONE**

ST. PAUL FIRE AND MARINE INSURANCE 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	13,165,635	20,154,199	8,448,506	11,736,525	93,822,757	90,950,284
2. Alaska.....AK	YES	5,177,174	5,505,374	1,625,112	3,531,433	13,914,787	12,402,984
3. Arizona.....AZ	YES	12,662,776	17,924,211	12,909,202	11,275,650	71,185,330	72,395,900
4. Arkansas.....AR	YES	7,010,603	9,361,444	3,810,755	7,171,756	36,141,314	48,051,928
5. California.....CA	YES	119,164,018	166,791,129	67,954,136	115,394,994	519,843,800	557,466,283
6. Colorado.....CO	YES	21,111,670	26,215,788	9,689,606	10,645,805	89,938,928	101,248,889
7. Connecticut.....CT	YES	16,866,465	14,683,694	10,483,310	23,812,180	116,474,359	97,077,030
8. Delaware.....DE	YES	1,535,643	2,797,102	1,533,022	3,879,631	12,814,611	13,467,500
9. District of Columbia.....DC	YES	4,394,346	5,362,582	2,544,941	3,559,891	27,030,908	34,525,312
10. Florida.....FL	YES	52,371,372	55,871,089	41,636,964	106,210,515	227,262,075	247,152,511
11. Georgia.....GA	YES	22,055,346	29,174,008	15,586,606	27,818,525	110,380,801	130,783,906
12. Hawaii.....HI	YES	886,577	2,833,645	3,688,747	7,365,085	15,090,145	22,276,088
13. Idaho.....ID	YES	1,801,919	2,432,038	649,258	366,794	7,863,216	8,681,455
14. Illinois.....IL	YES	52,022,604	66,699,068	73,881,463	84,398,352	445,771,649	517,144,985
15. Indiana.....IN	YES	13,941,367	16,282,660	6,787,951	9,113,101	66,748,860	76,147,157
16. Iowa.....IA	YES	5,256,116	7,264,953	14,383,490	13,249,240	44,299,937	56,892,797
17. Kansas.....KS	YES	11,790,129	16,168,173	3,160,836	4,885,482	41,778,726	41,539,408
18. Kentucky.....KY	YES	6,147,311	7,450,422	8,292,422	7,221,101	47,459,570	58,044,526
19. Louisiana.....LA	YES	36,070,645	36,213,625	46,387,495	19,227,675	273,153,773	136,829,408
20. Maine.....ME	YES	3,146,564	2,820,774	784,251	1,415,660	15,832,688	16,364,427
21. Maryland.....MD	YES	17,505,826	19,061,972	10,009,107	13,797,136	90,930,639	84,447,343
22. Massachusetts.....MA	YES	31,179,879	37,339,436	16,923,681	18,207,618	126,877,855	131,134,570
23. Michigan.....MI	YES	19,032,526	23,282,755	10,538,179	12,100,598	95,544,992	101,091,576
24. Minnesota.....MN	YES	25,214,576	32,320,832	15,726,667	14,013,225	153,460,250	146,864,940
25. Mississippi.....MS	YES	8,486,728	11,242,929	17,445,274	7,230,672	102,982,406	92,539,528
26. Missouri.....MO	YES	11,529,573	19,173,667	8,585,262	10,516,149	84,774,715	84,986,471
27. Montana.....MT	YES	3,173,212	4,295,956	5,172,743	3,509,466	33,862,864	36,498,765
28. Nebraska.....NE	YES	(660,401)	6,736,811	2,188,071	7,818,708	31,779,673	38,076,150
29. Nevada.....NV	YES	5,262,524	5,799,321	7,065,166	4,394,623	47,103,796	37,892,512
30. New Hampshire.....NH	YES	4,506,100	6,658,569	3,163,046	2,923,191	29,406,043	27,064,947
31. New Jersey.....NJ	YES	36,714,410	53,160,247	18,697,278	33,958,087	166,660,838	165,484,455
32. New Mexico.....NM	YES	16,930,758	15,333,260	8,847,177	5,675,461	35,029,043	35,588,824
33. New York.....NY	YES	82,127,155	100,819,599	51,573,982	84,788,910	496,289,661	507,120,763
34. North Carolina.....NC	YES	16,446,395	25,369,914	17,647,929	21,708,507	83,872,262	88,957,780
35. North Dakota.....ND	YES	4,471,078	3,587,405	926,485	2,586,262	6,067,892	5,914,041
36. Ohio.....OH	YES	20,225,119	26,163,389	9,183,918	14,500,747	107,906,680	133,607,033
37. Oklahoma.....OK	YES	10,787,455	13,249,268	5,098,031	19,113,950	38,381,959	42,056,591
38. Oregon.....OR	YES	8,631,215	9,703,926	10,081,474	4,379,089	29,824,181	47,779,980
39. Pennsylvania.....PA	YES	42,319,742	48,637,710	33,563,276	26,339,744	208,890,559	249,598,607
40. Rhode Island.....RI	YES	6,388,715	8,204,260	4,825,619	1,566,167	23,109,753	21,198,504
41. South Carolina.....SC	YES	7,277,005	8,785,288	4,126,891	6,141,053	41,270,660	50,024,025
42. South Dakota.....SD	YES	2,771,404	3,350,106	257,392	1,062,769	10,752,052	12,247,960
43. Tennessee.....TN	YES	7,649,621	15,931,235	8,015,836	11,838,916	72,940,310	89,936,831
44. Texas.....TX	YES	81,072,851	92,353,458	68,713,417	38,099,155	471,856,462	336,681,587
45. Utah.....UT	YES	8,142,680	10,031,014	2,019,439	7,765,446	37,628,038	41,463,637
46. Vermont.....VT	YES	1,116,075	3,634,824	629,171	1,270,494	11,135,335	12,394,688
47. Virginia.....VA	YES	19,315,535	23,717,747	9,214,552	12,787,282	73,259,362	80,107,471
48. Washington.....WA	YES	21,665,790	26,932,680	12,642,752	14,535,364	79,802,850	96,198,644
49. West Virginia.....WV	YES	6,869,529	6,821,067	11,675,166	7,594,013	46,314,643	54,340,436
50. Wisconsin.....WI	YES	16,295,794	24,183,294	22,107,648	9,035,574	85,596,519	99,339,624
51. Wyoming.....WY	YES	10,179,345	9,164,257	1,628,309	2,099,446	15,003,667	13,411,787
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	1,117	2,088	0	0	8,618	(3,263)
54. Puerto Rico.....PR	YES	938,593	3,202,638	(267,666)	1,620,879	10,414,340	13,633,183
55. US Virgin Islands.....VI	YES	40,834	115,543	20,386	291,977	637,041	1,005,980
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	YES	132,265,536	134,958,979	34,332,659	(37,756,796)	369,942,893	353,609,431
58. Aggregate Other Alien.....OT	XXX	39,701,325	33,257,423	9,506,767	4,527,535	56,635,186	70,666,144
59. Totals.....(a)	54	1,132,153,900	1,378,588,846	776,123,157	862,320,811	5,652,762,272	5,742,404,322

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	39,529,131	33,154,347	9,506,767	4,527,535	56,585,463	70,602,099
5802. Bahama Islands.....	XXX	172,194	103,076	0	0	49,723	64,045
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	39,701,325	33,257,423	9,506,767	4,527,535	56,635,186	70,666,144

(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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	82,453,644	67,195,576	81.5	40.4
2. Allied lines.....	34,255,697	(21,855,759)	(63.8)	1.7
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	1,159,213	419,862	36.2	15.6
5. Commercial multiple peril.....	13,529,751	21,193,048	156.6	9.2
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	118,181,857	52,629,227	44.5	44.4
9. Inland marine.....	51,860,519	22,776,687	43.9	37.1
10. Financial guaranty.....	(347)	(73)	21.1	0.0
11.1. Medical malpractice-occurrence.....	805	1,575,412	195,703.4	463.9
11.2. Medical malpractice-claims made.....	2,262	18,341,033	810,843.3	(31,181.0)
12. Earthquake.....	2,431,594	(995,124)	(40.9)	37.8
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.....	87,779	150,346	171.3	0.0
16. Workers' compensation.....	119,611,660	68,331,719	57.1	69.6
17.1. Other liability-occurrence.....	336,725,767	160,069,024	47.5	52.2
17.2. Other liability-claims made.....	167,877,582	48,719,830	29.0	29.1
18.1. Products liability-occurrence.....	63,113,978	(14,451,056)	(22.9)	18.0
18.2. Products liability-claims made.....	7,110,279	1,629,914	22.9	30.6
19.1, 19.2 Private passenger auto liability.....	31,377	(41,577,901)	(132,510.0)	124.7
19.3, 19.4 Commercial auto liability.....	102,440,482	41,821,810	40.8	40.4
21. Auto physical damage.....	25,788,772	13,646,892	52.9	60.2
22. Aircraft (all perils).....	0	(4,097,766)	0.0	3,220.8
23. Fidelity.....	18,749,547	11,051,794	58.9	31.9
24. Surety.....	41,449,579	8,955,918	21.6	3.9
26. Burglary and theft.....	2,837,620	1,064,257	37.5	8.0
27. Boiler and machinery.....	4,488,279	(5,853,435)	(130.4)	(13.5)
28. Credit.....	0	0	0.0	0.0
29. International.....	(444)	(199)	44.8	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.....	1,194,187,255	450,741,037	37.7	44.4
DETAILS OF WRITE-INS				
3301.....	0	0	0.0	0.0
3302.....	0	0	0.0	0.0
3303.....	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	45,057,084	84,992,724	83,719,331
2. Allied lines.....	12,670,794	29,649,129	35,582,575
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	536,813	1,171,316	501,141
5. Commercial multiple peril.....	6,844,859	13,168,758	15,898,620
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	71,482,150	127,075,707	123,874,692
9. Inland marine.....	29,024,456	50,204,995	68,427,146
10. Financial guaranty.....	0	0	(1,140)
11.1. Medical malpractice-occurrence.....	(46)	805	755,543
11.2. Medical malpractice-claims made.....	0	0	(21,437)
12. Earthquake.....	1,453,034	2,909,971	2,633,925
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	115,414	218,707	0
16. Workers' compensation.....	25,408,642	73,756,833	192,355,754
17.1. Other liability-occurrence.....	173,388,555	351,620,696	377,401,309
17.2. Other liability-claims made.....	83,874,662	163,067,369	165,350,059
18.1. Products liability-occurrence.....	30,981,913	65,569,648	78,687,552
18.2. Products liability-claims made.....	3,338,106	7,568,268	6,424,164
19.1, 19.2 Private passenger auto liability.....	8,556	14,209	26,904
19.3, 19.4 Commercial auto liability.....	50,498,877	94,706,182	113,643,506
21. Auto physical damage.....	11,914,079	23,548,536	27,916,854
22. Aircraft (all perils).....	0	0	(53,253)
23. Fidelity.....	8,662,178	16,716,119	18,087,015
24. Surety.....	7,553,754	19,154,410	59,395,264
26. Burglary and theft.....	1,734,918	2,947,274	3,077,264
27. Boiler and machinery.....	2,281,743	4,092,245	4,906,057
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.....	566,830,542	1,132,153,900	1,378,588,846
DETAILS OF WRITE-INS			
3301.....	0	0	0
3302.....	0	0	0
3303.....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2003 + Prior	3,146,341	3,468,674	6,615,015	470,906	96,412	567,318	2,873,567	63,721	3,247,929	6,185,216	198,132	(60,613)	137,519
2. 2004	483,512	902,422	1,385,935	125,637	9,560	135,196	421,332	21,874	718,192	1,161,398	63,457	(152,797)	(89,340)
3. Subtotals 2004 + Prior	3,629,853	4,371,097	8,000,950	596,543	105,972	702,514	3,294,899	85,595	3,966,121	7,346,615	261,589	(213,410)	48,179
4. 2005	790,456	1,473,981	2,264,436	413,177	75,904	489,081	548,598	68,578	1,083,512	1,700,688	171,320	(245,986)	(74,667)
5. Subtotals 2005 + Prior	4,420,309	5,845,077	10,265,386	1,009,720	181,875	1,191,596	3,843,497	154,173	5,049,633	9,047,303	432,908	(459,396)	(26,488)
6. 2006	XXX	XXX	XXX	XXX	343,585	343,585	XXX	248,308	780,713	1,029,021	XXX	XXX	XXX
7. Totals	4,420,309	5,845,077	10,265,386	1,009,720	525,460	1,535,180	3,843,497	402,481	5,830,346	10,076,324	432,908	(459,396)	(26,488)
8. Prior Year-End's Surplus As Regards Policyholders	6,575,860										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. ....9.8 %	2. ....(7.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.4)%

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:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	22,613,267	0	22,613,267	16,131,711
2305. Other assets.....	11,423,737	0	11,423,737	4,105,658
2306. Freddie Mac collateral held.....	5,184,650	0	5,184,650	4,966,056
2307. State surcharges receivable.....	4,741,825	0	4,741,825	4,318,093
2308. Real estate operating fund.....	4,309,727	0	4,309,727	8,134,316
2309. Due from unaffiliated companies.....	1,643,830	0	1,643,830	1,647,651
2310. Sundry.....	250,000	0	250,000	250,000
2311. COLI supplemental benefits trust.....	132,570	0	132,570	402,220
2312. Assumed reinsurance receivable and payable.....	(1,176,923)	0	(1,176,923)	(292,559)
2313. Other assets nonadmitted.....	54,192,020	54,192,020	0	0
2314. Advances to contractors.....	0	0	0	2,028,221
2397. Summary of remaining write-ins for Line 23.....	103,314,703	54,192,020	49,122,683	41,691,367

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retrospective premium reserve.....	1,374,780	1,374,780
2305. Special reserve fund.....	1,000,000	1,000,000
2306. Retroactive reinsurance reserve assumed.....	684,525	695,411
2307. Other liabilities.....	579,697	2,317,542
2308. Escheat liability.....	483,131	182,804
2309. Federal excise tax-reinsurance contracts.....	(3,461)	(7,604)
2310. Retroactive reinsurance reserve ceded.....	(109,074,083)	(114,185,049)
2311. Dollar roll financing.....	0	(301,607)
2397. Summary of remaining write-ins for Line 23.....	(104,955,412)	(108,923,723)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(7,489,421)	1,924,526	24,281,942
1497. Summary of remaining write-ins for Line 14.....	(7,489,421)	1,924,526	24,281,942

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Corporate Headquarters Office building and land located at: 385 Washington Street.....	Saint Paul	MN	12/30/1983	Various	0	0	0	2,352,330
Commercial Industril Properties: 19 warehouses and land located at: Trammell Crow Industrial Park 4700 Forest Street.....	Denver	CO	05/26/1993	Various	0	0	0	148,186
26 warehouses and land located at: Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	764,006
6 warehouses and land located at: Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	56,227
14 warehouses/office showrooms and land located at: Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	3,739
9 warehouses and land located at: 18885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	366,215
8 warehouses and land located at: 3835 Knight road.....	Memphis	TN	12/10/1996	Various	0	0	0	55,519
14 warehouses and land located at: 6155 Jimmy Carter Boulevard.....	Atlanta	GA	11/20/1996	Various	0	0	0	15,652
14 warehouses and land located at: 4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	717,071
Warehouse and land located at: 2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	15,431
6 warehouse/office..... Various Addresses.....	Tampa/St. Petersburg	FL	03/22/2004	Various	0	0	0	1,230,441
Commercial Office Properties building and land located at: 12720 Hillcrest Road.....	Dallas	TX	12/31/1990	Various	0	0	0	180,923
6060, 6061 South Willow Drive.....	Englewood	CO	12/31/1990	Various	0	0	0	44,386
706 & 730 2nd Avenue South..... 733 Marquette Avenue..... 109 South 7th Street.....	Minneapolis	MN	12/31/1991	Various	0	0	0	948,848
1100 University Drive.....	Tempe	AZ	03/27/1995	Various	0	0	0	(102,058)
1901 West 14th Street.....	Tempe	AZ	12/28/1995	Various	0	0	0	56,119
					0	0	0	0

E01

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						
10375 East Harvard Avenue.....	Denver.....	CO.....	...10/10/1996	Various.....	.....0	.....0	.....0	.....141,972
5401 West Kennedy.....	Tampa.....	FL.....	...03/31/1998	Various.....	.....0	.....0	.....0	.....213,758
Two Centerpoint.....	Portland.....	OR.....	...10/01/1998	Various.....	.....0	.....0	.....0	.....2,179
3001 Butterfield Road.....	Oakbrook.....	IL.....	...05/12/1999	Various.....	.....0	.....0	.....0	.....(406,220)
401 Lennon Lane.....	Walnut Creek.....	CA.....	...01/13/2004	Various.....	.....0	.....0	.....0	.....87,014
0199999. Totals.....					.....0	.....0	.....0	.....6,891,738
9999999. Totals.....					.....0	.....0	.....0	.....6,891,738

E01.1

SCHEDULE A - PART 3

Showing all Real Estate SOLD During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

E02

SCHEDULE B - PART 2

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

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

NONE

ST. PAUL FIRE AND MARINE INSURANCE 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													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																
	Chandler AZ Properties, LLC.....	Chandler.....	AZ..	Direct.....		06/30/2006		0	12,000,000	0	12,000,000	12,000,000	0	0	0	100.0
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....														XXX	
3299999.	Subtotal - Affiliated.....														XXX	
3399999.	Totals.....														XXX	

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												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	Black Enterprise/Greenwich Street Corporate Gro	New York.....	NY..	Distribution.....	12/09/1998	(115,588)	0	0	(115,588)	(115,588)	0	0	0	0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....														0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	747 Third (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	272,437	0	0	272,437	272,437	0	0	0	0	
	777 Third (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	521,532	0	0	521,532	521,532	0	0	0	0	
	CWSP I, LLC.....	Wilmington.....	DE..	Distribution.....	07/01/2004	(79,691)	0	0	(79,691)	(79,691)	0	0	0	0	
	Madison Ave (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	1,730,401	0	0	1,730,401	1,730,401	0	0	0	0	
	North American Real Estate Partners.....	Minnetonka.....	MN..	Distribution.....	12/23/2004	161,816	0	0	161,816	161,816	0	0	0	0	
	NYLIM-GRC Fund 1 - 2002.....	Wilmington.....	DE..	Distribution.....	04/14/2004	1,497,577	0	0	1,497,577	1,497,577	0	0	0	0	
	Oakbrook.....	Oakbrook.....	IL..	Distribution.....	09/29/2005	5,700,000	0	0	5,700,000	5,700,000	0	0	0	0	
	Thayer Hotel.....	Wilmington.....	DE..	Distribution.....	10/01/2004	(157,272)	0	0	(157,272)	(157,272)	0	0	0	0	
	Water Street (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	1,469,035	0	0	1,469,035	1,469,035	0	0	0	0	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated															
	Fidelity Castle Pines Limited Partnership.....	Denver.....	CO..	Distribution.....	02/08/1995	40,914	0	0	40,914	40,914	0	0	0	0	
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....														0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Bear Stearns Fund of Hedge Funds, LP.....	New York.....	NY..	Distribution.....	04/01/2004	171,281	0	0	171,281	171,281	0	0	0	0	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Distribution.....	12/29/2003	84,709	0	0	84,709	84,709	0	0	0	0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														0
Any Other Class of Admitted Asset - Unaffiliated															
	Insurance Revolution Inc.....	Princeton.....	NJ..	Distribution.....	12/27/2005	1,991	0	0	1,991	1,991	0	0	0	0	
2999999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....														0
3199999.	Subtotal - Unaffiliated.....														0
3299999.	Subtotal - Affiliated.....														0
3399999.	Totals.....														0

E03

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 ES 3	U S TREASURY BONDS 7.500 2024 11.....		06/30/2006.....	VARIOUS.....		1,626,363	1,300,000	28,188	1.....
912810 FG 8	U S TREASURY BONDS 5.250 2029 02.....		04/24/2006.....	CITIGROUP GLOBAL MARKETS.....		453,604	450,000	4,503	1.....
912810 FT 0	U S TREASURY BONDS 4.500 2036 02.....		06/30/2006.....	VARIOUS.....		1,184,980	1,325,000	12,210	1.....
912828 AC 4	U S TREASURY NOTES 4.375 2007 05.....		05/11/2006.....	VARIOUS.....		1,291,773	1,300,000	27,966	1.....
912828 AJ 9	U S TREASURY NOTES 4.375 2012 08.....		05/12/2006.....	BARCLAYS CAPITAL INC.....		38,921,133	40,500,000	435,627	1.....
912828 EV 8	U S TREASURY NOTES 4.500 2009 02.....		05/17/2006.....	VARIOUS.....		2,625,626	2,655,000	24,163	1.....
912828 EY 2	U S TREASURY NOTES 4.625 2008 02.....		04/04/2006.....	BEAR STEARNS & CO.....		1,095,273	1,100,000	4,977	1.....
912828 FE 5	U S TREASURY NOTES 4.875 2009 05.....		06/30/2006.....	VARIOUS.....		5,728,797	5,725,000	12,135	1.....
912828 FF 2	U S TREASURY NOTES 5.125 2016 05.....		06/30/2006.....	VARIOUS.....		2,696,663	2,675,000	8,805	1.....
912828 FG 0	U S TREASURY NOTES 4.875 2008 05.....		06/12/2006.....	BARCLAYS CAPITAL INC.....		1,047,207	1,050,000	1,485	1.....
912828 FH 8	U S TREASURY NOTES 4.875 2011 05.....		06/30/2006.....	GOLDMAN SACHS & CO.....		692,945	700,000	0	1.....
912833 CU 2	U S TREASURY STRIPS -- 2008 08.....		04/28/2006.....	BEAR STEARNS & CO.....		2,956,701	3,300,000	0	1.....
912833 CV 0	U S TREASURY STRIPS -- 2009 02.....		04/28/2006.....	BEAR STEARNS & CO.....		437,010	500,000	0	1.....
912833 CW 8	U S TREASURY STRIPS -- 2009 08.....		05/31/2006.....	BEAR STEARNS & CO.....		4,097,800	4,800,000	0	1.....
912833 CZ 1	U S TREASURY STRIPS -- 2011 02.....		06/13/2006.....	VARIOUS.....		3,018,988	3,800,000	0	1.....
912833 DH 0	U S TREASURY STRIPS -- 2015 02.....		05/31/2006.....	VARIOUS.....		1,610,636	2,500,000	0	1.....
912833 GA 2	U S TREASURY STRIPS -- 2007 05.....		04/28/2006.....	BEAR STEARNS & CO.....		951,210	1,000,000	0	1.....
0399999.	Total - Bonds - U.S. Government.....					70,436,710	74,705,000	560,059	XXX.....
Bonds - All Other Government									
135087 XY 5	CANADA TREASURY BONDS 4.000 2010 09.....	C.....	06/09/2006.....	VARIOUS.....		7,927,500	8,000,000	85,808	1FE.....
040114 GL 8	ARGENTINA REPUBLIC OF BO 3.970 2033 12.....	F.....	06/30/2006.....	DIRECT WITH COMPANY.....		44,591	44,591	0	4FE.....
GG7214 50 3	AUSTRALIAN GOVERNMP- 11M 10.000 2007 10.....	D.....	05/23/2006.....	VARIOUS.....		10,051,736	9,487,680	45,983	1FE.....
84611L AD 0	SOVRISC BV (144A) 5.250 2011 04.....	F.....	05/18/2006.....	ABN-AMRO.....		29,884,200	30,000,000	0	1FE.....
EC5933 65 9	UK GILT TREASURY (P-2.0M 5.000 2008 03.....	D.....	06/02/2006.....	J P MORGAN CHASE SECURITIES INC.....		3,788,831	3,771,520	46,239	1FE.....
GG7303 38 9	UK GILT TREASURY (P-300K 7.250 2007 12.....	D.....	06/28/2006.....	DRESDNER BANK.....		562,893	544,890	0	1FE.....
91086Q AK 4	UNITED MEXICAN STATES 6.375 2013 01.....	F.....	05/10/2006.....	J P MORGAN CHASE SECURITIES INC.....		2,036,000	2,000,000	42,146	2FE.....
13509P AW 3	CANADA HOUSING TRUST 4.050 2011 03.....	C.....	05/24/2006.....	PUTNAM LOVELL NBF SE.....		4,939,050	5,000,000	41,610	1FE.....
13509P AY 9	CANADA HOUSING TRUST 4.600 2011 09.....	C.....	06/21/2006.....	PUTNAM LOVELL NBF SE.....		9,991,000	10,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					69,225,802	68,848,681	261,785	XXX.....
Bonds - States, Territories and Possessions									
575567 QF 2	MASSACHUSETTS BAY TRANS 3.240 2015 03.....		06/06/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		10,000,000	10,000,000	91,205	1FE.....
658256 WX 6	NORTH CAROLINA GENERAL O 5.000 2019 06.....		05/24/2006.....	CITIGROUP GLOBAL MARKETS.....		16,018,950	15,000,000	27,083	1FE.....
709141 4U 6	PENNSYLVANIA G O FIRST S 5.000 2025 10.....		05/31/2006.....	MORGAN STANLEY DEAN WITTER.....		27,891,851	26,690,000	0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					53,910,801	51,690,000	118,289	XXX.....
Bonds - Political Subdivisions of States									
235308 KJ 1	DALLAS ISD GO S2006 (PSF 4.750 2025 08.....		04/20/2006.....	CITIGROUP GLOBAL MARKETS.....		5,028,000	5,000,000	46,181	1FE.....
346604 FM 8	FORSYTH CO SCH DIST GO S 5.000 2023 02.....		04/17/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		9,184,689	8,810,000	92,994	1FE.....
64966F NH 3	NEW YORK CITY GENERAL OB 3.520 2035 09.....		06/13/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		16,886,622	16,890,000	18,510	1.....
64970K YX 9	NEW YORK CITY MUN WTR&SW 3.920 2035 06.....		06/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		13,412,988	13,415,000	18,549	1.....
661334 DH 2	NORTH ORANGE CO COMM COL 5.000 2022 08.....		04/18/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		16,292,057	15,530,000	181,183	1FE.....
684517 KF 1	ORANGE CO SCH BRD COP S2 5.000 2024 08.....		06/29/2006.....	RAYMOND JAMES & ASSOC.....		5,131,200	5,000,000	0	1FE.....
783243 4Q 8	RUTHERFORD CO SCH & PUB 5.000 2024 06.....		06/21/2006.....	LEHMAN BROTHERS.....		4,461,494	4,315,000	16,781	1FE.....
783243 4S 4	RUTHERFORD CO SCH & PUB 5.000 2026 06.....		06/21/2006.....	LEHMAN BROTHERS.....		2,925,001	2,840,000	11,044	1FE.....
879709 ZG 1	TEMPE GENERAL OBLIGATION 5.000 2020 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		4,837,120	4,615,000	17,947	1FE.....
879709 ZH 9	TEMPE GENERAL OBLIGATION 5.000 2021 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		5,066,223	4,845,000	18,842	1FE.....
879709 ZJ 5	TEMPE GENERAL OBLIGATION 5.000 2022 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		5,309,888	5,090,000	19,794	1FE.....
879709 ZK 2	TEMPE GENERAL OBLIGATION 4.750 2023 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		5,413,719	5,350,000	19,765	1FE.....
879709 ZL 0	TEMPE GENERAL OBLIGATION 3.500 2024 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		4,709,729	5,620,000	15,299	1FE.....
879709 ZM 8	TEMPE GENERAL OBLIGATION 3.500 2025 07.....		06/20/2006.....	GOLDMAN SACHS & CO.....		4,898,888	5,900,000	16,061	1FE.....
968661 EU 8	WILL CO FST PRESV DIST G 5.000 2023 12.....		04/13/2006.....	FIRST ALBANY CORP.....		2,596,850	2,500,000	43,056	1FE.....
968661 EV 6	WILL CO FST PRESV DIST G 5.000 2024 12.....		04/12/2006.....	LOOP CAPITAL MARKETS.....		5,209,700	5,000,000	85,417	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					111,364,167	110,720,000	621,423	XXX.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Special Revenue and Special Assessment									
196630 7T 8	COLORADO SPRINGS UTIL SU 3.540 2035 11.....		06/13/2006	MERRILL LYNCH CAPITAL MARKETS.....		10,382,923	10,385,000	11,449	1
452226 8C 0	ILLINOIS SALES TAX REV S 5.000 2024 06.....		06/07/2006	POPULAR SECURITIES.....		6,268,560	6,000,000		1FE
455057 EX 3	INDIANA FIN AUTH REV FD 5.000 2024 02.....		04/12/2006	CITIGROUP GLOBAL MARKETS.....		12,289,855	11,715,000		1FE
54659R AR 2	LOUISVILLE & JEFFERSON C 5.000 2022 11.....		06/21/2006	CITIGROUP GLOBAL MARKETS.....		3,843,940	3,675,000		1FE
54659R AS 0	LOUISVILLE & JEFFERSON C 5.000 2023 11.....		06/21/2006	CITIGROUP GLOBAL MARKETS.....		4,001,592	3,835,000		1FE
54659R AT 8	LOUISVILLE & JEFFERSON C 5.000 2024 11.....		06/21/2006	CITIGROUP GLOBAL MARKETS.....		4,167,040	4,000,000		1FE
54659R AU 5	LOUISVILLE & JEFFERSON C 5.000 2025 11.....		06/21/2006	CITIGROUP GLOBAL MARKETS.....		4,347,534	4,180,000		1FE
54659R AV 3	LOUISVILLE & JEFFERSON C 5.000 2026 11.....		06/21/2006	CITIGROUP GLOBAL MARKETS.....		4,528,993	4,365,000		1FE
575577 GC 9	MASSACHUSETTS BAY TRANS 5.000 2018 07.....		05/18/2006	MERRILL LYNCH CAPITAL MARKETS.....		6,814,296	6,450,000	127,208	1FE
575577 GJ 4	MASSACHUSETTS BAY TRANS 5.000 2024 07.....		05/10/2006	MORGAN STANLEY DEAN WITTER.....		5,192,750	5,000,000	93,056	1FE
594695 P5 1	MICHIGAN TRUNK LINE S200 5.000 2021 11.....		06/22/2006	LOOP CAPITAL MARKETS.....		10,391,700	10,000,000		1FE
645788 WH 9	NEW JERSEY ENVIRONMENTAL 5.000 2017 09.....		06/09/2006	BANC OF AMERICA SECURITIES LLC.....		2,486,300	2,300,000		1FE
645788 WR 7	NEW JERSEY ENVIRONMENTAL 5.000 2015 09.....		06/09/2006	BANC OF AMERICA SECURITIES LLC.....		3,070,921	2,845,000		1FE
684503 FN 0	ORANGE CO HEALTH FACS AD 7.000 2014 10.....		05/30/2006	RBC DAIN RAUSCHER INC.....		11,927,000	10,000,000	118,611	1FE
873545 FK 8	TACOMA SEWER REF S2006 (5.000 2017 12.....		06/20/2006	UBS AG.....		2,891,350	2,750,000		1FE
873545 FL 6	TACOMA SEWER REF S2006 (5.000 2018 12.....		06/20/2006	UBS AG.....		3,028,662	2,890,000		1FE
873545 FN 2	TACOMA SEWER REF S2006 (5.000 2020 12.....		06/20/2006	UBS AG.....		3,300,572	3,170,000		1FE
873545 FP 7	TACOMA SEWER REF S2006 (5.000 2021 12.....		06/20/2006	UBS AG.....		3,458,738	3,330,000		1FE
977123 TQ 1	WISCONSIN TRANSN REF S20 5.000 2018 07.....		05/17/2006	RBC DAIN RAUSCHER INC.....		7,789,612	7,430,000	145,504	1FE
3199999	Total - Bonds - Special Revenue & Special Assessments.....					110,182,339	104,320,000	495,828	XXX
Bonds - Public Utilities									
15189Y AC 0	CENTERPOINT ENERGY RESOU 6.150 2016 05.....		05/15/2006	BARCLAYS CAPITAL INC.....		2,989,320	3,000,000		2FE
281023 AP 6	EDISON MISSION (144A) 7.750 2016 06.....		05/19/2006	J P MORGAN CHASE SECURITIES INC.....		415,000	415,000		4FE
570506 AD 7	MARKWEST ENERGY (144A) 8.500 2016 07.....		06/30/2006	RBC CAPITAL MARKETS.....		698,285	710,000		4FE
667748 AL 1	NORTHWEST PIPELINE CORP 7.000 2016 06.....		06/21/2006	VARIOUS.....		2,989,340	3,000,000	1,556	3FE
677415 CL 3	OHIO POWER CO 6.000 2016 06.....		06/07/2006	CITIGROUP GLOBAL MARKETS.....		1,992,940	2,000,000		2FE
843452 AS 1	SOUTHERN NATURAL GAS 6.125 2008 09.....		05/08/2006	BNY CAPITAL MARKETS INC.....		248,750	250,000	2,382	4FE
852060 AX 1	SPRINT CAPITAL CORP 8.375 2012 03.....		06/05/2006	J P MORGAN CHASE SECURITIES INC.....		3,366,000	3,000,000	57,927	2FE
893570 BV 2	TRANSCONTINENTAL GAS PIP 6.400 2016 04.....		04/06/2006	BANC OF AMERICA SECURITIES LLC.....		1,000,000	1,000,000		3FE
912920 AN 5	US WEST COMMUNICATIONS 5.625 2008 11.....		05/09/2006	FTN FINANCIAL.....		247,813	250,000	6,914	3FE
3899999	Total - Bonds - Public Utilities.....					13,947,448	13,625,000	68,779	XXX
Bonds - Industrial and Miscellaneous									
002824 AS 9	ABBOTT LABS 5.600 2011 05.....		05/17/2006	BEAR STEARNS & CO.....		4,999,200	5,000,000	7,778	1FE
002824 AT 7	ABBOTT LABS 5.875 2016 05.....		05/09/2006	MORGAN STANLEY DEAN WITTER.....		1,998,200	2,000,000		1FE
00817Y AE 8	AETNA INC 6.000 2016 06.....		06/06/2006	CITIGROUP GLOBAL MARKETS.....		4,970,250	5,000,000		1FE
001192 AF 0	AGL CAPITAL CORP 6.375 2016 07.....		06/27/2006	J P MORGAN CHASE SECURITIES INC.....		4,992,800	5,000,000		2FE
018490 AJ 1	ALLERGAN INC (144A) 5.750 2016 04.....		04/06/2006	MORGAN STANLEY DEAN WITTER.....		997,170	1,000,000		1FE
01958X AV 9	ALLIED WASTE NA 8.500 2008 12.....		06/09/2006	FIRST TENNESSEE FINANCIAL.....		262,188	250,000	767	4FE
05329W AC 6	AUTONATION INC (144A) 7.044 2013 04.....		04/05/2006	J P MORGAN CHASE SECURITIES INC.....		100,000	100,000		3FE
053773 AB 3	AVIS BUDGET CAR RENTAL (7.750 2016 05.....		04/12/2006	J P MORGAN CHASE SECURITIES INC.....		100,000	100,000		3FE
058498 AL 0	BALL CORP 6.625 2018 03.....		06/02/2006	LEHMAN BROTHERS.....		958,750	1,000,000	12,882	3FE
925524 AT 7	CBS CORP 5.625 2012 08.....		05/30/2006	J P MORGAN CHASE SECURITIES INC.....		1,964,060	2,000,000	33,438	2FE
1248EP AC 7	CCO HOLDINGS LLC 8.750 2013 11.....		04/20/2006	UBS AG.....		491,250	500,000	19,444	5FE
151895 A# 6	CENTERPOINT PROPERTIES T 6.030 2011 06.....		05/23/2006	BANC OF AMERICA SECURITIES LLC.....		2,000,000	2,000,000		2Z
151895 B* 9	CENTERPOINT PROPERTIES T 6.160 2013 06.....		05/23/2006	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000		2Z
151895 B@ 7	CENTERPOINT PROPERTIES T 6.320 2016 06.....		05/23/2006	BANC OF AMERICA SECURITIES LLC.....		1,000,000	1,000,000		2Z
161175 AD 6	CHARTER COMM OPT (144A) 8.375 2014 04.....		04/17/2006	CREDIT SUISSE FIRST BOSTON.....		500,000	500,000	19,774	4FE
163893 AA 8	CHEMTURA CORP 6.875 2016 06.....		04/19/2006	CREDIT SUISSE FIRST BOSTON.....		2,212,807	2,225,000		3FE
165167 BY 2	CHESAPEAKE ENERGY 7.625 2013 07.....		06/27/2006	BANC OF AMERICA SECURITIES LLC.....		1,473,990	1,500,000		3FE
17453B AH 4	CITIZENS COMMUNICATIONS 7.625 2008 08.....		05/19/2006	FTN FINANCIAL.....		216,431	210,000	4,403	3FE
20030N AJ 0	COMCAST CORP 5.850 2015 11.....		06/01/2006	CITIGROUP GLOBAL MARKETS.....		1,931,900	2,000,000	6,825	2FE

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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)
126408 BL 6	CSX CORP 7.900 2017 05		06/29/2006	MORGAN STANLEY DEAN WITTER		1,128,230	1,000,000	.0	2FE
231021 AK 2	CUMMINS ENGINE 5.650 2098 03		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		135,000	180,000	1,808	2FE
242370 AA 2	DEAN FOODS CO 7.000 2016 06		05/12/2006	CITIGROUP GLOBAL MARKETS		4,980,200	5,000,000	.0	3FE
245091 AD 5	DEL LABORATORIES 8.000 2012 02		05/15/2006	J P MORGAN CHASE SECURITIES INC		206,250	250,000	5,944	1
263578 AE 6	DUANE READE INC 9.750 2011 08		05/24/2006	VARIOUS		209,063	250,000	7,583	6FE
263578 AG 1	DUANE READE INC 9.829 2010 12		06/19/2006	CREDIT SUISSE FIRST BOSTON		241,250	250,000	471	5FE
27876G AN 8	EHOSTAR DBS CORP 5.750 2008 10		06/02/2006	GOLDMAN SACHS & CO		246,563	250,000	2,635	3FE
26882P AX 0	ERAC USA FINANCE COMPANY 6.200 2016 11		04/24/2006	GOLDMAN SACHS & CO		998,250	1,000,000	.0	2FE
345397 UJ 0	FORD MOTOR CREDIT 8.625 2010 11		06/27/2006	DEUTSCHE BANC ALEX BROWN		1,623,125	1,750,000	24,737	3FE
374450 A# 1	GIANT CEMENT HOLDINGS IN 5.990 2013 05		04/13/2006	BARCLAYS CAPITAL INC		3,000,000	3,000,000	.0	2Z
374450 B* 4	GIANT CEMENT HOLDINGS IN 6.040 2014 05		04/13/2006	BARCLAYS CAPITAL INC		4,000,000	4,000,000	.0	2Z
389375 AA 4	GRAY TELEVISION 9.250 2011 12		06/21/2006	KBC BANK		421,500	400,000	1,131	4FE
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000 2036 06		06/01/2006	GOLDMAN SACHS & CO		33,919,854	34,461,000	166,562	1FE
41043F AF 6	HANGER ORTHOPEDIC GROUP 10.250 2014 06		05/23/2006	LEHMAN BROTHERS		410,000	410,000	.0	1
421924 BD 2	HEALTHSOUTH CORP (144A) 10.750 2016 06		06/09/2006	MERRILL LYNCH CAPITAL MARKETS		492,525	500,000	.0	5FE
444433 AD 8	HUGHES NETWORK SYSTEMS (9.500 2014 04		04/06/2006	BEAR STEARNS & CO		210,000	210,000	.0	1
444433 AD 8	HUGHES NETWORK SYSTEMS (9.500 2014 04		04/06/2006	BEAR STEARNS & CO		210,000	210,000	.0	4FE
48666K AM 1	KB HOME 6.250 2015 06		06/14/2006	CREDIT SUISSE FIRST BOSTON		897,500	1,000,000	694	3FE
513075 AM 3	LAMAR MEDIA CORP 6.625 2015 08		06/14/2006	J P MORGAN CHASE SECURITIES INC		1,875,000	2,000,000	45,639	4FE
52517P F6 3	LEHMAN BROTHERS HOLDINGS 5.500 2016 04		06/05/2006	BEAR STEARNS & CO		1,943,980	2,000,000	21,083	1FE
571903 AF 0	MARRIOTT INTERNATIONAL 6.200 2016 06		06/09/2006	MERRILL LYNCH CAPITAL MARKETS		1,996,320	2,000,000	.0	2FE
552953 AG 6	MGM MIRAGE 5.875 2014 02		05/12/2006	CREDIT SUISSE FIRST BOSTON		2,790,000	3,000,000	39,167	3FE
69073T AB 9	OWENS-BROCKWAY 8.875 2009 02		06/12/2006	BANC OF AMERICA SECURITIES LLC		516,250	500,000	14,792	3FE
697933 AT 6	PANAMSAT CORP (144A) 9.000 2016 06		06/19/2006	DEUTSCHE BANC ALEX BROWN		250,000	250,000	.0	1
700690 AJ 9	PARK PLACE ENTERTAINMENT 8.875 2008 09		05/11/2006	FTN FINANCIAL		265,625	250,000	3,760	3FE
70322A AB 7	PATHMARK STORES 8.750 2012 02		06/07/2006	CRT Capital Group		241,875	250,000	7,960	5FE
706451 BF 7	PEMEX MASTER TRUST 5.750 2015 12		06/05/2006	CREDIT SUISSE FIRST BOSTON		1,852,160	2,000,000	55,264	2FE
377316 AE 4	PH GLATFELTER (144A) 7.125 2016 05		05/31/2006	VARIOUS		3,477,500	3,460,000	1,831	3FE
730448 AU 1	POGO PRODUCING CO (144A) 7.875 2013 05		06/01/2006	GOLDMAN SACHS & CO		400,000	400,000	.0	4FE
76009N AE 0	RENT-A-CENTER 7.500 2010 05		06/14/2006	CREDIT SUISSE FIRST BOSTON		985,000	1,000,000	10,000	3FE
76113B AR 0	RESIDENTIAL CAPITAL CORP 6.500 2013 04		04/11/2006	CITIGROUP GLOBAL MARKETS		1,994,240	2,000,000	.0	2FE
761713 AL 0	REYNOLDS AMERICA (144A) 6.500 2010 07		06/16/2006	EXCHANGE		100,000	100,000	.0	3FE
761713 AQ 9	REYNOLDS AMERICA (144A) 7.300 2015 07		06/16/2006	EXCHANGE		151,089	150,000	.0	3FE
786514 BM 0	SAFEWAY INC 5.625 2014 08		05/30/2006	LEHMAN BROTHERS		962,360	1,000,000	16,719	2FE
812141 AN 9	SEALY MATTRESS CO 8.250 2014 06		06/27/2006	DEUTSCHE BANC ALEX BROWN		992,500	1,000,000	3,438	4FE
78412F AD 6	SESI LLC (144A) 6.875 2014 06		05/17/2006	BEAR STEARNS & CO		984,890	1,000,000	.0	3FE
829226 AL 3	SINCLAIR BROADCAST GROUP 8.750 2011 12		06/05/2006	KBC BANK		52,375	50,000	2,102	4FE
83001P AF 6	SIX FLAGS INC 9.750 2013 04		06/12/2006	GOLDMAN SACHS & CO		48,750	50,000	813	5FE
78442F DY 1	SLM CORP 5.450 2011 04		04/05/2006	CITIGROUP GLOBAL MARKETS		998,450	1,000,000	.0	1FE
832248 AH 1	SMITHFIELD FOODS INC 7.750 2013 05		05/30/2006	J P MORGAN CHASE SECURITIES INC		5,050,000	5,000,000	18,299	3FE
84383Q AA 1	SOUTHERN STAR CENTRAL 6.000 2016 06		04/06/2006	LEHMAN BROTHERS		1,993,260	2,000,000	.0	2FE
843830 AC 4	SOUTHERN STAR CENTRAL (1 6.750 2016 03		04/06/2006	LEHMAN BROTHERS		498,520	500,000	.0	3FE
84762L AA 3	SPECTRUM BRANDS INC 7.375 2015 02		06/21/2006	BANC OF AMERICA SECURITIES LLC		199,375	250,000	7,426	5FE
858495 AC 8	STEINWAY MUSIC (144A) 7.000 2014 03		06/14/2006	CREDIT SUISSE FIRST BOSTON		1,083,500	1,100,000	24,811	3FE
893647 AH 0	TRANSDIGM INC (144A) 7.750 2014 07		06/20/2006	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	.0	4FE
90520G AA 4	UNION BANK OF CALIFORNIA 5.950 2016 05		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		1,992,120	2,000,000	.0	1FE
925524 AY 6	VIACOM INC 5.750 2011 04		04/06/2006	VARIOUS		1,990,630	2,000,000	.0	2FE
93933V BA 5	WASHINGTON MUTUAL BANK 5.950 2013 05		05/15/2006	LEHMAN BROTHERS		997,280	1,000,000	.0	1FE
960413 AE 2	WESTLAKE CHEMICALS 6.625 2016 01		06/14/2006	DEUTSCHE BANC ALEX BROWN		947,500	1,000,000	28,708	3FE
963320 AM 8	WHIRLPOOL CORP 6.125 2011 06		06/14/2006	CITIGROUP GLOBAL MARKETS		1,995,100	2,000,000	.0	2FE
988498 AB 7	YUM! BRANDS INC 6.250 2016 04		04/10/2006	GOLDMAN SACHS & CO		1,997,780	2,000,000	.0	2FE
02580Z AE 6	AMERICAN EXPRESS CANADA 4.700 2011 05	C	05/18/2006	BANK OF MONTREAL		1,999,840	2,000,000	.0	1FE
36158Z AV 8	GE CAPITAL CAN FUNDING 5.100 2016 06	C	05/17/2006	ROYAL BANK OF CANADA-LONDON		2,015,000	2,000,000	5,868	1FE

E04.2

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)	
Q2593# AD 9	COATES HIRE LIMITED 5.840 2013 07	F	06/06/2006	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	0	2Z	
Q2593# AE 7	COATES HIRE LIMITED 5.980 2016 07	F	06/06/2006	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	2Z	
Q2593# AF 4	COATES HIRE LIMITED 6.080 2018 07	F	06/06/2006	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	2Z	
282645 AQ 3	EKSPORTFINANS 5.500 2016 05	F	05/18/2006	GOLDMAN SACHS & CO		2,988,840	3,000,000	0	1FE	
833636 AC 7	SOC QUIMICA Y MINERA DE 6.125 2016 04	F	04/05/2006	DEUTSCHE BANC ALEX BROWN		2,003,480	2,000,000	1,701	2FE	
83364L AB 5	SOCIETE GENERALE (144A) 5.750 2016 04	F	04/12/2006	MERRILL LYNCH CAPITAL MARKETS		4,989,850	5,000,000	0	1FE	
4599999.	Total - Bonds - Industrial & Miscellaneous					156,118,744	157,816,000	626,258	XXX	
6099997.	Total - Bonds - Part 3					585,186,011	581,724,681	2,752,421	XXX	
6099999.	Total - Bonds					585,186,011	581,724,681	2,752,421	XXX	
Preferred Stocks - Public Utilities										
69351U 86 3	PPL ELECTRIC UTILITIES CORP		04/03/2006	MERRILL LYNCH		80,000,000	2,000,000	0.00	0	P2LFE
6199999.	Total - Preferred Stocks - Public Utilities						2,000,000	XXX	0	XXX
Preferred Stocks - Banks, Trust and Insurance Companies										
38143V AA 7	GOLDMAN SACHS CAP I DEBT 6.345% 02/15/34		06/30/2006	DIRECT		1,980,000	212,136	0.00	0	P1LFE
38144G 80 4	GOLDMAN SACHS GROUP SERIES D 4.0%		05/16/2006	GOLDMAN SACHS INC		80,000,000	2,000,000	0.00	0	P1LFE
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos						2,212,136	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous										
03748R 40 8	APARTMENT INVT & MGMT 9.375% PFD		04/27/2006	FIRST UNION CAPITAL MARKETS		11,000,000	287,650	0.00	0	P3LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous						287,650	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3						4,499,786	XXX	0	XXX
6599999.	Total - Preferred Stocks						4,499,786	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous										
03748R 10 1	APARTMENT INVT & MGMT CO -A		05/22/2006	VARIOUS		2,800,000	120,734	XXX	0	L
039583 10 9	ARCHSTONE-SMITH TRUST		04/19/2006	LEHMAN CRA SOFT DOLLAR BUSINESS		4,000,000	188,618	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		05/10/2006	MORGAN STANLEY		1,900,000	136,048	XXX	0	L
294741 10 3	EQUITY OFFICE PROPERTIES TRUST		06/21/2006	VARIOUS		18,300,000	611,929	XXX	0	L
30225T 10 2	EXTRA SPACE STORAGE INC		06/30/2006	VARIOUS		22,100,000	339,398	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		06/20/2006	VARIOUS		2,700,000	183,686	XXX	0	L
31430F 10 1	FELCOR LODGING TRUST INC		05/03/2006	VARIOUS		14,600,000	313,933	XXX	0	L
42725M 10 7	HERITAGE INVESTMENT PROPERTY TRUST		05/02/2006	VARIOUS		12,700,000	490,512	XXX	0	L
437306 10 3	HOME PROPERTIES INC		05/10/2006	UBS WARBURG LLC		21,500,000	1,093,275	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		06/20/2006	VARIOUS		32,400,000	666,732	XXX	0	L
75621K 10 6	RECKSON ASSOCIATES REALTY CORP		06/05/2006	JEFFERIES & COMPANY INC		4,500,000	180,165	XXX	0	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC		05/19/2006	PERSHING & COMPANY		26,300,000	539,150	XXX	0	L
92276F 10 0	VENTAS INC		06/27/2006	HARRIS NESBITT		4,500,000	146,415	XXX	0	L
939653 10 1	WASHINGTON REAL ESTATE INVESTMENT TRUST		05/05/2006	VARIOUS		8,800,000	326,234	XXX	0	L
99C000 48 8	GS TREASURY FUND (MMKT)		06/15/2006	GOLDMAN SACHS INC		9,170,765.290	9,170,765	XXX	0	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous						14,507,594	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates										
99C000 25 6	MMEDICA INSURANCE COMPANY, LTD	F	05/11/2006	CAPITAL CONTRIBUTION		0.000	2,850,000	XXX	0	A
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates						2,850,000	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3						17,357,594	XXX	0	XXX
7299999.	Total - Common Stocks						17,357,594	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks						21,857,380	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks						607,043,391	XXX	2,752,421	XXX

E04.3

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31349G 5Z 8	FH (ARM) #755364 5.537		05/15/2006	PAID ON PRINCIPAL		102,067	102,067	102,897	102,813	0	(746)	0	(746)	0	102,067	0	0	0	478	01/01/2029	1
31349G 5Z 8	FH (ARM) #755364 5.574		06/15/2006	PAID ON PRINCIPAL		78,591	78,591	79,229	79,165	0	(574)	0	(574)	0	78,591	0	0	0	1,090	01/01/2029	1
31295L BB 7	FH (3/1 CONVERTIBLE) # 5.505		06/15/2006	PAID ON PRINCIPAL		641	641	645	645	0	(4)	0	(4)	0	641	0	0	0	0	08/01/2030	1
31295N AQ 1	FH (5/1 ARM) #789015 5.478		06/15/2006	PAID ON PRINCIPAL		86,767	86,767	87,059	87,045	0	(277)	0	(277)	0	86,767	0	0	0	743	02/01/2032	1
31385S B4 9	FN (ARM) #550959 6.318		04/25/2006	PAID ON PRINCIPAL		3,084	3,084	3,133	3,130	0	(46)	0	(46)	0	3,084	0	0	0	16	08/01/2029	1
31385S B4 9	FN (ARM) #550959 6.524		05/25/2006	PAID ON PRINCIPAL		18,016	18,016	18,300	18,285	0	(269)	0	(269)	0	18,016	0	0	0	193	08/01/2029	1
31385S B4 9	FN (ARM) #550959 6.547		06/25/2006	PAID ON PRINCIPAL		54,534	54,534	55,396	55,349	0	(815)	0	(815)	0	54,534	0	0	0	881	08/01/2029	1
31379X VF 9	FN (10/1 ARM) #432714 4.870		04/25/2006	PAID ON PRINCIPAL		4,187	4,187	4,251	4,248	0	(61)	0	(61)	0	4,187	0	0	0	17	12/01/2027	1
31379X VF 9	FN (10/1 ARM) #432714 5.072		05/25/2006	PAID ON PRINCIPAL		176,094	176,094	178,794	178,654	0	(2,560)	0	(2,560)	0	176,094	0	0	0	1,459	12/01/2027	1
31379X VF 9	FN (10/1 ARM) #432714 5.086		06/25/2006	PAID ON PRINCIPAL		3,760	3,760	3,817	3,814	0	(55)	0	(55)	0	3,760	0	0	0	47	12/01/2027	1
31405T ZC 9	FN (10/1 ARM) #799139 5.098		04/25/2006	PAID ON PRINCIPAL		2,733	2,733	2,746	2,745	0	(12)	0	(12)	0	2,733	0	0	0	12	04/01/2035	1
31405T ZC 9	FN (10/1 ARM) #799139 5.099		06/25/2006	PAID ON PRINCIPAL		2,944	2,944	2,958	2,958	0	(13)	0	(13)	0	2,944	0	0	0	34	04/01/2035	1
31405N 4F 9	FN (3/1 ARM) #794722 4.245		05/25/2006	PAID ON PRINCIPAL		194,008	194,008	192,424	192,424	0	1,584	0	1,584	0	194,008	0	0	0	1,373	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 4.246		06/25/2006	PAID ON PRINCIPAL		151,268	151,268	150,033	150,033	0	1,235	0	1,235	0	151,268	0	0	0	1,606	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 4.248		04/25/2006	PAID ON PRINCIPAL		755,404	755,404	749,236	749,236	0	6,167	0	6,167	0	755,404	0	0	0	2,674	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 5.195		05/25/2006	PAID ON PRINCIPAL		76,870	76,870	77,327	77,309	0	(439)	0	(439)	0	76,870	0	0	0	666	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #545466 5.197		06/25/2006	PAID ON PRINCIPAL		1,892	1,892	1,904	1,903	0	(11)	0	(11)	0	1,892	0	0	0	25	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #545466 5.198		04/25/2006	PAID ON PRINCIPAL		82,142	82,142	82,630	82,610	0	(469)	0	(469)	0	82,142	0	0	0	356	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 5.118		04/25/2006	PAID ON PRINCIPAL		80,786	80,786	81,178	81,159	0	(372)	0	(372)	0	80,786	0	0	0	345	12/01/2031	1
31389D W4 5	FN (5/1 ARM) #622667 5.123		06/25/2006	PAID ON PRINCIPAL		7,470	7,470	7,506	7,504	0	(34)	0	(34)	0	7,470	0	0	0	79	12/01/2031	1
36225C PC 4	GZ (ARM) #80418 4.375		06/20/2006	PAID ON PRINCIPAL		32,623	32,623	32,700	32,691	0	(69)	0	(69)	0	32,623	0	0	0	247	06/20/2030	1
36220K GZ 3	GZ (ARM) #8988 5.125		06/20/2006	PAID ON PRINCIPAL		57,461	57,461	57,588	57,581	0	(120)	0	(120)	0	57,461	0	0	0	420	10/20/2026	1
912810 EG 3	U S TREASURY BONDS 7.500		06/13/2006	GOLDMAN SACHS & CO		31,890	25,000	34,037	33,839	0	(134)	0	(134)	0	33,705	0	(1,815)	(1,815)	1,090	11/15/2024	1
912810 FS 8	U S TREASURY BONDS 5.250		06/12/2006	VARIOUS		1,513,493	1,525,000	1,587,755	1,587,558	0	(443)	0	(443)	0	1,587,114	0	(73,621)	(73,621)	17,211	02/15/2029	1
912810 FT 0	U S TREASURY BONDS 4.500		06/13/2006	BARCLAYS CAPITAL INC		23,023	25,000	22,676	22,676	0	(1)	0	(1)	0	22,675	0	349	349	370	02/15/2036	1
912827 2M 3	U S TREASURY INFLATION 3.375		12/29/2005	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	53,266	01/15/2007	1
912828 AC 4	U S TREASURY NOTES 4.375		06/30/2006	BEAR STEARNS & CO		545,811	550,000	546,520	546,520	0	425	0	425	0	546,944	0	(1,134)	(1,134)	12,031	05/15/2007	1
912828 AH 3	U S TREASURY NOTES 3.250		05/31/2006	VARIOUS		4,078,869	4,165,000	4,124,468	4,135,439	0	5,821	0	5,821	0	4,141,260	0	(62,391)	(62,391)	28,189	08/15/2007	1
912828 BG 4	U S TREASURY NOTES 3.250		12/30/2005	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	100,242	08/15/2008	1
912828 DB 3	U S TREASURY NOTES 3.500		05/12/2006	BARCLAYS CAPITAL INC		38,527,225	40,510,000	40,154,276	40,225,391	0	26,800	0	26,800	0	40,252,191	0	(1,724,966)	(1,724,966)	708,925	11/15/2009	1
912828 ED 8	U S TREASURY NOTES 4.125		12/30/2005	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	35,449	08/15/2010	1
912828 EV 8	U S TREASURY NOTES 4.500		06/30/2006	VARIOUS		4,595,995	4,655,000	4,622,577	4,622,577	0	2,182	0	2,182	0	4,624,759	0	(28,765)	(28,765)	56,335	02/15/2009	1
912828 EY 2	U S TREASURY NOTES 4.625		06/01/2006	CITIGROUP GLOBAL MARKET		3,229,293	3,250,000	3,243,461	3,243,461	0	317	0	317	0	3,243,778	0	(14,485)	(14,485)	34,775	02/29/2008	1
912828 FG 0	U S TREASURY NOTES 4.875		06/30/2006	DEUTSCHE BANC ALEX BRO		223,770	225,000	224,420	224,420	0	10	0	10	0	224,430	0	(660)	(660)	0	05/31/2008	1
912820 HK 6	U S TREASURY STRIPS		06/12/2006	VARIOUS		3,720,980	4,000,000	3,674,600	3,687,820	0	69,444	0	69,444	0	3,757,264	0	(36,284)	(36,284)	0	11/15/2007	1
912833 CU 2	U S TREASURY STRIPS		06/01/2006	J P MORGAN CHASE SECURI		2,957,213	3,300,000	2,956,701	2,956,701	0	8,044	0	8,044	0	2,964,745	0	(7,532)	(7,532)	0	08/15/2008	1
912833 CV 0	U S TREASURY STRIPS		05/11/2006	J P MORGAN CHASE SECURI		436,150	500,000	437,010	437,010	0	640	0	640	0	437,650	0	(1,500)	(1,500)	0	02/15/2009	1
912833 CW 8	U S TREASURY STRIPS		06/01/2006	VARIOUS		959,373	1,125,000	959,166	959,166	0	3,312	0	3,312	0	962,478	0	(3,105)	(3,105)	0	08/15/2009	1
912833 CZ 1	U S TREASURY STRIPS		04/04/2006	J P MORGAN CHASE SECURI		317,396	400,000	322,612	322,612	0	2,716	0	2,716	0	325,328	0	(7,932)	(7,932)	0	02/15/2011	1
912833 GA 2	U S TREASURY STRIPS		05/31/2006	BARCLAYS CAPITAL INC		953,760	1,000,000	951,210	951,210	0	3,648	0	3,648	0	954,858	0	(1,098)	(1,098)	0	05/15/2007	1
912833 GD 6	U S TREASURY STRIPS		06/12/2006	VARIOUS		8,356,939	9,450,000	8,329,703	8,341,006	0	129,040	0	129,040	0	8,470,046	0	(113,107)	(113,107)	0	11/15/2008	1
912833 KD 1	U S TREASURY STRIPS		06/13/2006	VARIOUS		4,154,117	6,350,000	4,170,871	4,201,990	0	78,719	0	78,719	0	4,280,709	0	(126,592)	(126,592)	0	11/15/2014	1
912833 XU 9	U S TREASURY STRIPS		05/12/2006	VARIOUS		321,763	1,150,000	368,691	368,691	0	4,568	0	4,568	0	373,259	0	(51,496)	(51,496)	0	05/15/2030	1
36202A AH 0	GNMA II PASS #00000008 8.000		06/20/2006	PAID ON PRINCIPAL		83	83	86	85	0	(2)	0	(2)	0	83	0	0	0	1	07/20/2022	1
36202A DF 1	GNMA II PASS #00000102 8.000		06/20/2006	PAID ON PRINCIPAL		9,918	9,918	10,207	10,118	0	(200)	0	(200)	0	9,918	0	0	0	155	08/20/2022	1
36202A D8 7	GNMA II PASS #00000127 12.500		06/20/2006	PAID ON PRINCIPAL		329	329	352	355	0	(26)	0	(26)	0	329	0	0	0	7	05/20/2014	1
36202A FM 4	GNMA II PASS #00000172 8.000		06/20/2006	PAID ON PRINCIPAL		334	334	344	340	0	(5)	0	(5)	0	334	0	0	0	2	09/20/2022	1
36202A FU 6	GNMA II PASS #00000179 13.000		06/20/2006	PAID ON PRINCIPAL		52	52	55	57	0	(5)	0	(5)	0	52	0	0	0	1	08/20/2014	1

E05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36202A MB 0	GNMA II PASS #00000354 13.000		06/20/2006	PAID ON PRINCIPAL		110	110	116	119	0	(10)	0	(10)	0	110	0	0	0	2	06/20/2015	1
36202A MS 3	GNMA II PASS #00000369 13.000		06/20/2006	PAID ON PRINCIPAL		73	73	77	77	0	(4)	0	(4)	0	73	0	0	0	2	07/20/2015	1
36202A N3 7	GNMA II PASS #00000410 8.000		06/20/2006	PAID ON PRINCIPAL		2,966	2,966	3,043	3,016	0	(50)	0	(50)	0	2,966	0	0	0	44	10/20/2022	1
36202A WU 7	GNMA II PASS #00000659 8.500		06/20/2006	PAID ON PRINCIPAL		499	499	483	492	0	7	0	7	0	499	0	0	0	7	11/20/2016	1
36202B EE 1	GNMA II PASS #00001033 7.500		06/20/2006	PAID ON PRINCIPAL		1,246	1,246	1,275	1,267	0	(21)	0	(21)	0	1,246	0	0	0	14	04/20/2023	1
36202B HZ 1	GNMA II PASS #00001148 8.000		06/20/2006	PAID ON PRINCIPAL		1,109	1,109	1,132	1,126	0	(16)	0	(16)	0	1,109	0	0	0	15	05/20/2023	1
36202B SS 5	GNMA II PASS #00001429 7.500		06/20/2006	PAID ON PRINCIPAL		715	715	719	723	0	(9)	0	(9)	0	715	0	0	0	8	10/20/2023	1
36202B 7C 3	GNMA II PASS #00001791 7.500		06/20/2006	PAID ON PRINCIPAL		140	140	143	142	0	(2)	0	(2)	0	140	0	0	0	2	03/20/2022	1
36202C CF 8	GNMA II PASS #00001870 8.500		06/20/2006	PAID ON PRINCIPAL		1,378	1,378	1,430	1,439	0	(61)	0	(61)	0	1,378	0	0	0	16	09/20/2024	1
36202C CV 3	GNMA II PASS #00001884 8.000		06/20/2006	PAID ON PRINCIPAL		9,398	9,398	9,624	9,590	0	(193)	0	(193)	0	9,398	0	0	0	146	10/20/2024	1
36202C D3 4	GNMA II PASS #00001922 8.000		06/20/2006	PAID ON PRINCIPAL		3,829	3,829	3,921	3,904	0	(74)	0	(74)	0	3,829	0	0	0	74	12/20/2024	1
36202C EL 3	GNMA II PASS #00001939 8.500		06/20/2006	PAID ON PRINCIPAL		100	100	102	102	0	(3)	0	(3)	0	100	0	0	0	1	01/20/2025	1
36202C E5 8	GNMA II PASS #00001956 8.500		06/20/2006	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	02/20/2025	1
36202C GM 9	GNMA II PASS #00002004 7.500		06/20/2006	PAID ON PRINCIPAL		176	176	178	178	0	(2)	0	(2)	0	176	0	0	0	2	05/20/2025	1
36202C GN 7	GNMA II PASS #00002005 8.000		06/20/2006	PAID ON PRINCIPAL		28,968	28,968	29,545	29,602	0	(634)	0	(634)	0	28,968	0	0	0	356	05/20/2025	1
36202C GP 2	GNMA II PASS #00002006 8.500		06/20/2006	PAID ON PRINCIPAL		1,356	1,356	1,388	1,393	0	(37)	0	(37)	0	1,356	0	0	0	14	05/20/2025	1
36202C G3 1	GNMA II PASS #00002018 7.500		06/20/2006	PAID ON PRINCIPAL		644	644	648	652	0	(8)	0	(8)	0	644	0	0	0	8	06/20/2025	1
36202C G4 9	GNMA II PASS #00002019 8.000		06/20/2006	PAID ON PRINCIPAL		5,503	5,503	5,633	5,605	0	(102)	0	(102)	0	5,503	0	0	0	56	06/20/2025	1
36202C HK 2	GNMA II PASS #00002034 7.500		06/20/2006	PAID ON PRINCIPAL		18,113	18,113	18,489	18,400	0	(286)	0	(286)	0	18,113	0	0	0	212	07/20/2025	1
36202C HM 8	GNMA II PASS #00002036 8.000		06/20/2006	PAID ON PRINCIPAL		3,770	3,770	3,833	3,820	0	(50)	0	(50)	0	3,770	0	0	0	54	07/20/2025	1
36202C HC 1	GNMA II PASS #00002038 8.500		06/20/2006	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	07/20/2025	1
36202C JP 8	GNMA II PASS #00002059 8.000		06/20/2006	PAID ON PRINCIPAL		3,214	3,214	3,280	3,263	0	(49)	0	(49)	0	3,214	0	0	0	38	08/20/2025	1
36202C JE 4	GNMA II PASS #00002061 8.500		06/20/2006	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #00002080 7.500		06/20/2006	PAID ON PRINCIPAL		1,173	1,173	1,196	1,188	0	(16)	0	(16)	0	1,173	0	0	0	19	09/20/2025	1
36202C J3 8	GNMA II PASS #00002082 8.000		06/20/2006	PAID ON PRINCIPAL		5,471	5,471	5,584	5,551	0	(80)	0	(80)	0	5,471	0	0	0	87	09/20/2025	1
36202C KL 6	GNMA II PASS #00002099 7.500		06/20/2006	PAID ON PRINCIPAL		7,234	7,234	7,368	7,327	0	(93)	0	(93)	0	7,234	0	0	0	83	10/20/2025	1
36202C KP 7	GNMA II PASS #00002102 8.000		06/20/2006	PAID ON PRINCIPAL		16,602	16,602	16,981	16,879	0	(277)	0	(277)	0	16,602	0	0	0	192	09/20/2025	1
36202C K7 7	GNMA II PASS #00002118 7.500		06/20/2006	PAID ON PRINCIPAL		72,707	72,707	73,932	73,541	0	(834)	0	(834)	0	72,707	0	0	0	893	11/20/2025	1
36202C LC 5	GNMA II PASS #00002123 8.500		06/20/2006	PAID ON PRINCIPAL		69	69	72	71	0	(2)	0	(2)	0	69	0	0	0	1	11/20/2025	1
36202C LX 9	GNMA II PASS #00002142 8.500		06/20/2006	PAID ON PRINCIPAL		1,083	1,083	1,124	1,118	0	(35)	0	(35)	0	1,083	0	0	0	15	12/20/2025	1
36202C MF 7	GNMA II PASS #00002158 8.500		06/20/2006	PAID ON PRINCIPAL		1,938	1,938	2,011	2,007	0	(69)	0	(69)	0	1,938	0	0	0	27	01/20/2026	1
36202C ND 1	GNMA II PASS #00002188 8.500		06/20/2006	PAID ON PRINCIPAL		14	14	15	15	0	(0)	0	(0)	0	14	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #00002206 8.500		06/20/2006	PAID ON PRINCIPAL		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #00002220 8.500		06/20/2006	PAID ON PRINCIPAL		255	255	262	263	0	(8)	0	(8)	0	255	0	0	0	3	05/20/2026	1
36202C PS 6	GNMA II PASS #00002233 7.500		06/20/2006	PAID ON PRINCIPAL		32,973	32,973	32,457	32,542	0	431	0	431	0	32,973	0	0	0	501	06/20/2026	1
36202C QY 2	GNMA II PASS #00002271 8.500		06/20/2006	PAID ON PRINCIPAL		4,659	4,659	4,771	4,782	0	(122)	0	(122)	0	4,659	0	0	0	66	08/20/2026	1
36202C RF 2	GNMA II PASS #00002286 8.500		06/20/2006	PAID ON PRINCIPAL		34,591	34,591	35,181	35,265	0	(674)	0	(674)	0	34,591	0	0	0	267	09/20/2026	1
36202D GS 4	GNMA II PASS #00002909 8.000		06/20/2006	PAID ON PRINCIPAL		1,427	1,427	1,412	1,408	0	19	0	19	0	1,427	0	0	0	20	04/20/2030	1
36202D G6 2	GNMA II PASS #00002921 7.500		06/20/2006	PAID ON PRINCIPAL		37,912	37,912	37,820	37,971	0	(59)	0	(59)	0	37,912	0	0	0	438	05/20/2030	1
36202D HK 0	GNMA II PASS #00002934 7.500		06/20/2006	PAID ON PRINCIPAL		17,837	17,837	17,529	17,428	0	409	0	409	0	17,837	0	0	0	226	06/20/2030	1
36202D SP 7	GNMA II PASS #00003226 5.500		06/20/2006	PAID ON PRINCIPAL		67,821	67,821	64,981	63,786	0	4,035	0	4,035	0	67,821	0	0	0	686	04/20/2032	1
36202D TD 3	GNMA II PASS #00003248 5.500		06/20/2006	PAID ON PRINCIPAL		80,847	80,847	77,120	76,293	0	4,554	0	4,554	0	80,847	0	0	0	809	06/20/2032	1
36202D UU 3	GNMA II PASS #00003295 5.500		06/20/2006	PAID ON PRINCIPAL		58,400	58,400	58,290	58,325	0	74	0	74	0	58,400	0	0	0	528	10/20/2032	1
36202D U7 4	GNMA II PASS #00003306 5.500		06/20/2006	PAID ON PRINCIPAL		553,782	553,782	552,744	553,084	0	698	0	698	0	553,782	0	0	0	4,854	11/20/2032	1
36202D VM 0	GNMA II PASS #00003320 5.500		06/20/2006	PAID ON PRINCIPAL		788,939	788,939	793,993	797,171	0	(8,232)	0	(8,232)	0	788,939	0	0	0	7,074	12/20/2032	1
36202D YY 1	GNMA II PASS #00003427 4.500		06/20/2006	PAID ON PRINCIPAL		1,334,738	1,334,738	1,247,710	1,248,976	0	85,762	0	85,762	0	1,334,738	0	0	0	10,250	08/20/2033	1
36202E F2 0	GNMA II PASS #00003785 5.000		06/20/2006	PAID ON PRINCIPAL		849,203	849,203	827,442	827,514	0	21,689	0	21,689	0	849,203	0	0	0	7,436	11/20/2035	1
36202D 2B 6	GNMA II PASS #00023470 4.500		06/20/2006	PAID ON PRINCIPAL		150,307	150,307	139,175	138,502	0	11,805	0	11,805	0	150,307	0	0	0	1,324	11/20/2033	1

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
36202D 4N 8	GNMA II PASS #00023529 5.000		06/20/2006	PAID ON PRINCIPAL		1,516,994	1,516,994	1,449,914	1,447,137	0	69,856	0	69,856	0	1,516,994	0	0	0	12,530	03/20/2034	1
36202D 5P 2	GNMA II PASS #00023554 4.500		06/20/2006	PAID ON PRINCIPAL		271,537	271,537	251,426	252,606	0	18,930	0	18,930	0	271,537	0	0	0	2,029	05/20/2034	1
36204V SA 8	GNMA II PASS #00381313 8.000		04/20/2006	PAID ON PRINCIPAL		16,917	16,917	17,303	17,284	0	(367)	0	(367)	0	16,917	0	0	0	113	04/20/2025	1
36204V SC 4	GNMA II PASS #00381315 8.000		06/20/2006	PAID ON PRINCIPAL		378	378	387	386	0	(7)	0	(7)	0	378	0	0	0	6	05/20/2025	1
36205M Z3 5	GNMA II PASS #00395062 8.000		06/20/2006	PAID ON PRINCIPAL		119	119	121	120	0	(2)	0	(2)	0	119	0	0	0	2	09/20/2024	1
36206G WC 0	GNMA II PASS #00411143 7.500		06/20/2006	PAID ON PRINCIPAL		122	122	120	121	0	1	0	1	0	122	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #00412432 8.000		06/20/2006	PAID ON PRINCIPAL		327	327	335	333	0	(5)	0	(5)	0	327	0	0	0	4	06/20/2025	1
36206P FC 9	GNMA II PASS #00416963 8.000		06/20/2006	PAID ON PRINCIPAL		72	72	74	74	0	(1)	0	(1)	0	72	0	0	0	1	08/20/2020	1
36218M K3 6	GNMA PASS TH #00226314 7.500		06/15/2006	PAID ON PRINCIPAL		1,820	1,820	1,840	1,820	0	0	0	0	0	1,820	0	0	0	26	10/15/2007	1
362204 7A 1	GNMA PASS TH #00297089 7.500		06/15/2006	PAID ON PRINCIPAL		345	345	349	344	0	0	0	0	0	345	0	0	0	4	06/15/2007	1
362209 7G 7	GNMA PASS TH #00301595 7.500		06/15/2006	PAID ON PRINCIPAL		4,023	4,023	4,069	4,023	0	0	0	0	0	4,023	0	0	0	25	10/15/2007	1
36223W NY 6	GNMA PASS TH #00320007 7.500		05/15/2006	PAID ON PRINCIPAL		1,087	1,087	1,100	1,087	0	0	0	0	0	1,087	0	0	0	13	09/15/2007	1
36223X ZR 6	GNMA PASS TH #00321252 7.500		06/15/2006	PAID ON PRINCIPAL		1,084	1,084	1,097	1,086	0	(2)	0	(2)	0	1,084	0	0	0	14	11/15/2007	1
36223Y M8 0	GNMA PASS TH #00321783 7.500		06/15/2006	PAID ON PRINCIPAL		1,697	1,697	1,716	1,696	0	1	0	1	0	1,697	0	0	0	21	06/15/2007	1
36224B AB 5	GNMA PASS TH #00323202 7.500		06/15/2006	PAID ON PRINCIPAL		551	551	557	551	0	0	0	0	0	551	0	0	0	7	08/15/2007	1
36224B AQ 2	GNMA PASS TH #00323215 7.500		06/15/2006	PAID ON PRINCIPAL		489	489	495	489	0	0	0	0	0	489	0	0	0	7	06/15/2007	1
36224B C3 1	GNMA PASS TH #00323290 8.500		06/15/2006	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2022	1
36224C KT 3	GNMA PASS TH #00324406 7.500		06/15/2006	PAID ON PRINCIPAL		75	75	76	75	0	0	0	0	0	75	0	0	0	1	07/15/2007	1
36224D FH 3	GNMA PASS TH #00325168 7.500		06/15/2006	PAID ON PRINCIPAL		366	366	370	366	0	0	0	0	0	366	0	0	0	5	06/15/2007	1
36224D VJ 1	GNMA PASS TH #00325617 7.500		06/15/2006	PAID ON PRINCIPAL		7,016	7,016	7,097	7,017	0	(1)	0	(1)	0	7,016	0	0	0	88	11/15/2007	1
36224F P9 5	GNMA PASS TH #00327248 7.500		06/15/2006	PAID ON PRINCIPAL		1,204	1,204	1,218	1,204	0	0	0	0	0	1,204	0	0	0	15	08/15/2007	1
36224G B6 4	GNMA PASS TH #00327761 7.500		06/15/2006	PAID ON PRINCIPAL		544	544	550	545	0	(0)	0	(0)	0	544	0	0	0	7	09/15/2007	1
36224G YL 6	GNMA PASS TH #00328415 7.500		06/15/2006	PAID ON PRINCIPAL		171	171	173	171	0	(0)	0	(0)	0	171	0	0	0	2	08/15/2007	1
36224H QU 3	GNMA PASS TH #00329067 7.500		06/15/2006	PAID ON PRINCIPAL		1,239	1,239	1,253	1,239	0	1	0	1	0	1,239	0	0	0	13	09/15/2007	1
36224J DS 8	GNMA PASS TH #00329613 7.500		06/15/2006	PAID ON PRINCIPAL		231	231	233	230	0	0	0	0	0	231	0	0	0	3	08/15/2007	1
36224J DX 7	GNMA PASS TH #00329618 7.500		06/15/2006	PAID ON PRINCIPAL		159	159	161	159	0	0	0	0	0	159	0	0	0	2	09/15/2007	1
36224J GA 4	GNMA PASS TH #00329693 7.500		06/15/2006	PAID ON PRINCIPAL		285	285	289	285	0	0	0	0	0	285	0	0	0	4	08/15/2007	1
36224J GS 5	GNMA PASS TH #00329709 7.500		06/15/2006	PAID ON PRINCIPAL		694	694	702	693	0	0	0	0	0	694	0	0	0	9	09/15/2007	1
36224K DN 6	GNMA PASS TH #00330509 7.500		06/15/2006	PAID ON PRINCIPAL		1,631	1,631	1,650	1,631	0	0	0	0	0	1,631	0	0	0	20	09/15/2007	1
36224L RM 1	GNMA PASS TH #00331792 7.500		06/15/2006	PAID ON PRINCIPAL		292	292	296	292	0	(0)	0	(0)	0	292	0	0	0	4	08/15/2007	1
36224M UJ 2	GNMA PASS TH #00332785 7.500		06/15/2006	PAID ON PRINCIPAL		824	824	834	824	0	(0)	0	(0)	0	824	0	0	0	10	09/15/2007	1
36224M XC 4	GNMA PASS TH #00332875 7.500		06/15/2006	PAID ON PRINCIPAL		868	868	877	868	0	(0)	0	(0)	0	868	0	0	0	11	10/15/2007	1
36224N VA 8	GNMA PASS TH #00333709 7.500		06/15/2006	PAID ON PRINCIPAL		181	181	183	181	0	0	0	0	0	181	0	0	0	2	09/15/2007	1
36224Q WX 0	GNMA PASS TH #00335562 7.500		06/15/2006	PAID ON PRINCIPAL		71	71	72	71	0	(0)	0	(0)	0	71	0	0	0	1	10/15/2007	1
36224R EP 5	GNMA PASS TH #00335942 7.500		06/15/2006	PAID ON PRINCIPAL		386	386	390	386	0	0	0	0	0	386	0	0	0	5	09/15/2007	1
36224R YB 4	GNMA PASS TH #00336506 7.500		06/15/2006	PAID ON PRINCIPAL		420	420	425	420	0	0	0	0	0	420	0	0	0	5	10/15/2007	1
36203K AE 1	GNMA PASS TH #00351921 8.500		06/15/2006	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	11/15/2024	1
36203X AJ 5	GNMA PASS TH #00361909 8.500		06/15/2006	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	06/15/2024	1
36204C 6G 1	GNMA PASS TH #00366371 6.000		06/15/2006	PAID ON PRINCIPAL		1,264	1,264	1,268	1,264	0	1	0	1	0	1,264	0	0	0	13	11/15/2008	1
36204R FG 8	GNMA PASS TH #00377367 8.500		06/15/2006	PAID ON PRINCIPAL		38	38	40	40	0	(2)	0	(2)	0	38	0	0	0	1	11/15/2026	1
36204S FN 8	GNMA PASS TH #00378593 8.500		06/15/2006	PAID ON PRINCIPAL		1,134	1,134	1,172	1,173	0	(40)	0	(40)	0	1,134	0	0	0	16	07/15/2025	1
36205R 6S 1	GNMA PASS TH #00398781 8.500		06/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #00398970 8.500		06/15/2006	PAID ON PRINCIPAL		5,832	5,832	6,015	6,009	0	(177)	0	(177)	0	5,832	0	0	0	83	11/15/2026	1
36205T ZB 2	GNMA PASS TH #00400438 8.500		06/15/2006	PAID ON PRINCIPAL		477	477	494	490	0	(13)	0	(13)	0	477	0	0	0	7	05/15/2026	1
36205W KC 9	GNMA PASS TH #00402691 8.500		06/15/2006	PAID ON PRINCIPAL		116	116	120	122	0	(5)	0	(5)	0	116	0	0	0	2	08/15/2026	1
36205X FM 1	GNMA PASS TH #00403472 8.500		06/15/2006	PAID ON PRINCIPAL		39	39	40	41	0	(1)	0	(1)	0	39	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #00405560 8.500		06/15/2006	PAID ON PRINCIPAL		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	01/15/2026	1
36206A BX 9	GNMA PASS TH #00405606 8.500		06/15/2006	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	04/15/2026	1
36206H R3 5	GNMA PASS TH #00411454 8.500		06/15/2006	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2025	1

E05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
36206J K8 6	GNMA PASS TH #00412619 8.500		06/15/2006	PAID ON PRINCIPAL		180	180	185	185	0	(5)	0	(5)	0	180	0	0	0	3	06/15/2026	1
36206J LR 3	GNMA PASS TH #00412636 8.500		06/15/2006	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #00412655 8.500		06/15/2006	PAID ON PRINCIPAL		121	121	125	126	0	(4)	0	(4)	0	121	0	0	0	2	08/15/2026	1
36206J RR 7	GNMA PASS TH #00412796 8.500		05/15/2006	PAID ON PRINCIPAL		32,891	32,891	33,774	33,588	0	(697)	0	(697)	0	32,891	0	0	0	466	09/15/2026	1
36206K AV 3	GNMA PASS TH #00413220 8.500		06/15/2006	PAID ON PRINCIPAL		20,348	20,348	21,117	20,667	0	(319)	0	(319)	0	20,348	0	0	0	288	04/15/2010	1
36206M MG 9	GNMA PASS TH #00415359 8.500		06/15/2006	PAID ON PRINCIPAL		149	149	154	155	0	(5)	0	(5)	0	149	0	0	0	2	11/15/2026	1
36206N LS 2	GNMA PASS TH #00416237 8.500		06/15/2006	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206P JL 5	GNMA PASS TH #00417067 8.500		06/15/2006	PAID ON PRINCIPAL		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	0	06/15/2026	1
36206P VV 9	GNMA PASS TH #00417428 8.500		06/15/2006	PAID ON PRINCIPAL		317	317	325	331	0	(14)	0	(14)	0	317	0	0	0	5	05/15/2026	1
36206U KZ 1	GNMA PASS TH #00421612 8.500		06/15/2006	PAID ON PRINCIPAL		387	387	398	398	0	(11)	0	(11)	0	387	0	0	0	6	06/15/2026	1
36206U Q4 4	GNMA PASS TH #00421775 8.500		06/15/2006	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #00423667 8.500		06/15/2006	PAID ON PRINCIPAL		90	90	93	94	0	(3)	0	(3)	0	90	0	0	0	0	11/15/2026	1
36206W ZE 8	GNMA PASS TH #00423841 8.500		06/15/2006	PAID ON PRINCIPAL		4,384	4,384	4,533	4,529	0	(145)	0	(145)	0	4,384	0	0	0	77	07/15/2026	1
36206W 3S 2	GNMA PASS TH #00423909 8.500		06/15/2006	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #00423962 8.500		06/15/2006	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #00424972 4.000		06/15/2006	PAID ON PRINCIPAL		537,569	537,569	524,634	526,086	0	11,483	0	11,483	0	537,569	0	0	0	3,023	10/15/2018	1
36207A 2S 0	GNMA PASS TH #00426585 8.500		06/15/2006	PAID ON PRINCIPAL		20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #00427015 8.500		06/15/2006	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #00427048 8.500		06/15/2006	PAID ON PRINCIPAL		68	68	71	71	0	(2)	0	(2)	0	68	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #00427080 8.500		06/15/2006	PAID ON PRINCIPAL		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #00427163 8.500		06/15/2006	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	07/15/2026	1
36207B Q4 5	GNMA PASS TH #00427175 8.500		06/15/2006	PAID ON PRINCIPAL		18	18	18	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207B 6E 5	GNMA PASS TH #00427569 8.500		06/15/2006	PAID ON PRINCIPAL		754	754	778	781	0	(27)	0	(27)	0	754	0	0	0	11	08/15/2026	1
36207C ZX 9	GNMA PASS TH #00428358 8.500		06/15/2006	PAID ON PRINCIPAL		1,637	1,637	1,684	1,689	0	(52)	0	(52)	0	1,637	0	0	0	34	06/15/2026	1
36207C Z4 3	GNMA PASS TH #00428363 8.500		06/15/2006	PAID ON PRINCIPAL		301	301	311	310	0	(10)	0	(10)	0	301	0	0	0	4	08/15/2026	1
36207D LM 6	GNMA PASS TH #00428832 8.500		06/15/2006	PAID ON PRINCIPAL		435	435	450	447	0	(12)	0	(12)	0	435	0	0	0	6	05/15/2026	1
36207E 3V 4	GNMA PASS TH #00430212 7.000		06/15/2006	PAID ON PRINCIPAL		101,249	101,249	105,721	108,198	0	(6,948)	0	(6,948)	0	101,249	0	0	0	1,749	09/15/2027	1
36207F CW 9	GNMA PASS TH #00430385 8.500		06/15/2006	PAID ON PRINCIPAL		3,382	3,382	3,496	3,503	0	(121)	0	(121)	0	3,382	0	0	0	71	08/15/2026	1
36207F XS 5	GNMA PASS TH #00430989 8.500		06/15/2006	PAID ON PRINCIPAL		110	110	114	115	0	(5)	0	(5)	0	110	0	0	0	2	07/15/2026	1
36207F 3U 3	GNMA PASS TH #00431111 8.500		06/15/2006	PAID ON PRINCIPAL		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #00431336 8.500		06/15/2006	PAID ON PRINCIPAL		18	18	19	18	0	(0)	0	(0)	0	18	0	0	0	0	09/15/2026	1
36207G YZ 9	GNMA PASS TH #00431929 7.750		06/15/2006	PAID ON PRINCIPAL		251	251	254	260	0	(10)	0	(10)	0	251	0	0	0	3	06/15/2026	1
36207G 2G 7	GNMA PASS TH #00431943 8.500		06/15/2006	PAID ON PRINCIPAL		69	69	71	71	0	(2)	0	(2)	0	69	0	0	0	1	07/15/2026	1
36207G 5G 0	GNMA PASS TH #00432047 8.500		06/15/2006	PAID ON PRINCIPAL		44	44	46	46	0	(2)	0	(2)	0	44	0	0	0	1	09/15/2026	1
36207H WD 5	GNMA PASS TH #00432744 8.500		06/15/2006	PAID ON PRINCIPAL		55	55	56	56	0	(2)	0	(2)	0	55	0	0	0	0	07/15/2026	1
36207H WV 5	GNMA PASS TH #00432760 8.500		06/15/2006	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	1	07/15/2026	1
36207H WW 3	GNMA PASS TH #00432761 8.500		05/15/2006	PAID ON PRINCIPAL		11,456	11,456	11,763	11,789	0	(334)	0	(334)	0	11,456	0	0	0	162	08/15/2026	1
36207H YL 5	GNMA PASS TH #00432815 8.500		06/15/2006	PAID ON PRINCIPAL		326	326	337	337	0	(11)	0	(11)	0	326	0	0	0	5	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #00432955 8.500		06/15/2006	PAID ON PRINCIPAL		1,857	1,857	1,906	1,941	0	(83)	0	(83)	0	1,857	0	0	0	26	09/15/2026	1
36207J EJ 8	GNMA PASS TH #00433137 8.500		06/15/2006	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207J FF 5	GNMA PASS TH #00433166 8.500		06/15/2006	PAID ON PRINCIPAL		2,765	2,765	2,840	2,838	0	(73)	0	(73)	0	2,765	0	0	0	59	08/15/2026	1
36207L QY 7	GNMA PASS TH #00435271 8.500		06/15/2006	PAID ON PRINCIPAL		74	74	76	76	0	(3)	0	(3)	0	74	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #00435316 8.500		06/15/2006	PAID ON PRINCIPAL		345	345	355	353	0	(8)	0	(8)	0	345	0	0	0	5	08/15/2026	1
36207L SG 4	GNMA PASS TH #00435319 8.500		06/15/2006	PAID ON PRINCIPAL		459	459	474	469	0	(11)	0	(11)	0	459	0	0	0	7	08/15/2026	1
36207L 5L 8	GNMA PASS TH #00435651 8.500		06/15/2006	PAID ON PRINCIPAL		80	80	83	83	0	(2)	0	(2)	0	80	0	0	0	1	08/15/2026	1
36207N BU 7	GNMA PASS TH #00436651 8.500		06/15/2006	PAID ON PRINCIPAL		4,168	4,168	4,288	4,262	0	(93)	0	(93)	0	4,168	0	0	0	88	08/15/2026	1
36207N CB 8	GNMA PASS TH #00436666 8.500		06/15/2006	PAID ON PRINCIPAL		486	486	499	494	0	(8)	0	(8)	0	486	0	0	0	7	08/15/2026	1
36207N D6 8	GNMA PASS TH #00436725 8.500		06/15/2006	PAID ON PRINCIPAL		152	152	156	157	0	(5)	0	(5)	0	152	0	0	0	2	11/15/2026	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)
36207N WM 2	GNMA PASS TH #00437252 8.500		06/15/2006	PAID ON PRINCIPAL		90	90	93	93	0	(3)	0	(3)	0	90	0	0	0	1	11/15/2026	1
36207N X6 6	GNMA PASS TH #00437301 8.500		06/15/2006	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #00437511 8.500		06/15/2006	PAID ON PRINCIPAL		48	48	49	49	0	(2)	0	(2)	0	48	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #00437520 8.500		06/15/2006	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #00437537 8.500		06/15/2006	PAID ON PRINCIPAL		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #00437541 8.500		06/15/2006	PAID ON PRINCIPAL		1,020	1,020	1,054	1,057	0	(37)	0	(37)	0	1,020	0	0	0	8	08/15/2026	1
36207P BL 2	GNMA PASS TH #00437543 8.500		06/15/2006	PAID ON PRINCIPAL		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #00438221 8.500		06/15/2006	PAID ON PRINCIPAL		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #00438240 8.500		06/15/2006	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2026	1
36207Q R8 2	GNMA PASS TH #00438911 8.500		05/15/2006	PAID ON PRINCIPAL		4,922	4,922	5,054	5,059	0	(137)	0	(137)	0	4,922	0	0	0	70	09/15/2026	1
36207Q T2 3	GNMA PASS TH #00438969 8.500		06/15/2006	PAID ON PRINCIPAL		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #00439134 8.500		06/15/2006	PAID ON PRINCIPAL		92	92	95	95	0	(3)	0	(3)	0	92	0	0	0	1	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #00439136 8.500		06/15/2006	PAID ON PRINCIPAL		675	675	696	705	0	(30)	0	(30)	0	675	0	0	0	12	11/15/2026	1
36207R MM 4	GNMA PASS TH #00439664 8.500		06/15/2006	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	10/15/2026	1
36207S JB 0	GNMA PASS TH #00440458 8.500		06/15/2006	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	0	11/15/2026	1
36207T EH 0	GNMA PASS TH #00441236 8.500		06/15/2006	PAID ON PRINCIPAL		35	35	36	36	0	(2)	0	(2)	0	35	0	0	0	1	09/15/2026	1
36207T W5 6	GNMA PASS TH #00441768 8.500		06/15/2006	PAID ON PRINCIPAL		279	279	289	290	0	(11)	0	(11)	0	279	0	0	0	4	11/15/2026	1
36207U ED 6	GNMA PASS TH #00442132 8.500		06/15/2006	PAID ON PRINCIPAL		71	71	73	74	0	(3)	0	(3)	0	71	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #00442137 8.500		06/15/2006	PAID ON PRINCIPAL		25,266	25,266	26,055	26,186	0	(920)	0	(920)	0	25,266	0	0	0	358	11/15/2026	1
36208F JZ 4	GNMA PASS TH #00449480 7.500		06/15/2006	PAID ON PRINCIPAL		7,156	7,156	7,338	7,268	0	(113)	0	(113)	0	7,156	0	0	0	89	10/15/2027	1
36209G RV 1	GNMA PASS TH #00471300 6.000		06/15/2006	PAID ON PRINCIPAL		183,612	183,612	179,365	179,122	0	4,489	0	4,489	0	183,612	0	0	0	1,546	01/15/2032	1
36209Y TV 0	GNMA PASS TH #00485764 6.000		06/15/2006	PAID ON PRINCIPAL		324,421	324,421	323,407	323,408	0	1,013	0	1,013	0	324,421	0	0	0	3,671	09/15/2031	1
36210N RP 6	GNMA PASS TH #00497394 6.000		06/15/2006	PAID ON PRINCIPAL		175,873	175,873	172,218	170,764	0	5,109	0	5,109	0	175,873	0	0	0	1,605	01/15/2029	1
36212N AM 9	GNMA PASS TH #00538312 6.000		06/15/2006	PAID ON PRINCIPAL		443,798	443,798	438,268	436,590	0	7,208	0	7,208	0	443,798	0	0	0	4,840	02/15/2032	1
36213A CE 2	GNMA PASS TH #00548269 6.000		06/15/2006	PAID ON PRINCIPAL		93,483	93,483	92,548	92,402	0	1,081	0	1,081	0	93,483	0	0	0	1,345	02/15/2032	1
36213C U4 0	GNMA PASS TH #00550603 5.000		06/15/2006	PAID ON PRINCIPAL		299,334	299,334	295,873	295,873	0	3,462	0	3,462	0	299,334	0	0	0	2,639	08/15/2035	1
36213C YY 0	GNMA PASS TH #00550727 5.000		06/15/2006	PAID ON PRINCIPAL		520,712	520,712	512,470	512,470	0	8,242	0	8,242	0	520,712	0	0	0	4,297	11/15/2035	1
36213D Z4 3	GNMA PASS TH #00551663 6.000		06/15/2006	PAID ON PRINCIPAL		232,178	232,178	231,452	231,448	0	730	0	730	0	232,178	0	0	0	2,197	09/15/2031	1
36213E B9 6	GNMA PASS TH #00551864 6.000		06/15/2006	PAID ON PRINCIPAL		115,598	115,598	113,503	113,070	0	2,528	0	2,528	0	115,598	0	0	0	1,156	11/15/2031	1
36213E PU 4	GNMA PASS TH #00552235 6.000		06/15/2006	PAID ON PRINCIPAL		131,739	131,739	128,631	127,740	0	3,999	0	3,999	0	131,739	0	0	0	928	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		06/15/2006	PAID ON PRINCIPAL		72,982	72,982	71,500	71,031	0	1,952	0	1,952	0	72,982	0	0	0	836	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		06/15/2006	PAID ON PRINCIPAL		70,112	70,112	67,998	66,886	0	3,226	0	3,226	0	70,112	0	0	0	1,031	02/15/2032	1
36213E UL 8	GNMA PASS TH #00552387 6.500		06/15/2006	PAID ON PRINCIPAL		133,212	133,212	140,809	142,758	0	(9,546)	0	(9,546)	0	133,212	0	0	0	1,351	02/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500		06/15/2006	PAID ON PRINCIPAL		99,884	99,884	105,580	107,855	0	(7,972)	0	(7,972)	0	99,884	0	0	0	1,264	04/15/2032	1
36213F HD 8	GNMA PASS TH #00552928 5.000		06/15/2006	PAID ON PRINCIPAL		58,340	58,340	59,343	59,198	0	(858)	0	(858)	0	58,340	0	0	0	486	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000		06/15/2006	PAID ON PRINCIPAL		304,313	304,313	308,640	308,229	0	(3,916)	0	(3,916)	0	304,313	0	0	0	2,689	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000		06/15/2006	PAID ON PRINCIPAL		21,892	21,892	22,994	23,059	0	(1,167)	0	(1,167)	0	21,892	0	0	0	219	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500		06/15/2006	PAID ON PRINCIPAL		201,474	201,474	199,931	199,984	0	1,490	0	1,490	0	201,474	0	0	0	1,578	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000		06/15/2006	PAID ON PRINCIPAL		38,682	38,682	37,981	37,739	0	942	0	942	0	38,682	0	0	0	304	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000		06/15/2006	PAID ON PRINCIPAL		159,757	159,757	158,169	157,658	0	2,099	0	2,099	0	159,757	0	0	0	1,981	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000		06/15/2006	PAID ON PRINCIPAL		35,288	35,288	35,718	35,624	0	(336)	0	(336)	0	35,288	0	0	0	295	09/15/2017	1
36213U YC 8	GNMA PASS TH #00565107 6.000		06/15/2006	PAID ON PRINCIPAL		20,626	20,626	21,025	21,038	0	(413)	0	(413)	0	20,626	0	0	0	207	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000		06/15/2006	PAID ON PRINCIPAL		466,956	466,956	473,498	476,013	0	(9,057)	0	(9,057)	0	466,956	0	0	0	4,164	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000		06/15/2006	PAID ON PRINCIPAL		27,414	27,414	27,803	27,822	0	(408)	0	(408)	0	27,414	0	0	0	227	12/15/2017	1
36200Q LT 5	GNMA PASS TH #00569235 6.000		06/15/2006	PAID ON PRINCIPAL		243,813	243,813	248,537	252,456	0	(8,643)	0	(8,643)	0	243,813	0	0	0	2,569	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000		06/15/2006	PAID ON PRINCIPAL		257,513	257,513	257,231	257,414	0	99	0	99	0	257,513	0	0	0	2,507	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000		06/15/2006	PAID ON PRINCIPAL		280,651	280,651	272,933	271,003	0	9,648	0	9,648	0	280,651	0	0	0	2,831	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000		06/15/2006	PAID ON PRINCIPAL		170,691	170,691	171,318	171,630	0	(939)	0	(939)	0	170,691	0	0	0	1,430	11/15/2031	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	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	Foreign	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)
36200S AG 5	GNMA PASS TH #00570707 6.000	...	06/15/2006	PAID ON PRINCIPAL		135,757	135,757	133,764	133,660	0	2,098	0	2,098	0	135,757	0	0	0	1,358	12/15/2031	1.....
36200S A2 6	GNMA PASS TH #00570725 6.000	...	06/15/2006	PAID ON PRINCIPAL		54,523	54,523	53,931	53,745	0	778	0	778	0	54,523	0	0	0	298	01/15/2032	1.....
36200S A6 7	GNMA PASS TH #00570729 6.000	...	06/15/2006	PAID ON PRINCIPAL		136,058	136,058	134,581	134,510	0	1,549	0	1,549	0	136,058	0	0	0	749	01/15/2032	1.....
36200S BH 2	GNMA PASS TH #00570740 6.000	...	06/15/2006	PAID ON PRINCIPAL		10,449	10,449	10,257	10,238	0	211	0	211	0	10,449	0	0	0	102	01/15/2032	1.....
36200S WM 8	GNMA PASS TH #00571352 6.000	...	06/15/2006	PAID ON PRINCIPAL		4,558	4,558	4,450	4,423	0	134	0	134	0	4,558	0	0	0	46	12/15/2031	1.....
36200V 2C 6	GNMA PASS TH #00574171 6.000	...	06/15/2006	PAID ON PRINCIPAL		127,413	127,413	125,731	125,202	0	2,212	0	2,212	0	127,413	0	0	0	1,274	01/15/2032	1.....
36200W BU 4	GNMA PASS TH #00574351 6.000	...	06/15/2006	PAID ON PRINCIPAL		215,166	215,166	212,375	211,863	0	3,303	0	3,303	0	215,166	0	0	0	2,046	01/15/2032	1.....
36200W T6 8	GNMA PASS TH #00574873 6.000	...	06/15/2006	PAID ON PRINCIPAL		191,572	191,572	188,908	188,358	0	3,213	0	3,213	0	191,572	0	0	0	2,310	12/15/2031	1.....
36200X E6 2	GNMA PASS TH #00575357 6.000	...	06/15/2006	PAID ON PRINCIPAL		180,093	180,093	179,192	179,005	0	1,088	0	1,088	0	180,093	0	0	0	2,294	12/15/2031	1.....
36200X JQ 3	GNMA PASS TH #00575471 6.000	...	06/15/2006	PAID ON PRINCIPAL		153,055	153,055	148,439	146,336	0	6,719	0	6,719	0	153,055	0	0	0	1,524	01/15/2032	1.....
36200X XP 9	GNMA PASS TH #00575886 6.000	...	06/15/2006	PAID ON PRINCIPAL		89,367	89,367	88,055	87,755	0	1,612	0	1,612	0	89,367	0	0	0	495	12/15/2031	1.....
36200X YB 9	GNMA PASS TH #00575906 6.000	...	06/15/2006	PAID ON PRINCIPAL		6,534	6,534	6,448	6,411	0	123	0	123	0	6,534	0	0	0	64	01/15/2032	1.....
36201A NV 6	GNMA PASS TH #00577404 6.000	...	06/15/2006	PAID ON PRINCIPAL		507,180	507,180	500,417	499,339	0	7,841	0	7,841	0	507,180	0	0	0	5,820	12/15/2031	1.....
36201A PS 1	GNMA PASS TH #00577433 6.000	...	06/15/2006	PAID ON PRINCIPAL		143,890	143,890	143,339	143,304	0	586	0	586	0	143,890	0	0	0	1,705	02/15/2032	1.....
36201A SW 9	GNMA PASS TH #00577533 6.000	...	06/15/2006	PAID ON PRINCIPAL		48,462	48,462	47,822	47,488	0	975	0	975	0	48,462	0	0	0	484	01/15/2032	1.....
36201A XN 3	GNMA PASS TH #00577685 6.000	...	06/15/2006	PAID ON PRINCIPAL		326,071	326,071	332,388	337,361	0	(11,290)	0	(11,290)	0	326,071	0	0	0	3,991	10/15/2032	1.....
36201A 3T 3	GNMA PASS TH #00577810 6.000	...	06/15/2006	PAID ON PRINCIPAL		175,672	175,672	172,433	171,734	0	3,938	0	3,938	0	175,672	0	0	0	1,732	01/15/2032	1.....
36201B RQ 1	GNMA PASS TH #00578395 6.000	...	06/15/2006	PAID ON PRINCIPAL		714,754	714,754	724,767	730,681	0	(15,927)	0	(15,927)	0	714,754	0	0	0	7,155	10/15/2032	1.....
36201B RT 5	GNMA PASS TH #00578398 6.000	...	06/15/2006	PAID ON PRINCIPAL		295,471	295,471	301,196	305,578	0	(10,106)	0	(10,106)	0	295,471	0	0	0	3,296	10/15/2032	1.....
36201C JW 5	GNMA PASS TH #00579077 6.000	...	06/15/2006	PAID ON PRINCIPAL		90,743	90,743	89,410	89,029	0	1,714	0	1,714	0	90,743	0	0	0	1,039	12/15/2031	1.....
36201C KF 0	GNMA PASS TH #00579094 6.000	...	06/15/2006	PAID ON PRINCIPAL		130,637	130,637	128,718	128,107	0	2,530	0	2,530	0	130,637	0	0	0	1,074	12/15/2031	1.....
36201C LA 0	GNMA PASS TH #00579121 6.000	...	06/15/2006	PAID ON PRINCIPAL		272,565	272,565	268,761	267,876	0	4,689	0	4,689	0	272,565	0	0	0	2,396	01/15/2032	1.....
36201C LZ 5	GNMA PASS TH #00579144 6.000	...	06/15/2006	PAID ON PRINCIPAL		52,458	52,458	50,983	50,300	0	2,158	0	2,158	0	52,458	0	0	0	524	01/15/2032	1.....
36201C YP 3	GNMA PASS TH #00579518 6.000	...	06/15/2006	PAID ON PRINCIPAL		131,926	131,926	127,947	126,686	0	5,239	0	5,239	0	131,926	0	0	0	709	02/15/2032	1.....
36201D QS 4	GNMA PASS TH #00580165 5.000	...	06/15/2006	PAID ON PRINCIPAL		58,231	58,231	59,232	59,128	0	(898)	0	(898)	0	58,231	0	0	0	295	12/15/2017	1.....
36201D SR 4	GNMA PASS TH #00580228 4.500	...	06/15/2006	PAID ON PRINCIPAL		39,106	39,106	38,324	38,442	0	664	0	664	0	39,106	0	0	0	294	05/15/2018	1.....
36201E M7 2	GNMA PASS TH #00580982 6.000	...	06/15/2006	PAID ON PRINCIPAL		238,635	238,635	235,093	234,599	0	4,036	0	4,036	0	238,635	0	0	0	2,086	02/15/2032	1.....
36201F CW 5	GNMA PASS TH #00581585 5.000	...	06/15/2006	PAID ON PRINCIPAL		261,084	261,084	262,593	262,571	0	(1,487)	0	(1,487)	0	261,084	0	0	0	2,848	10/15/2017	1.....
36201F XP 7	GNMA PASS TH #00582186 6.000	...	06/15/2006	PAID ON PRINCIPAL		297,877	297,877	294,642	294,122	0	3,755	0	3,755	0	297,877	0	0	0	3,425	01/15/2032	1.....
36201F 5T 0	GNMA PASS TH #00582358 6.000	...	06/15/2006	PAID ON PRINCIPAL		540,092	540,092	547,658	553,897	0	(13,805)	0	(13,805)	0	540,092	0	0	0	5,168	10/15/2032	1.....
36201F 5U 7	GNMA PASS TH #00582359 6.000	...	06/15/2006	PAID ON PRINCIPAL		973,824	973,824	987,466	992,746	0	(18,922)	0	(18,922)	0	973,824	0	0	0	10,734	10/15/2032	1.....
36201G TK 1	GNMA PASS TH #00582954 6.000	...	06/15/2006	PAID ON PRINCIPAL		147,302	147,302	146,554	146,393	0	909	0	909	0	147,302	0	0	0	1,474	02/15/2032	1.....
36201H 2U 6	GNMA PASS TH #00584087 6.000	...	06/15/2006	PAID ON PRINCIPAL		175,708	175,708	179,112	181,490	0	(5,782)	0	(5,782)	0	175,708	0	0	0	2,110	10/15/2032	1.....
36201H 2W 2	GNMA PASS TH #00584089 6.000	...	06/15/2006	PAID ON PRINCIPAL		213,793	213,793	217,936	219,140	0	(5,347)	0	(5,347)	0	213,793	0	0	0	1,129	10/15/2032	1.....
36201L 2X 1	GNMA PASS TH #00586790 4.500	...	06/15/2006	PAID ON PRINCIPAL		2,008	2,008	2,019	2,030	0	(22)	0	(22)	0	2,008	0	0	0	15	07/15/2033	1.....
36201M FN 7	GNMA PASS TH #00587073 6.000	...	06/15/2006	PAID ON PRINCIPAL		169,734	169,734	168,561	168,329	0	1,406	0	1,406	0	169,734	0	0	0	1,492	05/15/2032	1.....
36201M FT 3	GNMA PASS TH #00587334 5.000	...	06/15/2006	PAID ON PRINCIPAL		167,979	167,979	169,842	169,743	0	(1,764)	0	(1,764)	0	167,979	0	0	0	1,402	10/15/2017	1.....
36201M PW 6	GNMA PASS TH #00587337 5.000	...	06/15/2006	PAID ON PRINCIPAL		5,801	5,801	5,865	5,864	0	(63)	0	(63)	0	5,801	0	0	0	49	10/15/2017	1.....
36201M 6K 3	GNMA PASS TH #00587774 5.000	...	06/15/2006	PAID ON PRINCIPAL		148,216	148,216	150,323	149,910	0	(1,694)	0	(1,694)	0	148,216	0	0	0	998	12/15/2017	1.....
36201N LN 8	GNMA PASS TH #00588133 5.000	...	06/15/2006	PAID ON PRINCIPAL		22,270	22,270	22,652	22,681	0	(411)	0	(411)	0	22,270	0	0	0	184	12/15/2017	1.....
36201N MA 9	GNMA PASS TH #00588179 6.000	...	06/15/2006	PAID ON PRINCIPAL		265,955	265,955	276,718	279,247	0	(13,292)	0	(13,292)	0	265,955	0	0	0	3,031	01/15/2033	1.....
36201P 5N 1	GNMA PASS TH #00589553 5.000	...	06/15/2006	PAID ON PRINCIPAL		610,205	610,205	621,074	619,801	0	(9,596)	0	(9,596)	0	610,205	0	0	0	4,688	12/15/2017	1.....
36201S XE 4	GNMA PASS TH #00592077 5.000	...	06/15/2006	PAID ON PRINCIPAL		188,525	188,525	188,378	188,423	0	102	0	102	0	188,525	0	0	0	1,333	08/15/2033	1.....
36201V AE 2	GNMA PASS TH #00594105 4.500	...	06/15/2006	PAID ON PRINCIPAL		820,053	820,053	776,535	778,997	0	41,056	0	41,056	0	820,053	0	0	0	7,896	09/15/2033	1.....
36201V AF 9	GNMA PASS TH #00594106 4.500	...	06/15/2006	PAID ON PRINCIPAL		209,246	209,246	198,326	198,491	0	10,755	0	10,755	0	209,246	0	0	0	1,675	09/15/2033	1.....
36201V A6 9	GNMA PASS TH #00594129 4.000	...	06/15/2006	PAID ON PRINCIPAL		189,811	189,811	185,244	185,897	0	3,914	0	3,914	0	189,811	0	0	0	1,630	10/15/2018	1.....
36201V B4 3	GNMA PASS TH #00594159 4.000	...	06/15/2006	PAID ON PRINCIPAL		128,395	128,395	125,305	125,680	0	2,715	0	2,715	0	128,395	0	0	0	1,103	10/15/2018	1.....
36201V VN 9	GNMA PASS TH #00594721 4.500	...	06/15/2006	PAID ON PRINCIPAL		88,903	88,903	89,598	89,588	0	(685)	0	(685)	0	88,903	0	0	0	946	07/15/2033	1.....
36200A BA 6	GNMA PASS TH #00595033 6.000	...	06/15/2006	PAID ON PRINCIPAL		239,371	239,371	244,009	247,839	0	(8,468)	0	(8,468)	0	239,371	0	0	0	2,395	10/15/2032	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	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)
36200A HD 4	GNMA PASS TH #00595228 5.000		06/15/2006	PAID ON PRINCIPAL		20,703	20,703	21,059	21,067	0	(364)	0	(364)	0	20,703	0	0	0	171	12/15/2017	1
36200A HG 7	GNMA PASS TH #00595231 5.000		06/15/2006	PAID ON PRINCIPAL		366,002	366,002	372,292	372,188	0	(6,186)	0	(6,186)	0	366,002	0	0	0	2,496	12/15/2017	1
36200A RE 1	GNMA PASS TH #00595485 5.000		06/15/2006	PAID ON PRINCIPAL		17,614	17,614	17,917	17,927	0	(312)	0	(312)	0	17,614	0	0	0	150	12/15/2017	1
36200D 3B 7	GNMA PASS TH #00598494 5.000		06/15/2006	PAID ON PRINCIPAL		322,364	322,364	326,947	326,463	0	(4,099)	0	(4,099)	0	322,364	0	0	0	2,643	12/15/2017	1
36200E BQ 3	GNMA PASS TH #00598647 5.500		06/15/2006	PAID ON PRINCIPAL		441,584	441,584	451,551	455,382	0	(13,798)	0	(13,798)	0	441,584	0	0	0	4,233	04/15/2033	1
36200E B6 7	GNMA PASS TH #00598661 5.000		06/15/2006	PAID ON PRINCIPAL		502,940	502,940	511,611	511,947	0	(9,007)	0	(9,007)	0	502,940	0	0	0	3,720	05/15/2033	1
36200E CQ 2	GNMA PASS TH #00598679 5.500		06/15/2006	PAID ON PRINCIPAL		100,283	100,283	102,719	103,154	0	(2,872)	0	(2,872)	0	100,283	0	0	0	891	05/15/2033	1
36200E DL 2	GNMA PASS TH #00598707 5.000		06/15/2006	PAID ON PRINCIPAL		135,193	135,193	135,304	135,335	0	(142)	0	(142)	0	135,193	0	0	0	1,240	07/15/2033	1
36200E D5 7	GNMA PASS TH #00598724 4.500		06/15/2006	PAID ON PRINCIPAL		750,095	750,095	755,838	755,702	0	(5,607)	0	(5,607)	0	750,095	0	0	0	5,833	07/15/2033	1
36200M QW 6	GNMA PASS TH #00604469 4.500		06/15/2006	PAID ON PRINCIPAL		499,311	499,311	460,774	460,393	0	38,918	0	38,918	0	499,311	0	0	0	3,776	07/15/2033	1
36200M RT 2	GNMA PASS TH #00604498 4.500		06/15/2006	PAID ON PRINCIPAL		263,008	263,008	264,117	264,184	0	(1,176)	0	(1,176)	0	263,008	0	0	0	2,130	07/15/2033	1
36200M SE 4	GNMA PASS TH #00604517 4.500		06/15/2006	PAID ON PRINCIPAL		14,657	14,657	14,364	14,392	0	265	0	265	0	14,657	0	0	0	110	08/15/2018	1
36200M SP 9	GNMA PASS TH #00604526 4.000		06/15/2006	PAID ON PRINCIPAL		443,211	443,211	432,269	433,325	0	9,886	0	9,886	0	443,211	0	0	0	2,934	08/15/2018	1
36200M TR 4	GNMA PASS TH #00604560 4.500		06/15/2006	PAID ON PRINCIPAL		1,666,393	1,666,393	1,667,747	1,667,618	0	(1,225)	0	(1,225)	0	1,666,393	0	0	0	12,256	08/15/2018	1
36200M T7 8	GNMA PASS TH #00604574 4.500		06/15/2006	PAID ON PRINCIPAL		549,349	549,349	546,259	546,342	0	3,007	0	3,007	0	549,349	0	0	0	4,196	08/15/2033	1
36200M VM 2	GNMA PASS TH #00604620 4.500		06/15/2006	PAID ON PRINCIPAL		481,585	481,585	455,456	455,357	0	26,228	0	26,228	0	481,585	0	0	0	3,897	09/15/2033	1
36200M WA 7	GNMA PASS TH #00604641 4.500		06/15/2006	PAID ON PRINCIPAL		160,826	160,826	151,438	151,310	0	9,516	0	9,516	0	160,826	0	0	0	1,306	09/15/2033	1
36200M 3K 7	GNMA PASS TH #00604802 4.500		06/15/2006	PAID ON PRINCIPAL		307,586	307,586	291,293	291,549	0	16,037	0	16,037	0	307,586	0	0	0	3,319	11/15/2033	1
36200N RJ 2	GNMA PASS TH #00605389 5.000		06/15/2006	PAID ON PRINCIPAL		552,678	552,678	546,028	545,765	0	6,913	0	6,913	0	552,678	0	0	0	5,107	04/15/2034	1
36202S X8 6	GNMA PASS TH #00608303 4.500		06/15/2006	PAID ON PRINCIPAL		241,226	241,226	242,357	242,177	0	(951)	0	(951)	0	241,226	0	0	0	1,973	10/15/2018	1
36202U 5J 8	GNMA PASS TH #00610249 4.500		06/15/2006	PAID ON PRINCIPAL		95,432	95,432	94,239	94,393	0	1,039	0	1,039	0	95,432	0	0	0	714	07/15/2018	1
36202V VT 5	GNMA PASS TH #00610926 4.500		06/15/2006	PAID ON PRINCIPAL		2,624	2,624	2,639	2,638	0	(15)	0	(15)	0	2,624	0	0	0	20	07/15/2033	1
36290N 6C 1	GNMA PASS TH #00613867 4.500		06/15/2006	PAID ON PRINCIPAL		282,191	282,191	283,514	283,551	0	(1,360)	0	(1,360)	0	282,191	0	0	0	2,142	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #00614395 4.500		06/15/2006	PAID ON PRINCIPAL		194,684	194,684	193,589	193,709	0	975	0	975	0	194,684	0	0	0	1,722	07/15/2018	1
36290R QZ 9	GNMA PASS TH #00615272 4.500		06/15/2006	PAID ON PRINCIPAL		123,329	123,329	124,254	124,204	0	(876)	0	(876)	0	123,329	0	0	0	771	07/15/2033	1
36290R Q2 2	GNMA PASS TH #00615273 4.500		06/15/2006	PAID ON PRINCIPAL		398,237	398,237	401,224	401,157	0	(2,920)	0	(2,920)	0	398,237	0	0	0	2,683	07/15/2033	1
36290R TT 0	GNMA PASS TH #00615362 4.500		06/15/2006	PAID ON PRINCIPAL		110,760	110,760	109,375	109,524	0	1,236	0	1,236	0	110,760	0	0	0	823	07/15/2018	1
36290R T4 5	GNMA PASS TH #00615371 4.500		06/15/2006	PAID ON PRINCIPAL		121,218	121,218	121,919	121,937	0	(719)	0	(719)	0	121,218	0	0	0	737	07/15/2033	1
36290R YE 7	GNMA PASS TH #00615509 4.500		06/15/2006	PAID ON PRINCIPAL		574,248	574,248	530,731	530,967	0	43,280	0	43,280	0	574,248	0	0	0	4,272	08/15/2033	1
36290R YM 9	GNMA PASS TH #00615516 4.500		06/15/2006	PAID ON PRINCIPAL		138,653	138,653	131,287	131,403	0	7,250	0	7,250	0	138,653	0	0	0	946	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #00615545 4.500		06/15/2006	PAID ON PRINCIPAL		363,283	363,283	339,719	337,681	0	25,602	0	25,602	0	363,283	0	0	0	3,115	09/15/2033	1
36290R 4E 6	GNMA PASS TH #00615639 4.500		06/15/2006	PAID ON PRINCIPAL		110,194	110,194	104,177	104,108	0	6,086	0	6,086	0	110,194	0	0	0	862	09/15/2033	1
36290R 5Y 9	GNMA PASS TH #00615645 4.500		06/15/2006	PAID ON PRINCIPAL		13,768	13,768	12,734	12,783	0	985	0	985	0	13,768	0	0	0	103	09/15/2033	1
36290S BW 0	GNMA PASS TH #00615753 4.500		06/15/2006	PAID ON PRINCIPAL		187,204	187,204	183,460	183,909	0	3,295	0	3,295	0	187,204	0	0	0	1,391	08/15/2018	1
36290X JW 1	GNMA PASS TH #00620477 4.500		06/15/2006	PAID ON PRINCIPAL		7,039	7,039	6,683	6,680	0	359	0	359	0	7,039	0	0	0	53	08/15/2033	1
36290X PJ 3	GNMA PASS TH #00620625 4.500		06/15/2006	PAID ON PRINCIPAL		307,935	307,935	292,346	293,402	0	14,533	0	14,533	0	307,935	0	0	0	2,298	09/15/2033	1
36290X QX 1	GNMA PASS TH #00620670 4.500		06/15/2006	PAID ON PRINCIPAL		9,868	9,868	9,343	9,281	0	586	0	586	0	9,868	0	0	0	74	09/15/2033	1
36290X 4B 3	GNMA PASS TH #00621018 4.500		06/15/2006	PAID ON PRINCIPAL		224,301	224,301	225,983	225,869	0	(1,568)	0	(1,568)	0	224,301	0	0	0	1,466	10/15/2018	1
36291A D6 3	GNMA PASS TH #00622125 4.500		06/15/2006	PAID ON PRINCIPAL		490,551	490,551	494,077	493,602	0	(3,051)	0	(3,051)	0	490,551	0	0	0	4,028	10/15/2018	1
36291Q BW 3	GNMA PASS TH #00634653 5.000		06/15/2006	PAID ON PRINCIPAL		563,530	563,530	572,738	572,521	0	(8,991)	0	(8,991)	0	563,530	0	0	0	5,026	12/15/2034	1
36291R RF 1	GNMA PASS TH #00635986 5.000		06/15/2006	PAID ON PRINCIPAL		179,817	179,817	182,755	182,566	0	(2,749)	0	(2,749)	0	179,817	0	0	0	816	12/15/2034	1
36291R 2G 6	GNMA PASS TH #00636275 5.000		06/15/2006	PAID ON PRINCIPAL		33,510	33,510	33,106	33,120	0	389	0	389	0	33,510	0	0	0	172	03/15/2035	1
36291S VW 7	GNMA PASS TH #00637029 5.000		06/15/2006	PAID ON PRINCIPAL		203,938	203,938	207,271	207,345	0	(3,406)	0	(3,406)	0	203,938	0	0	0	1,692	12/15/2034	1
36292F S2 4	GNMA PASS TH #00647737 5.000		06/15/2006	PAID ON PRINCIPAL		167,689	167,689	165,750	165,750	0	1,939	0	1,939	0	167,689	0	0	0	1,367	08/15/2035	1
36292H S6 1	GNMA PASS TH #00649541 5.000		06/15/2006	PAID ON PRINCIPAL		29,180	29,180	28,843	28,843	0	337	0	337	0	29,180	0	0	0	242	11/15/2035	1
36225A TG 5	GNMA PASS TH #00780551 7.500		06/15/2006	PAID ON PRINCIPAL		20,056	20,056	20,555	20,473	0	(417)	0	(417)	0	20,056	0	0	0	309	04/15/2027	1
36225A YM 6	GNMA PASS TH #00780716 7.500		06/15/2006	PAID ON PRINCIPAL		28,811	28,811	29,529	29,481	0	(670)	0	(670)	0	28,811	0	0	0	315	02/15/2028	1
36225B ZL 1	GNMA PASS TH #00781679 4.000		06/15/2006	PAID ON PRINCIPAL		310,290	310,290	302,824	303,267	0	7,023	0	7,023	0	310,290	0	0	0	2,472	12/15/2018	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	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	Foreign	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)
36241K BF 4	GNMA PASS TH #00781838 8.000		06/15/2006	PAID ON PRINCIPAL		346,295	346,295	377,832	371,548	0	(25,252)	0	(25,252)	0	346,295	0	0	0	4,492	12/15/2034	1
36241K BG 2	GNMA PASS TH #00781839 8.000		06/15/2006	PAID ON PRINCIPAL		476,002	476,002	515,258	505,206	0	(29,204)	0	(29,204)	0	476,002	0	0	0	6,481	06/15/2025	1
36241K BL 1	GNMA PASS TH #00781843 6.500		06/15/2006	PAID ON PRINCIPAL		339,995	339,995	358,602	359,573	0	(19,578)	0	(19,578)	0	339,995	0	0	0	3,228	11/15/2028	1
36241K BM 9	GNMA PASS TH #00781844 6.500		06/15/2006	PAID ON PRINCIPAL		3,270,463	3,270,463	3,443,440	3,467,356	0	(196,893)	0	(196,893)	0	3,270,463	0	0	0	35,100	03/15/2032	1
36241K CT 3	GNMA PASS TH #00781882 7.500		06/15/2006	PAID ON PRINCIPAL		408,311	408,311	437,395	433,339	0	(25,028)	0	(25,028)	0	408,311	0	0	0	5,489	03/15/2035	1
36241K CU 0	GNMA PASS TH #00781883 7.500		06/15/2006	PAID ON PRINCIPAL		483,656	483,656	518,025	512,865	0	(29,209)	0	(29,209)	0	483,656	0	0	0	5,705	03/15/2035	1
36241K CV 8	GNMA PASS TH #00781884 7.500		06/15/2006	PAID ON PRINCIPAL		349,813	349,813	374,765	372,212	0	(22,399)	0	(22,399)	0	349,813	0	0	0	4,117	03/15/2035	1
36241K DH 8	GNMA PASS TH #00781904 5.000		06/15/2006	PAID ON PRINCIPAL		943,013	943,013	928,086	928,086	0	14,927	0	14,927	0	943,013	0	0	0	7,502	04/15/2035	1
36205R 4U 8	GNMA PASS TH #39873506 8.500		06/15/2006	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	06/15/2026	1
0399999	Total - Bonds - U.S. Government					119,072,162	126,330,104	120,778,898	120,947,581	0	380,717	0	380,717	0	121,328,297	0	(2,256,135)	(2,256,135)	1,445,694	XXX	XXX
Bonds - All Other Government																					
135087 XU 3	CANADA TREASURY BONDS 3.000	C	06/01/2006	MATURED		2,000,000	2,000,000	1,992,856	1,997,800	0	2,200	0	2,200	0	2,000,000	0	0	0	30,000	06/01/2006	1FE
040114 GM 6	ARGENTINA REPUBLIC OF ---	F	05/25/2006	J P MORGAN CHASE SECURI		275,964	2,967,359	144,659	144,659	0	4,972	0	4,972	0	149,631	0	126,333	126,333	0	12/15/2035	6*
040114 GP 9	ARGENTINA REPUBLIC OF 8.280	F	11/29/2006	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	12,686	12/31/2033	4FE
GG7178 63 3	AUSTRALIAN GOVERNMENT 6.750	D	04/06/2006	COMMONWEALTH BANK OF A		883,700	877,740	829,918	893,228	0	(4,117)	0	(4,117)	(94,075)	795,036	91,554	(2,890)	88,664	24,059	11/15/2006	1FE
105756 AK 6	BRAZIL (REPUBLIC OF) 12.750	F	03/29/2006	J P MORGAN CHASE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	6,354	01/15/2020	3FE
EC2816 67 5	ECUADOR (REPUBLIC OF) 12.000	F	05/19/2006	REDEEMED		1,018,240	1,018,240	997,568	998,898	0	1,195	0	1,195	0	1,000,093	0	18,147	18,147	61,094	11/15/2012	5FE
Q67294 KA 7	NEW SOUTH WALES TREASU 6.500	D	05/01/2006	MATURED		9,132,000	9,132,000	8,154,575	8,816,917	0	(14,414)	0	(14,414)	(2,165,796)	6,636,708	2,495,292	0	2,495,292	296,790	05/01/2006	1FE
718286 AN 7	PHILIPPINES (REPUBLIC 9.875	F	03/29/2006	MORGAN STANLEY DEAN WI		0	0	0	0	0	0	0	0	0	0	0	0	0	5,409	03/16/2010	3FE
ED3184 96 4	UK GILT TREASURY (GBP) 4.500	D	04/24/2006	RBC DOMINION GLOBAL MAR		1,381,645	1,381,314	1,397,912	1,334,364	0	(1,069)	0	(1,069)	62,173	1,395,468	(11,201)	(2,622)	(13,823)	8,614	03/07/2007	1FE
593048 AX 9	UNITED MEXICAN STATES 11.500	F	03/29/2006	UBS AG		0	0	0	0	0	0	0	0	0	0	0	0	0	74,060	05/15/2026	2FE
91086Q AU 2	UNITED MEXICAN STATES 5.625	F	04/03/2006	LEHMAN BROTHERS		1,931,660	2,000,000	1,982,420	1,982,420	0	40	0	40	0	1,982,460	0	(50,800)	(50,800)	8,125	01/15/2017	2FE
922646 AS 3	VENEZUELA (REPUBLIC OF 9.250	F	03/29/2006	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	1,619	09/15/2027	4FE
13509P AA 1	CANADA HOUSING TRUST 5.527	C	06/15/2006	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	276,350	06/15/2006	1FE
1099999	Total - Bonds - All Other Government					26,623,209	29,376,653	25,499,908	26,168,286	0	(11,193)	0	(11,193)	(2,197,698)	23,959,395	2,575,645	88,169	2,663,814	805,161	XXX	XXX
Bonds - States, Territories and Possessions																					
20772E RE 5	CONNECTICUT GENERAL OB 5.500		05/15/2006	REDEEMED		4,040,000	4,000,000	3,845,620	4,024,460	0	15,540	0	15,540	0	4,040,000	0	0	0	110,000	05/15/2014	1FE
20772E RF 2	CONNECTICUT GENERAL OB 5.500		05/15/2006	REDEEMED		7,054,850	6,985,000	6,709,014	7,026,680	0	28,171	0	28,171	0	7,054,850	0	0	0	192,088	05/15/2015	1FE
341420 ZZ 9	FLORIDA STATE BD OF ED 7.250		06/01/2006	REDEEMED		370,000	370,000	337,921	358,475	0	958	0	958	0	359,433	0	10,567	10,567	13,413	06/01/2010	1
341422 CR 2	FLORIDA STATE BD OF ED 5.650		06/01/2006	REDEEMED		3,535,000	3,500,000	3,500,000	3,524,955	0	10,045	0	10,045	0	3,535,000	0	0	0	98,875	06/01/2013	1FE
341422 CT 8	FLORIDA STATE BD OF ED 5.700		06/01/2006	REDEEMED		3,535,000	3,500,000	3,479,700	3,521,035	0	13,965	0	13,965	0	3,535,000	0	0	0	99,750	06/01/2015	1FE
641459 NA 6	NEVADA GO LMT TAX S96B 6.050		05/15/2006	REDEEMED		106,050	105,000	105,000	105,528	0	522	0	522	0	106,050	0	0	0	3,176	05/15/2016	1FE
658256 PB 2	NORTH CAROLINA GENERAL 5.000		05/24/2006	CITIGROUP GLOBAL MARKET		16,019,400	15,000,000	16,695,300	16,446,000	0	(85,500)	0	(85,500)	0	16,360,500	0	(341,100)	(341,100)	435,417	05/01/2012	1FE
68607F BF 6	OREGON G O VETERANS WE 5.850		04/01/2006	REDEEMED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,024	10/01/2015	1FE
709141 V5 1	PENNSYLVANIA G O REF T 5.250		05/31/2006	MORGAN STANLEY DEAN WI		26,977,981	24,870,000	28,069,028	27,774,567	0	(123,355)	0	(123,355)	0	27,651,212	0	(673,231)	(673,231)	558,539	07/01/2014	1FE
977056 EW 6	WISCONSIN GENERAL OBLI 5.000		05/01/2006	REDEEMED		8,160,000	8,160,000	7,665,659	7,869,714	0	290,286	0	290,286	0	8,160,000	0	0	0	204,000	05/01/2014	1FE
977056 EX 4	WISCONSIN GENERAL OBLI 5.000		05/01/2006	REDEEMED		5,330,000	5,330,000	5,089,113	5,182,387	0	147,613	0	147,613	0	5,330,000	0	0	0	133,250	05/01/2015	1FE
977056 CQ 1	WISCONSIN GENERAL OBLI 5.250		05/01/2006	REDEEMED		5,815,000	5,815,000	5,418,591	5,768,713	0	46,287	0	46,287	0	5,815,000	0	0	0	152,644	05/01/2016	1FE
642866 EM 5	NEW BRUNSWICK (PROVINC 7.750	C	06/19/2006	MATURED		500,000	500,000	499,688	499,845	0	155	0	155	0	500,000	0	0	0	19,375	06/19/2006	1FE
1799999	Total - Bonds - States, Territories & Possessions					81,478,281	78,170,000	81,449,635	82,137,358	0	344,687	0	344,687	0	82,482,045	0	(1,003,764)	(1,003,764)	2,021,549	XXX	XXX
Bonds - Political Subdivisions of States																					
131393 FZ 8	CALUMET CITY CORP PURP 5.350		04/11/2006	REDEEMED		850,000	850,000	861,815	850,000	0	0	0	0	0	850,000	0	0	0	12,632	01/01/2017	1FE
309555 DC 1	FARMERS BRANCH-CARROLL 7.000		04/01/2006	MATURED		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	6,300	04/01/2006	1
360064 LU 1	FULTON CO SCHOOL DIST 6.300		05/01/2006	MATURED		1,925,000	1,925,000	1,898,012	1,923,537	0	1,463	0	1,463	0	1,925,000	0	0	0	60,638	05/01/2006	1FE
414911 EE 3	HARRIS CO MUD 119 WW & 6.875		05/01/2006	MATURED		100,000	100,000	98,214	98,214	99,922	78	0	100,000	0	100,000	0	0	0	3,438	05/01/2006	6*
528828 JN 7	LEWISVILLE ISD GO S200 1.000		06/06/2006	MERRILL LYNCH CAPITAL MA		7,055,000	7,055,000	7,055,000	7,055,000	0	0	0	0	0	7,055,000	0	0	0	73,482	08/15/2008	1FE
549429 BC 1	LUCE CO BLDG AUTH GO S 7.250		05/01/2006	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,625	05/01/2006	2
592013 ZG 4	MET GOVT NASHVILLE DAV 5.750		05/15/2006	REDEEMED		2,418,950	2,395,000	2,369,326	2,380,630	0	766	0	766	0	2,381,396	0	37,554	37,554	68,856	05/15/2013	1FE

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	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)
592013 ZH 2	MET GOVT NASHVILLE DAV 5.750		05/15/2006	REDEEMED		2,555,300	2,530,000	2,488,230	2,505,004	0	1,063	0	1,063	0	2,506,066	0	49,234	49,234	72,738	05/15/2014	1FE
592013 ZJ 8	MET GOVT NASHVILLE DAV 5.750		05/15/2006	REDEEMED		1,696,800	1,680,000	1,642,066	1,655,976	0	857	0	857	0	1,656,833	0	39,967	39,967	48,300	05/15/2015	1FE
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300		04/01/2006	REDEEMED		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	5,040	04/01/2013	1
40649C FS 0	HALTON REGIONAL MUNICI 8.875	C	05/11/2006	MATURED		1,000,000	1,000,000	1,048,110	1,002,020	0	(2,020)	0	(2,020)	0	1,000,000	0	0	0	44,375	05/11/2006	1FE
891245 6U 1	METROPOLITAN TORONTO (7.850)	C	06/28/2006	MATURED		4,750,000	4,750,000	4,746,679	4,749,478	0	523	0	523	0	4,750,000	0	0	0	186,438	06/28/2006	1FE
2499999	Total - Bonds - Political Subdivisions					22,791,050	22,725,000	22,647,450	22,561,644	99,922	2,729	0	102,651	0	22,664,295	0	126,755	126,755	585,860	XXX	XXX

Bonds - Special Revenue and Special Assessment

08527N BA 3	BERNALILLO CO GROSS RE 5.750		04/01/2006	REDEEMED		1,625,000	1,625,000	1,607,629	1,623,993	0	1,008	0	1,008	0	1,625,000	0	0	0	46,719	04/01/2013	1
08527N BB 1	BERNALILLO CO GROSS RE 5.750		04/01/2006	REDEEMED		1,720,000	1,720,000	1,691,672	1,718,538	0	1,462	0	1,462	0	1,720,000	0	0	0	49,450	04/01/2014	1
08527N BC 9	BERNALILLO CO GROSS RE 5.750		04/01/2006	REDEEMED		1,500,000	1,500,000	1,474,515	1,498,695	0	1,305	0	1,305	0	1,500,000	0	0	0	43,125	04/01/2015	1
091617 EB 2	BISMARCK PUB SCH DIST 6.100		05/01/2006	MATURED		50,000	50,000	50,707	0	50,005	(5)	0	50,000	0	50,000	0	0	0	1,525	05/01/2006	6*
207757 WS 0	CONNECTICUT SPEC TAX O 5.700		06/01/2006	REDEEMED		4,999,500	4,950,000	5,016,924	4,998,956	0	545	0	545	0	4,999,500	0	0	0	141,075	06/01/2012	1FE
235037 A3 2	DALLAS-FORT WORTH REG 5.625		05/01/2006	REDEEMED		15,990,000	15,990,000	15,494,620	15,605,900	0	384,100	0	384,100	0	15,990,000	0	0	0	449,719	11/01/2015	1FE
276515 PK 3	EASTERN ILLINOIS UNIV 7.375		04/01/2006	MATURED		90,000	90,000	91,454	89,996	0	4	0	4	0	90,000	0	0	0	3,319	04/01/2006	1
302011 BP 5	EXETER TWSP BERKS CO S 6.500		04/01/2006	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,300	04/01/2008	1
346324 BD 7	FORKS WATER & SEW REV 7.750		06/01/2006	MATURED		40,000	40,000	40,153	40,000	0	0	0	0	0	40,000	0	0	0	1,550	06/01/2006	2
44042R AH 1	HORIZON HOSP SYS AUTH 6.050		05/15/2006	REDEEMED		693,600	680,000	672,024	678,586	0	394	0	394	0	678,980	0	14,620	14,620	20,570	05/15/2007	1FE
455398 EU 7	INDIANAPOLIS GAS UTILI 7.000		06/01/2006	REDEEMED		165,000	165,000	152,668	162,339	0	437	0	437	0	162,776	0	2,224	2,224	5,775	06/01/2008	1
511525 FS 1	LAKEHAVEN SEWER DIST R 6.600		06/01/2006	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	8,250	06/01/2006	1FE
569122 BL 7	MARION CO HOSP (SPRING 6.375		05/15/2006	REDEEMED		510,000	500,000	535,000	511,240	0	(1,240)	0	(1,240)	0	510,000	0	0	0	15,938	05/15/2011	1FE
57604P MZ 4	MASSACHUSETTS WTR P-FL 1.140		06/06/2006	MERRILL LYNCH CAPITAL MA		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	28,904	08/01/2011	1FE
597503 BV 2	MIDLAND CO HOSP DIST S		06/01/2006	REDEEMED		517,751	560,000	323,926	515,725	0	12,629	0	12,629	0	528,355	0	(10,603)	(10,603)	0	06/01/2007	1FE
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2006	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,905	06/15/2017	1
630429 EH 7	NAPERVILLE ELECTRIC RE 5.700		05/01/2006	REDEEMED		1,440,000	1,440,000	1,438,200	1,439,568	0	432	0	432	0	1,440,000	0	0	0	41,040	05/01/2012	1FE
630429 EM 6	NAPERVILLE ELECTRIC RE 5.850		05/01/2006	REDEEMED		5,980,000	5,980,000	5,944,718	5,976,771	0	3,229	0	3,229	0	5,980,000	0	0	0	174,915	05/01/2016	1
721007 AQ 5	PIGEON CREEK SAN AUTH 7.000		05/15/2006	REDEEMED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,861	05/01/2012	1
745270 HG 6	PUERTO RICO HSG FIN RE 7.500		06/26/2006	REDEEMED		330,000	330,000	354,090	330,000	0	0	0	0	0	330,000	0	0	0	17,828	10/01/2015	2FE
819217 AT 7	SHALER AREA SCH DIST A 6.250		04/15/2006	REDEEMED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,031	04/15/2008	1
826537 CG 5	SIESTA KEY UTIL AUTH R 6.900		06/23/2006	REDEEMED		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	13,846	07/01/2006	2FE
867689 AM 3	SUNRISE WATER GAS & SE 6.350		04/01/2006	REDEEMED		40,000	40,000	40,805	40,092	0	(8)	0	(8)	0	40,084	0	(84)	(84)	1,270	10/01/2007	1
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		06/27/2006	REDEEMED		53,318	53,318	53,918	53,596	0	(15)	0	(15)	0	53,581	0	(263)	(263)	558	12/01/2013	1
915137 BX 7	TEXAS UNIV REF FING SY 5.250		05/10/2006	RBC DAIN RAUSCHER INC		10,418,363	9,750,000	10,905,278	10,810,898	0	(39,293)	0	(39,293)	0	10,771,605	0	(353,243)	(353,243)	127,969	08/15/2017	1FE
887736 BQ 8	TIOGA CO IDA GUAR BROA 6.400		05/01/2006	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,400	05/01/2007	1
889251 BJ 2	TOLEDO LUCAS CNTY PORT 5.100		05/15/2006	REDEEMED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,550	05/15/2012	2FE
896566 AR 7	TRINITY RIVER AUTH LIV 6.750		04/15/2006	REDEEMED		1,000,000	1,000,000	945,000	995,980	0	920	0	920	0	996,900	0	3,100	3,100	33,750	10/15/2007	1FE
899647 AN 1	TULSA INTL ARPT GEN RE 6.400		06/01/2006	MATURED		375,000	375,000	373,245	374,846	0	154	0	154	0	375,000	0	0	0	12,000	06/01/2006	1
914811 EG 5	UNIV OF PUERTO RICO UN 5.500		06/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	688	06/01/2012	2FE
911760 ME 3	VENDE 1999-1 2D CMO 6.500		06/15/2006	PAID ON PRINCIPAL		499,475	499,475	492,061	496,196	0	3,279	0	3,279	0	499,475	0	0	0	5,362	12/15/2026	1
911760 RN 8	VENDE 2002-1 2H CMO 6.500		06/23/2006	PAID ON PRINCIPAL		66,314	66,314	67,692	66,703	0	(388)	0	(388)	0	66,314	0	0	0	1,078	11/15/2027	1
954217 AC 9	WEST MANHEIM TWSP AUTH 6.000		04/10/2006	REDEEMED		80,000	80,000	62,328	73,098	0	253	0	253	0	73,350	0	6,650	6,650	1,720	12/01/2011	2FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2006	REDEEMED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,080	11/15/2017	1
958366 TX 4	WESTERN ILLINOIS UNIV 7.400		04/01/2006	REDEEMED		55,000	55,000	56,375	55,284	0	(11)	0	(11)	0	55,273	0	(273)	(273)	2,035	04/01/2009	1
977123 VG 0	WISCONSIN TRANSN REV S 5.000		05/17/2006	RBC DAIN RAUSCHER INC		5,771,641	5,465,000	5,880,613	5,873,727	0	(14,209)	0	(14,209)	0	5,859,518	0	(87,877)	(87,877)	107,023	07/01/2017	1FE
01030N YW 5	ALABAMA HSG FIN AUTH S 5.650		04/01/2006	REDEEMED		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,554	10/01/2014	1FE
088379 NS 7	BEXAR CO HSG FIN CORP 5.125		06/15/2006	REDEEMED		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,178	12/15/2021	1FE
199902 BV 8	COMANCHE CO HOME FIN M 6.000		05/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	750	11/01/2013	1FE
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		8,729	8,729	8,593	8,620	0	109	0	109	0	8,729	0	0	0	130	09/15/2025	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		733	733	735	736	0	(4)	0	(4)	0	733	0	0	0	9	12/15/2029	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2006	PAID ON PRINCIPAL		34,418	34,418	32,138	32,590	0	1,829	0	1,829	0	34,418						

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator (a)
3128FA BK 2	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		7,946	7,946	7,420	7,572	0	374	0	374	0	7,946	0	0	0	86	04/15/2026	1
3128GW US 5	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		155,289	155,289	155,386	155,560	0	(271)	0	(271)	0	155,289	0	0	0	1,457	11/15/2017	1
31292G 6K 7	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		11,968	11,968	11,815	11,793	0	175	0	175	0	11,968	0	0	0	130	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU	7.500	06/15/2006	PAID ON PRINCIPAL		14,687	14,687	14,457	14,501	0	185	0	185	0	14,687	0	0	0	189	09/15/2025	1
31335K GQ 3	FHLMC GOLD PASSTHRU	7.000	06/15/2006	PAID ON PRINCIPAL		43,510	43,510	42,857	43,129	0	381	0	381	0	43,510	0	0	0	516	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		35,908	35,908	34,662	35,280	0	628	0	628	0	35,908	0	0	0	397	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU	5.000	06/15/2006	PAID ON PRINCIPAL		382,098	382,098	384,068	384,673	0	(2,575)	0	(2,575)	0	382,098	0	0	0	2,707	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		358,307	358,307	372,219	381,098	0	(22,791)	0	(22,791)	0	358,307	0	0	0	4,041	04/15/2022	1
31294J PK 8	FHLMC GOLD PASSTHRU	6.500	06/15/2006	PAID ON PRINCIPAL		98,001	98,001	94,602	96,251	0	1,750	0	1,750	0	98,001	0	0	0	1,032	04/15/2011	1
31283J QC 8	FHLMC GOLD PASSTHRU	6.000	06/15/2006	PAID ON PRINCIPAL		50,807	50,807	47,949	49,441	0	1,366	0	1,366	0	50,807	0	0	0	505	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU	7.500	06/15/2006	PAID ON PRINCIPAL		41,713	41,713	41,830	41,735	0	(22)	0	(22)	0	41,713	0	0	0	535	03/15/2011	1
31345F XK 6	FHLMC 75 DAY PASSTHRU	7.500	06/15/2006	PAID ON PRINCIPAL		681	681	675	675	0	6	0	6	0	681	0	0	0	9	08/15/2018	1
31347Q DV 8	FHLMC 75 DAY PASSTHRU	12.000	06/15/2006	PAID ON PRINCIPAL		1,894	1,894	2,043	1,938	0	(44)	0	(44)	0	1,894	0	0	0	44	11/15/2010	1
31360G 4K 6	FNMA PASS TH #00006226	11.000	06/25/2006	PAID ON PRINCIPAL		5,716	5,716	6,037	5,794	0	(78)	0	(78)	0	5,716	0	0	0	103	12/25/2015	1
31360H UK 5	FNMA PASS TH #00006886	11.000	06/25/2006	PAID ON PRINCIPAL		26,794	26,794	27,832	27,000	0	(206)	0	(206)	0	26,794	0	0	0	464	08/25/2015	1
31360J BB 2	FNMA PASS TH #00007234	11.000	06/25/2006	PAID ON PRINCIPAL		23,569	23,569	24,482	23,747	0	(178)	0	(178)	0	23,569	0	0	0	465	08/25/2011	1
31360M 4P 2	FNMA PASS TH #00010730	13.500	06/25/2006	PAID ON PRINCIPAL		116	116	121	122	0	(7)	0	(7)	0	116	0	0	0	3	12/25/2014	1
31368S RF 8	FNMA PASS TH #00198586	10.500	06/25/2006	PAID ON PRINCIPAL		2,263	2,263	2,445	2,375	0	(112)	0	(112)	0	2,263	0	0	0	40	05/25/2012	1
31371F AL 6	FNMA PASS TH #00250311	7.500	06/25/2006	PAID ON PRINCIPAL		19,674	19,674	19,849	19,726	0	(52)	0	(52)	0	19,674	0	0	0	242	08/25/2010	1
31371F BG 3	FNMA PASS TH #00250359	7.000	06/25/2006	PAID ON PRINCIPAL		5,833	5,833	5,596	5,633	0	200	0	200	0	5,833	0	0	0	59	10/25/2025	1
31371F E4 3	FNMA PASS TH #00250435	7.000	06/25/2006	PAID ON PRINCIPAL		12,837	12,837	12,637	12,711	0	126	0	126	0	12,837	0	0	0	155	01/25/2011	1
31371F E9 9	FNMA PASS TH #00250460	7.000	06/25/2006	PAID ON PRINCIPAL		35,798	35,798	34,343	34,601	0	1,196	0	1,196	0	35,798	0	0	0	462	01/25/2026	1
31371M DT 1	FNMA PASS TH #00255814	5.500	06/25/2006	PAID ON PRINCIPAL		69,172	69,172	69,156	69,163	0	8	0	8	0	69,172	0	0	0	654	08/25/2035	1
31371M HN 0	FNMA PASS TH #00255937	5.000	06/25/2006	PAID ON PRINCIPAL		255,703	255,703	255,503	255,527	0	176	0	176	0	255,703	0	0	0	2,143	10/25/2020	1
31373D EF 8	FNMA PASS TH #00290034	7.500	06/25/2006	PAID ON PRINCIPAL		127,628	127,628	125,554	126,247	0	1,380	0	1,380	0	127,628	0	0	0	813	08/25/2024	1
31373U BT 3	FNMA PASS TH #00303450	7.000	06/25/2006	PAID ON PRINCIPAL		6,395	6,395	6,136	6,169	0	226	0	226	0	6,395	0	0	0	72	08/25/2025	1
31373U QP 5	FNMA PASS TH #00303862	7.500	06/25/2006	PAID ON PRINCIPAL		53,893	53,893	54,011	53,840	0	53	0	53	0	53,893	0	0	0	591	02/25/2011	1
31375F MB 1	FNMA PASS TH #00333454	7.000	06/25/2006	PAID ON PRINCIPAL		9,619	9,619	9,228	9,290	0	329	0	329	0	9,619	0	0	0	104	02/25/2026	1
31382M ZX 5	FNMA PASS TH #00486858	7.000	06/25/2006	PAID ON PRINCIPAL		7,779	7,779	7,872	7,866	0	(87)	0	(87)	0	7,779	0	0	0	79	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #00509391	7.000	06/25/2006	PAID ON PRINCIPAL		209	209	205	205	0	4	0	4	0	209	0	0	0	2	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132	7.000	06/25/2006	PAID ON PRINCIPAL		10,740	10,740	10,569	10,546	0	194	0	194	0	10,740	0	0	0	120	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442	7.000	06/25/2006	PAID ON PRINCIPAL		582	582	590	601	0	(19)	0	(19)	0	582	0	0	0	7	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495	5.500	06/25/2006	PAID ON PRINCIPAL		76,170	76,170	77,652	78,375	0	(2,205)	0	(2,205)	0	76,170	0	0	0	571	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587	5.500	06/25/2006	PAID ON PRINCIPAL		197,016	197,016	197,816	198,201	0	(1,185)	0	(1,185)	0	197,016	0	0	0	1,713	12/25/2032	1
31402D ML 1	FNMA PASS TH #00725863	6.000	05/25/2006	VARIOUS		2,976,482	3,000,000	3,003,516	3,003,516	0	(181)	0	(181)	0	3,003,335	0	(26,853)	(26,853)	19,919	10/25/2034	1
31402R F9 5	FNMA PASS TH #00735592	5.000	06/25/2006	PAID ON PRINCIPAL		1,252,645	1,252,645	1,197,255	1,197,486	0	55,159	0	55,159	0	1,252,645	0	0	0	10,442	05/25/2034	1
31405N TV 7	FNMA PASS TH #00794464	6.000	06/25/2006	PAID ON PRINCIPAL		326,998	326,998	335,428	337,887	0	(10,889)	0	(10,889)	0	326,998	0	0	0	2,815	09/25/2034	1
31406Y TU 4	FNMA PASS TH #00824163	5.500	06/25/2006	PAID ON PRINCIPAL		340,592	340,592	344,051	344,019	0	(3,427)	0	(3,427)	0	340,592	0	0	0	2,976	04/25/2035	1
31407E HZ 9	FNMA PASS TH #00828348	4.500	06/25/2006	PAID ON PRINCIPAL		55,352	55,352	53,648	53,708	0	1,644	0	1,644	0	55,352	0	0	0	460	07/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357	6.000	06/25/2006	PAID ON PRINCIPAL		32,596	32,596	32,997	32,997	0	(401)	0	(401)	0	32,596	0	0	0	410	02/25/2036	1
31408J DA 0	FNMA PASS TH #00852523	5.500	06/25/2006	PAID ON PRINCIPAL		16,884	16,884	16,786	16,786	0	98	0	98	0	16,884	0	0	0	171	01/25/2036	1
31409T QM 3	FNMA PASS TH #00878060	5.500	06/25/2006	PAID ON PRINCIPAL		9,293	9,293	9,139	9,139	0	154	0	154	0	9,293	0	0	0	86	03/25/2036	1
414158 NU 5	HARRIS CO HSG FIN CORP	6.700	06/01/2006	REDEEMED		8,000	8,000	7,898	7,917	0	2	0	2	0	7,919	0	81	81	268	06/01/2025	1
415690 KR 6	HARRISONBURG REDEV & H	6.100	04/20/2006	REDEEMED		1,453,000	1,425,000	1,425,000	1,425,000	0	0	0	0	0	1,425,000	0	28,500	28,500	43,463	04/20/2016	1FE
546265 K6 5	LOUISIANA HSG FIN AGCY	6.000	06/01/2006	REDEEMED		130,000	130,000	129,262	129,529	0	9	0	9	0	129,538	0	462	462	2,850	06/01/2015	1FE
546265 P7 8	LOUISIANA HSG FIN AGCY	6.300	05/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	236	12/01/2018	1FE
546265 T2 5	LOUISIANA HSG FIN AGCY	6.000	04/01/2006	REDEEMED		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	300	12/01/2019	1FE
546265 W2 1	LOUISIANA HSG FIN AGCY	5.600	06/01/2006	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	887	06/01/2017	1FE

E05.9

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)
597774 AZ 1	MIDLAND CNTY HSG FIN R 8.450		06/01/2006	REDEEMED		4,985	4,985	5,366	5,090	0	(11)	0	(11)	0	5,079	0	(94)	(94)	70	12/01/2011	1FE
612125 8T 4	MONTANA BD HSG SFM A-1 6.000		06/01/2006	REDEEMED		55,000	55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	0	1,650	12/01/2016	1FE
641271 NV 9	NEVADA HSG DIV SFM SR 6.400		04/01/2006	REDEEMED		120,000	120,000	120,000	120,000	0	2,400	0	2,400	0	122,400	0	(2,400)	(2,400)	3,840	10/01/2013	1FE
643278 DN 1	NEW CASTLE CO SF MTG R		05/01/2006	REDEEMED		1,748	5,000	449	1,717	0	57	0	57	0	1,775	0	(26)	(26)	0	11/01/2016	1FE
679470 AQ 7	OLATHE LABELLE CNTY MT		04/01/2006	REDEEMED		1	3,586	347	1,007	0	19	0	19	0	1,026	0	(1,026)	(1,026)	0	02/01/2023	1FE
708792 MY 9	PENNSYLVANIA HSG FIN A 5.375		04/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	10,000	0	0	0	0	269	10/01/2028	1FE
729785 CU 7	PLYMOUTH HSG DEV REV M 8.050		06/20/2006	REDEEMED		1,802,500	1,750,000	2,020,453	1,816,970	0	(14,470)	0	(14,470)	0	1,802,500	0	0	0	70,438	06/20/2031	1FE
88275F EK 1	TEXAS DEPT HSG & COMM 5.450		06/01/2006	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	68	03/01/2019	1FE
97689P FU 7	WISCONSIN HSG & ECON D 6.000		06/01/2006	REDEEMED		70,000	70,000	70,000	70,000	0	0	0	0	70,000	0	0	0	0	1,050	09/01/2015	1FE
3199999	Total - Bonds - Special Revenue & Assessment					69,330,730	68,274,230	69,261,288	69,341,824	50,005	366,007	0	416,011	0	69,757,835	0	(427,105)	(427,105)	1,579,899	XXX	XXX
Bonds - Public Utilities																					
00130H BC 8	AES CORPORATION 7.750		04/12/2006	GOLDMAN SACHS & CO		523,750	500,000	518,750	518,555	0	(469)	0	(469)	0	518,086	0	5,664	5,664	4,521	03/01/2014	4FE
01877K AD 5	ALLIANCE PIPELINE US (4.591		06/30/2006	PAID ON PRINCIPAL		44,952	44,952	43,345	43,433	0	1,519	0	1,519	0	44,952	0	0	0	(39,088)	12/31/2025	2FE
125152 AC 2	CE GENERATION LLC 7.416		06/15/2006	MATURED		72,000	72,000	72,000	72,000	0	0	0	0	72,000	0	0	0	0	2,670	06/15/2006	3FE
130335 AG 7	CIPGE 1997-1 A7 6.420		06/25/2006	PAID ON PRINCIPAL		231,699	231,699	231,679	231,691	0	8	0	8	0	231,699	0	0	0	3,719	09/25/2008	1FE
26816L AP 7	DYNEGY HOLDINGS INC (1 10.125		04/12/2006	TENDERED		167,355	150,000	168,750	167,011	0	(986)	0	(986)	0	166,025	0	1,330	1,330	8,170	07/15/2013	4FE
281023 AG 6	EDISON MISSION 9.875		06/06/2006	TENDERED		800,961	700,000	815,250	806,356	0	(7,376)	0	(7,376)	0	798,980	0	1,981	1,981	65,355	04/15/2011	4FE
28336L AU 3	EL PASO CORP 7.750		05/02/2006	J P MORGAN CHASE SECURI		512,500	500,000	505,658	505,658	0	(385)	0	(385)	0	505,273	0	7,227	7,227	15,069	06/15/2010	5FE
362320 AX 1	GTE CORP 6.360		04/15/2006	MATURED		5,000,000	5,000,000	4,994,022	4,998,257	0	1,743	0	1,743	0	5,000,000	0	0	0	159,000	04/15/2006	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		06/30/2006	VARIOUS		94,200	94,200	93,613	93,615	0	(61)	0	(61)	0	93,554	0	646	646	(27,926)	04/30/2018	1FE
670768 AA 8	NYNEX CORP 9.550		05/01/2006	MATURED		520,064	520,064	614,599	523,499	0	(3,435)	0	(3,435)	0	520,064	0	0	0	24,833	05/01/2006	1FE
852060 AJ 1	SPRINT CAPITAL CORP 7.625		06/05/2006	J P MORGAN CHASE SECURI		3,229,410	3,000,000	3,516,794	3,398,391	0	(30,939)	0	(30,939)	0	3,367,451	0	(138,041)	(138,041)	81,333	01/30/2011	2FE
918005 AN 9	UTILICORP UNITED 6.700		06/23/2006	TENDERED		934,581	950,000	957,125	952,375	1,631	(2,572)	0	(941)	0	951,434	0	(16,853)	(16,853)	63,378	10/15/2006	4FE
92344T AA 6	VERIZON PENNSYLVANIA 5.650		04/11/2006	BEAR STEARNS & CO		1,970,080	2,000,000	1,999,540	1,999,554	0	58	0	58	0	1,999,613	0	(29,533)	(29,533)	47,711	11/15/2011	1FE
92676# AD 8	VIKING GAS 8.040		03/31/2006	REDEEMED		2,484,557	0	0	0	0	0	0	0	0	0	0	2,484,557	2,484,557	(78)	09/30/2014	6*
96949Q AA 2	WILLIAMS GAS PIPELINE 7.375		04/13/2006	REDEEMED		10,100,000	10,000,000	10,002,500	9,999,150	0	155	0	155	0	9,999,304	0	100,696	100,696	333,494	11/15/2006	3FE
01877K AB 9	ALLIANCE PIPELINE LP (6.996	F	06/30/2006	PAID ON PRINCIPAL		70,639	70,639	70,639	70,639	0	0	0	0	0	70,639	0	0	0	(47,767)	12/31/2019	2FE
29258L AA 9	ENDESA-CHILE OVERSEAS 7.200	F	04/01/2006	MATURED		500,000	500,000	477,500	497,662	0	2,338	0	2,338	0	500,000	0	0	0	18,000	04/01/2006	2FE
3899999	Total - Bonds - Public Utilities					27,256,747	24,333,554	25,081,764	24,877,845	1,631	(40,402)	0	(38,771)	0	24,839,074	0	2,417,673	2,417,673	712,396	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824 AN 0	ABBOTT LABS 3.500		05/17/2006	BEAR STEARNS & CO		4,759,100	5,000,000	4,973,450	4,982,843	0	1,981	0	1,981	0	4,984,823	0	(225,723)	(225,723)	46,181	02/17/2009	1FE
01958X AS 6	ALLIED WASTE NA 8.875		05/17/2006	TENDERED		644,311	615,000	648,538	645,097	0	(4,002)	0	(4,002)	0	641,095	0	3,216	3,216	41,952	04/01/2008	4FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		847,826	847,826	847,826	857,132	0	(9,308)	0	(9,308)	0	847,826	0	0	0	8,164	01/25/2034	1FE
02944P AB 5	AMERICAN SEAFOOD GRP 10.125		04/27/2006	REDEEMED		420,252	400,000	426,000	421,500	3,718	(5,034)	0	(1,316)	0	420,184	0	68	68	21,600	04/15/2010	4FE
06406J HB 4	BANK OF NEW YORK 4.950		05/09/2006	BNY CAPITAL MARKETS INC		1,879,320	2,000,000	2,016,240	2,015,305	0	(475)	0	(475)	0	2,014,830	0	(135,510)	(135,510)	15,675	03/15/2015	1FE
073902 CF 3	BEAR STEARNS CO 3.250		04/26/2006	BEAR STEARNS & CO		1,883,820	2,000,000	1,992,780	1,995,128	0	493	0	493	0	1,995,621	0	(111,801)	(111,801)	6,500	03/25/2009	1FE
084670 B* 8	BERKSHIRE HATHAWAY INV 5.000		06/15/2006	PAID ON PRINCIPAL		3,832,032	3,832,032	3,832,032	3,832,032	0	0	0	0	3,832,032	0	0	0	0	17,374	02/01/2012	1
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		365,193	365,193	370,100	369,324	0	(4,131)	0	(4,131)	0	365,193	0	0	0	3,633	11/25/2033	1FE
09689R AA 7	BOYD GAMING CORP 7.125		04/25/2006	CREDIT SUISSE FIRST BOST		417,075	415,000	412,925	412,925	0	(31)	0	(31)	0	412,894	0	4,181	4,181	7,228	02/01/2016	4FE
12189T AW 4	BURLINGTON NORTHERN SA 4.875		03/29/2006	MORGAN STANLEY DEAN WI		0	0	0	0	0	0	0	0	0	0	0	0	0	21,125	01/15/2015	2FE
925524 AQ 3	CBS CORP 6.625		05/30/2006	J P MORGAN CHASE SECURI		2,064,440	2,000,000	2,240,100	2,203,091	0	(14,012)	0	(14,012)	0	2,189,079	0	(124,639)	(124,639)	72,507	05/15/2011	2FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		382,142	382,142	378,673	378,953	0	3,189	0	3,189	0	382,142	0	0	0	3,823	10/25/2033	1FE
15132E GB 8	CDMC 2003-9 1A-4 CMO 5.250		06/29/2006	VARIOUS		17,584,691	18,118,512	18,202,673	18,151,627	0	32,469	0	32,469	0	18,184,096	0	(599,405)	(599,405)	236,385	11/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		578,799	578,799	589,199	586,423	0	(7,624)	0	(7,624)	0	578,799	0	0	0	4,074	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		215,376	215,376	213,760	213,882	0	1,494	0	1,494	0	215,376	0	0	0	1,683	12/25/2018	1FE
165167 BN 6	CHESAPEAKE ENERGY 6.625		06/27/2006	DEUTSCHE BANC ALEX BRO		394,188	425,000	421,043	421,276	0	130	0	130	0	421,407	0	(27,219)	(27,219)	12,905	01/15/2016	3FE
171276 AD 0	CHUKCHANSI ECO DEV AUT 8.000		05/16/2006	MERRILL LYNCH CAPITAL MA		216,300	210,000	210,000	210,000	0	0	0	0	210,000	0	6,300	6,300	8,633	11/15/2013	4FE	
172973 SD 2	CMSI 2003-9 A2 CMO 5.500		06/25/2006	VARIOUS		11,948,907	12,099,386	12,305,620	12,254,433	0	(14,945)	0	(14,945)	0	12,239,488	0	(290,581)	(290,581)	195,919	10/25/2033	1FE

E05.10

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	Foreign	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)
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		647,304	647,304	654,662	654,105	0	(6,801)	0	(6,801)	0	647,304	0	0	0	5,706	08/25/2034	1FE
20030N AB 7	COMCAST CORP 6.500		06/01/2006	CITIGROUP GLOBAL MARKET		2,024,240	2,000,000	2,190,340	2,174,739	0	(6,678)	0	(6,678)	0	2,168,061	0	(143,821)	(143,821)	50,917	01/15/2015	2FE
209937 AB 7	CONRAIL PASS THRU CERT 6.860		06/30/2006	MATURED		272,649	272,649	272,649	272,649	0	0	0	0	0	272,649	0	0	0	9,352	06/30/2006	1FE
22541L AB 9	CREDIT SUISSE FB USA I 6.125		04/07/2006	FTN FINANCIAL		2,051,820	2,000,000	2,181,060	2,167,244	0	(7,016)	0	(7,016)	0	2,160,228	0	(108,408)	(108,408)	50,021	11/15/2011	1FE
22541Q YJ 5	CSFB 2003-25 1A6 CMO 5.500		06/25/2006	VARIOUS		2,348,799	2,372,148	2,406,525	2,401,422	0	(2,418)	0	(2,418)	0	2,399,004	0	(50,205)	(50,205)	34,585	10/25/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		288,947	288,947	289,154	289,167	0	(220)	0	(220)	0	288,947	0	0	0	2,424	02/25/2020	1FE
126408 GB 3	CSX CORP 6.300		06/29/2006	MORGAN STANLEY DEAN WI		1,014,180	1,000,000	1,084,080	1,059,241	0	(4,093)	0	(4,093)	0	1,055,148	0	(40,968)	(40,968)	0	03/15/2012	2FE
126650 AW 0	CVS CORP (144A) 5.298		06/11/2006	PAID ON PRINCIPAL		24,613	24,613	23,643	23,643	0	970	0	970	0	24,613	0	0	0	218	01/11/2027	1FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		200,405	200,405	201,532	201,556	0	(1,151)	0	(1,151)	0	200,405	0	0	0	1,717	01/25/2024	1FE
12669E N8 5	CWHL 2003-44 A2 CMO 5.000		06/25/2006	VARIOUS		10,020,436	10,232,170	10,086,681	10,106,005	0	5,497	0	5,497	0	10,111,502	0	(91,066)	(91,066)	134,599	10/25/2033	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		632,423	632,423	643,490	646,286	0	(13,863)	0	(13,863)	0	632,423	0	0	0	6,500	04/25/2034	1FE
235811 BA 3	DANA CORP 5.850		05/09/2006	VARIOUS		2,792,500	3,500,000	2,642,500	2,485,000	260,330	(102,830)	0	157,500	0	2,642,500	0	150,000	150,000	0	01/15/2015	6FE
242361 AC 7	DEAN FOODS 6.625		05/12/2006	CITIGROUP GLOBAL MARKET		5,006,250	5,000,000	5,337,500	5,093,750	159,586	(26,015)	0	133,571	0	5,227,321	0	(221,071)	(221,071)	167,465	05/15/2009	3FE
245091 AD 5	DEL LABORATORIES 8.000		06/05/2006	BEAR STEARNS & CO.		208,125	250,000	206,250	206,250	0	308	0	308	0	206,558	0	1,567	1,567	7,056	02/01/2012	1
23326B AB 0	DI FINANCE/DYNCORP INT 9.500		06/08/2006	REDEEMED		36,135	33,000	30,855	30,951	0	84	0	84	0	31,035	0	5,100	5,100	984	02/15/2013	5FE
26842E AC 0	EES COKE BATTERY CO IN 9.382		04/15/2006	PAID ON PRINCIPAL		417,100	417,100	417,100	417,100	0	0	0	0	0	417,100	0	0	0	19,566	04/15/2007	2FE
DMYGNB 01 9	ENHANCED ALABAMA SER 2 --		05/15/2006	MATURED		45,191	45,191	45,191	45,191	0	0	0	0	0	45,191	0	0	0	0	05/15/2006	1FE
29356J AA 5	ENSCO OFFSHORE 4.650		04/15/2006	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,395	10/15/2020	1
29358B AA 0	ENSCO OFFSHORE 6.360		06/01/2006	PAID ON PRINCIPAL		26,665	26,665	29,309	28,929	0	(2,264)	0	(2,264)	0	26,665	0	0	0	848	12/01/2015	1
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		926,715	926,715	926,425	926,426	0	289	0	289	0	926,715	0	0	0	5,233	05/25/2020	1FE
313374 3S 3	FHR 1717 H CMO 6.500		06/15/2006	PAID ON PRINCIPAL		1,064,412	1,064,412	999,633	1,054,230	0	10,182	0	10,182	0	1,064,412	0	0	0	11,493	07/15/2023	1
31337B JR 2	FHR 1998 PE CMO 7.500		06/17/2006	PAID ON PRINCIPAL		84,078	84,078	87,231	85,120	0	(1,043)	0	(1,043)	0	84,078	0	0	0	1,211	10/17/2027	1
31337S DJ 9	FHR 2311 CMO 6.000		06/15/2006	PAID ON PRINCIPAL		1,318,347	1,318,347	1,256,579	1,311,360	0	6,987	0	6,987	0	1,318,347	0	0	0	10,635	11/15/2016	1
31337U VC 9	FHR 2357 OG CMO 6.500		06/15/2006	PAID ON PRINCIPAL		320,481	320,481	320,481	320,481	0	0	0	0	0	320,481	0	0	0	3,997	09/15/2030	1
31339W ME 3	FHR 2419 HP CMO 6.500		06/15/2006	PAID ON PRINCIPAL		863,816	863,816	866,047	863,009	0	807	0	807	0	863,816	0	0	0	9,692	09/15/2030	1
31392P 4A 0	FHR 2458 PE CMO 6.500		06/15/2006	PAID ON PRINCIPAL		1,288,344	1,288,344	1,310,085	1,289,514	0	(1,170)	0	(1,170)	0	1,288,344	0	0	0	13,590	01/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2006	PAID ON PRINCIPAL		112,069	112,069	115,712	117,015	0	(4,946)	0	(4,946)	0	112,069	0	0	0	1,289	12/25/2031	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2006	PAID ON PRINCIPAL		47,034	47,034	48,959	48,619	0	(1,585)	0	(1,585)	0	47,034	0	0	0	532	09/19/2025	1
31358F JA 2	FNR 1991-11 H CMO 7.000		06/25/2006	PAID ON PRINCIPAL		1,357	1,357	1,306	1,325	0	32	0	32	0	1,357	0	0	0	16	02/25/2021	1
31359G UH 7	FNR 1994-27 PJ CMO 6.500		06/25/2006	PAID ON PRINCIPAL		666,364	666,364	626,382	657,344	0	9,019	0	9,019	0	666,364	0	0	0	7,294	06/25/2023	1
31359K PP 6	FNR 1996-32 PH CMO 7.000		06/25/2006	PAID ON PRINCIPAL		35,962	35,962	37,322	36,076	0	(114)	0	(114)	0	35,962	0	0	0	406	10/25/2026	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		06/25/2006	PAID ON PRINCIPAL		149,171	149,171	150,570	150,928	0	(1,757)	0	(1,757)	0	149,171	0	0	0	1,761	10/25/2031	1
31392A 4P 0	FNR 2001-69 PN CMO 6.000		06/25/2006	PAID ON PRINCIPAL		469,503	469,503	471,117	468,664	0	839	0	839	0	469,503	0	0	0	4,517	04/25/2030	1
31392E FF 2	FNR 2002-55 AB CMO 5.500		06/25/2006	PAID ON PRINCIPAL		323,761	323,761	326,569	325,307	0	(1,546)	0	(1,546)	0	323,761	0	0	0	2,835	04/25/2029	1
31392E FJ 4	FNR 2002-55 GD CMO 5.500		06/25/2006	PAID ON PRINCIPAL		263,068	263,068	267,877	264,358	0	(1,290)	0	(1,290)	0	263,068	0	0	0	2,552	11/25/2015	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		06/25/2006	PAID ON PRINCIPAL		1,401,978	1,401,978	1,351,439	1,374,247	0	27,731	0	27,731	0	1,401,978	0	0	0	14,873	02/25/2042	1
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		06/25/2006	PAID ON PRINCIPAL		858,630	858,630	853,427	854,243	0	4,387	0	4,387	0	858,630	0	0	0	10,218	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		06/25/2006	PAID ON PRINCIPAL		392,900	392,900	392,348	391,751	0	1,149	0	1,149	0	392,900	0	0	0	4,668	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		06/25/2006	PAID ON PRINCIPAL		151,492	151,492	160,345	159,276	0	(7,783)	0	(7,783)	0	151,492	0	0	0	1,543	04/25/2033	1
36877P AA 6	GENERAL AMERICAN RAILC 6.210		06/20/2006	PAID ON PRINCIPAL		51,970	51,970	51,970	51,970	0	0	0	0	0	51,970	0	0	0	13,002	09/20/2020	1FE
369550 AL 2	GENERAL DYNAMICS CORP 4.500		05/30/2006	FTN FINANCIAL		1,929,340	2,000,000	1,993,100	1,995,120	0	363	0	363	0	1,995,483	0	(66,143)	(66,143)	26,750	08/15/2010	1FE
370425 RZ 5	GENERAL MOTORS ACCEPTA 8.000		04/18/2006	BEAR STEARNS & CO.		236,250	250,000	262,500	239,470	22,958	(18)	0	22,940	0	262,410	0	(26,160)	(26,160)	9,444	11/01/2031	3FE
377316 AD 6	GLATFELTER P.H. 6.875		06/05/2006	REDEEMED		2,290,118	2,250,000	2,248,509	2,249,550	0	(37)	0	(37)	0	2,249,513	0	40,605	40,605	60,156	07/15/2007	3FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		539,272	539,272	534,933	534,847	0	4,426	0	4,426	0	539,272	0	0	0	4,421	01/25/2019	1FE
38373R V9 7	GNR 2001-56 PQ CMO 6.000		06/20/2006	PAID ON PRINCIPAL		894,158	894,158	883,505	888,471	0	5,687	0	5,687	0	894,158	0	0	0	8,347	08/20/2030	1
38373T SA 4	GNR 2001-62 PG CMO 6.000		06/20/2006	PAID ON PRINCIPAL		1,013,455	1,013,455	979,726	996,756	0	16,699	0	16,699	0	1,013,455	0	0	0	9,586	01/20/2031	1
383739 ZD 4	GNR 2001-7 OL CMO 6.500		06/16/2006	PAID ON PRINCIPAL		387,846	387,846	392,573	389,969	0	(2,122)	0	(2,122)								

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	Foreign	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)	
38821G AH 4	GRANT PRIDECO INC 6.125		03/29/2006	BANC OF AMERICA SECURIT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,042	08/15/2015	3FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.135		06/25/2006	PAID ON PRINCIPAL		16,805	16,805	17,034	17,041	0	(235)	0	(235)	0	16,805	0	0	0	0	216	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.136		04/25/2006	PAID ON PRINCIPAL		50,135	50,135	50,817	50,837	0	(702)	0	(702)	0	50,135	0	0	0	0	215	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.136		05/25/2006	PAID ON PRINCIPAL		12,649	12,649	12,821	12,826	0	(177)	0	(177)	0	12,649	0	0	0	0	108	01/25/2035	1FE
42307T AF 5	H J HEINZ FINANCE 6.000		04/25/2006	J P MORGAN CHASE SECURI		998,790	1,000,000	1,170,920	1,126,777	0	(5,936)	0	(5,936)	0	1,120,842	0	(122,052)	(122,052)	7,167	03/15/2012	2FE	
41043F AF 6	HANGER ORTHOPEDIC GROU 10.250		06/01/2006	LEHMAN BROTHERS		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	1,167	06/01/2014	1	
413627 AH 3	HARRAHS OPERATING CO 8.000		06/13/2006	TENDERED		23,994	22,000	24,970	24,704	0	(213)	0	(213)	0	24,491	0	(497)	(497)	626	02/01/2011	2FE	
404119 AJ 8	HCA INC 7.500		05/10/2006	CITIGROUP GLOBAL MARKET		382,444	400,000	394,452	394,426	0	68	0	68	0	394,495	0	(12,051)	(12,051)	15,750	11/06/2033	3FE	
404119 AP 4	HCA INC 6.375		05/10/2006	CITIGROUP GLOBAL MARKET		86,149	90,000	93,562	90,975	2,431	(114)	0	2,317	0	93,291	0	(7,142)	(7,142)	1,913	01/15/2015	3FE	
438506 AH 0	HONEYWELL INTERNATIONA 8.625		04/15/2006	MATURED		500,000	500,000	501,145	499,826	0	174	0	174	0	500,000	0	0	0	21,563	04/15/2006	1FE	
444433 AD 8	HUGHES NETWORK SYSTEMS 9.500		04/06/2006	BEAR STEARNS & CO		212,888	210,000	210,000	210,000	0	0	0	0	0	210,000	0	2,888	2,888	0	04/15/2014	1	
47758P AE 9	JO-ANN STORES 7.500		05/19/2006	VARIOUS		1,120,000	1,250,000	1,273,438	1,021,875	248,026	(993)	0	247,034	0	1,268,909	0	(148,909)	(148,909)	19,375	03/01/2012	4FE	
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		06/05/2006	MORGAN STANLEY DEAN WI		2,822,010	3,000,000	2,974,500	2,976,935	0	992	0	992	0	2,977,927	0	(155,917)	(155,917)	34,000	03/13/2014	1FE	
52736R AF 9	LEVI STRAUSS 9.740		05/23/2006	BANC OF AMERICA SECURIT		517,500	500,000	520,000	520,000	0	(1,161)	0	(1,161)	0	518,839	0	(1,339)	(1,339)	18,777	04/01/2012	4FE	
DMYGN 08 4	LOUISIANA TAX CREDIT N --		04/15/2006	MATURED		42,018	42,018	42,018	42,018	0	0	0	0	0	42,018	0	0	0	15,285	04/15/2006	1FE	
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		146,064	146,064	148,164	147,704	0	(1,640)	0	(1,640)	0	146,064	0	0	0	1,482	10/25/2033	1FE	
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		533,035	533,035	538,365	537,484	0	(4,449)	0	(4,449)	0	533,035	0	0	0	5,709	12/25/2033	1FE	
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		630,056	630,056	633,797	632,490	0	(2,434)	0	(2,434)	0	630,056	0	0	0	3,615	12/25/2033	1FE	
55265K 3N 7	MASTR 2003-12 3A2 CMO 5.250		06/25/2006	VARIOUS		17,234,410	17,528,659	17,627,258	17,599,171	0	(8,108)	0	(8,108)	0	17,591,063	0	(356,653)	(356,653)	243,498	12/25/2033	1FE	
55265K 3X 5	MASTR 2003-12 5A1 CMO 4.500		06/25/2006	VARIOUS		18,572,073	19,771,316	19,428,407	19,476,698	0	13,137	0	13,137	0	19,489,835	0	(917,762)	(917,762)	274,493	12/25/2018	1FE	
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		455,522	455,522	453,030	453,262	0	2,260	0	2,260	0	455,522	0	0	0	4,210	09/25/2033	1FE	
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		06/25/2006	PAID ON PRINCIPAL		347,974	347,974	348,006	347,895	0	80	0	80	0	347,974	0	0	0	2,601	02/25/2019	1FE	
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		557,486	557,486	557,224	557,008	0	478	0	478	0	557,486	0	0	0	4,759	07/25/2034	1FE	
58984S AA 4	MERISTAR HOSPITALITY C 9.125		05/02/2006	TENDERED		224,336	200,000	215,250	214,801	0	(725)	0	(725)	0	214,076	0	10,260	10,260	11,424	01/15/2011	4FE	
552953 AL 5	MGM MIRAGE 6.750		06/02/2006	CREDIT SUISSE FIRST BOST		4,945,000	5,000,000	5,007,500	5,006,229	0	(369)	0	(369)	0	5,005,860	0	(60,860)	(60,860)	78,750	09/01/2012	3FE	
697933 AT 6	PANAMSAT CORP (144A) 9.000		06/19/2006	DEUTSCHE BANC ALEX BRO		251,875	250,000	250,000	250,000	0	0	0	0	0	250,000	0	1,875	1,875	0	06/15/2016	1	
706451 AH 4	PEMEX MASTER TRUST 7.375		06/05/2006	CREDIT SUISSE FIRST BOST		2,077,580	2,000,000	2,084,710	2,070,645	0	(2,610)	0	(2,610)	0	2,068,034	0	9,546	9,546	70,882	12/15/2014	2FE	
71646Y AA 4	PETRODRILL FIVE LTD 4.390		04/15/2006	PAID ON PRINCIPAL		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1	
717081 AR 4	PFIZER INC 4.500		05/09/2006	VARIOUS		2,830,425	3,000,000	2,966,550	2,971,703	0	892	0	892	0	2,972,594	0	(142,169)	(142,169)	27,000	02/15/2014	1FE	
723787 AA 5	PIONEER NATURAL RESOUR 6.500		05/11/2006	TENDERED		499,020	500,000	511,105	510,856	0	(1,875)	0	(1,875)	0	508,981	0	(9,961)	(9,961)	20,472	01/15/2008	3FE	
730448 AR 8	POGO PRODUCING CO 6.625		06/02/2006	GOLDMAN SACHS & CO		1,872,500	2,000,000	1,982,020	1,950,000	32,798	581	0	33,379	0	1,983,379	0	(110,879)	(110,879)	30,181	03/15/2015	4FE	
76113B AM 1	RESIDENTIAL CAPITAL CO 6.000		04/18/2006	BARCLAYS CAPITAL INC		984,660	1,000,000	996,000	996,000	0	14	0	14	0	996,014	0	(11,354)	(11,354)	10,000	02/22/2011	2FE	
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		06/25/2006	PAID ON PRINCIPAL		486,457	486,457	481,213	482,798	0	3,660	0	3,660	0	486,457	0	0	0	3,337	10/25/2018	1FE	
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		516,437	516,437	518,736	518,452	0	(2,015)	0	(2,015)	0	516,437	0	0	0	3,686	02/25/2020	1FE	
76182K AR 6	RJ REYNOLDS TOBACCO HO 6.500		06/16/2006	EXCHANGE		100,000	100,000	100,000	99,500	500	0	0	500	0	100,000	0	0	0	0	07/15/2010	3FE	
76182K AS 4	RJ REYNOLDS TOBACCO HO 7.300		06/16/2006	EXCHANGE		151,089	150,000	151,125	151,128	0	(45)	0	(45)	0	151,083	0	6	6	0	07/15/2015	3FE	
779382 AJ 9	ROWAN COMPANIES 4.330		05/01/2006	PAID ON PRINCIPAL		71,430	71,430	71,430	71,430	0	0	0	0	0	71,430	0	0	0	1,546	05/01/2019	1	
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		1,089,783	1,089,783	1,102,214	1,101,324	0	(11,541)	0	(11,541)	0	1,089,783	0	0	0	9,668	05/25/2035	1FE	
814138 AF 0	SECURITY CAPITAL INDUS 7.875		05/15/2006	MATURED		625,000	625,000	635,700	625,000	0	0	0	0	0	625,000	0	0	0	24,609	05/15/2006	2FE	
814138 AH 6	SECURITY CAPITAL INDUS 7.950		05/15/2006	REDEEMED		592,000	592,000	586,234	589,929	0	376	0	376	0	590,305	0	1,695	1,695	23,532	05/15/2008	2FE	
83364W AF 2	SOCIETE GENERALE NY 7.400		06/01/2006	MATURED		2,000,000	2,000,000	1,995,700	1,999,395	0	605	0	605	0	2,000,000	0	0	0	74,000	06/01/2006	1FE	
861589 AX 7	STONE CONTAINER 9.750		06/30/2006	TENDERED		125,552	123,000	129,150	124,230	4,140	(782)	0	3,358	0	127,588	0	(2,036)	(2,036)	(28,006)	02/01/2011	4FE	
86787G AB 8	SUNTRUST BANK 6.375		06/13/2006	BNP PARIBAS		2,073,740	2,000,000	2,208,980	2,152,635	0	(11,897)	0	(11,897)	0	2,140,738	0	(66,998)	(66,998)	90,313	04/01/2011	1FE	
86853Q AP 4	SUPERVALU INC 6.640		06/09/2006	MATURED		4,500,000	4,500,000	4,514,359	4,501,584	0	(1,584)	0	(1,584)	0	4,500,000	0	0	0	212,480	06/09/2006	2FE	
881685 BJ 9	TEXACO CAPITAL 5.500		06/06/2006	FTN FINANCIAL		4,027,095	4,000,000	4,462,900	4,259,877	0	(25,787)	0	(25,787)	0	4,234,090	0	(206,995)	(206,995)	65,465	01/15/2009	1FE	
89152T AC 9	TOTEM OCEAN 4.514		06/18/2006	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1FE	
892332 AM 9	TOYOTA MOTOR CREDIT 4.350		06/20/2006	RBC DAIN RAUSCHER INC		951,680	1,000,000	1,019,000	1,014,003	0	(1,226)	0	(1,226)	0	1,012,77							

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)
907770 BG 5	UNION OIL OF CALIFORNI 5.050		05/23/2006	REDEEMED		1,967,040	2,000,000	2,027,040	2,021,380		(1,048)		(1,048)		2,020,332		(53,292)	(53,292)	65,089	10/01/2012	1FE
909281 AB 3	UNITED AGRI PRODUCTS 8.250		06/01/2006	TENDERED		219,278	200,000	211,000	210,000	824	(619)		205		210,205		9,073	9,073	4,000	12/15/2011	4FE
911365 AL 8	UNITED RENTALS NA INC 7.750		05/02/2006	KBC BANK		501,875	500,000	495,175	487,500	7,875	198		8,073		495,573		6,303	6,303	18,299	11/15/2013	4FE
91359P AB 6	UNIVERSAL HOSPITAL SER 10.125		06/06/2006	MERRILL LYNCH CAPITAL MA		527,500	500,000	512,500	512,258		(683)		(683)		511,575		15,925	15,925	30,656	11/01/2011	4FE
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2006	REDEEMED		79,000	79,000	79,000	79,000						79,000				2,311	05/01/2027	1FE
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		06/25/2006	PAID ON PRINCIPAL		110,644	110,644	109,330	109,466		1,178		1,178		110,644					10/25/2018	1FE
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		749,343	749,343	745,098	745,404		3,939		3,939		749,343				5,415	11/25/2018	1FE
949814 BC 0	WFMB 2004-1 A27 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		252,657	252,657	257,216	256,672		(4,015)		(4,015)		252,657				2,342	02/25/2034	1FE
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		316,035	316,035	308,836	308,836		7,199		7,199		316,035				2,609	09/25/2020	1FE
977255 AC 2	WISE METALS GROUP 10.250		04/25/2006	BANC OF AMERICA SECURIT		201,875	250,000	215,000	190,000	26,544	1,160		27,704		217,704		(15,829)	(15,829)	11,602	05/15/2012	5FE
987434 AM 9	YOUNG BROADCASTING INC 10.000		04/27/2006	J P MORGAN CHASE SECURI		69,000	75,000	68,063	68,063		238		238		68,300		700	700	1,271	03/01/2011	5FE
034918 AA 0	ANGIOTECH PHARMACEUTIC 7.750	F	04/13/2006	KBC BANK		411,538	410,000	410,000	410,000						410,000		1,538	1,538	2,295	04/01/2014	4FE
063671 BK 6	BANK OF MONTREAL 8.150	C	05/09/2006	REDEEMED		500,000	500,000	499,615	499,661		97		97		499,758		242	242	20,375	05/09/2011	1FE
097751 AG 6	BOMBARDIER INC (144A) 6.750	F	03/30/2006	DEUTSCHE BANC ALEX BRO															28,688	05/01/2012	3FE
146900 AC 9	CASCADES INC 7.250	F	03/29/2006	GOLDMAN SACHS & CO															9,667	02/15/2013	3FE
20825U AB 0	CONOCO FUNDING 6.350	F	05/09/2006	GOLDMAN SACHS & CO		2,069,240	2,000,000	2,233,720	2,195,633		(10,823)		(10,823)		2,184,810		(115,570)	(115,570)	73,025	10/15/2011	1FE
87182R AC 1	SYSCO INTL CO 6.100	F	06/06/2006	FTN FINANCIAL		1,516,064	1,475,000	1,649,854	1,606,922		(7,834)		(7,834)		1,599,088		(83,024)	(83,024)	46,987	06/01/2012	1FE
000000 00 0	EUROPEAN INVESTMENT BA 7.625	D	05/12/2006	RBC CAPITAL MARKETS		5,749,695	5,670,870	5,565,789	5,303,015		(65,712)		(65,712)	204,293	5,441,596	327,197	(19,098)	308,100	192,179	12/07/2006	1FE
500769 AX 2	KFW 4.125	F	04/19/2006	BANC OF AMERICA SECURIT		1,836,440	2,000,000	1,954,200	1,958,445		1,311		1,311		1,959,757		(123,317)	(123,317)	43,313	10/15/2014	1FE
EC8335 70 4	KFW (GBP) 4.125	D	06/07/2006	MATURED		9,274,050	9,274,050	9,285,794	8,557,892		26,813		26,813	769,549	9,354,254	(80,204)		(80,204)	382,555	06/07/2006	1FE
ED3839 43 5	NETWORK RAIL 2.625	F	05/11/2006	RBC CAPITAL MARKETS		1,906,200	2,000,000	1,958,240	1,972,710		4,470		4,470		1,977,180		(70,980)	(70,980)	7,292	03/26/2008	1FE
706448 AD 9	PEMEX FINANCE LTD 8.020	F	05/15/2006	PAID ON PRINCIPAL		250,000	250,000	249,990	250,000						250,000				5,013	05/15/2007	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	F	06/16/2006	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606						166,606				4,365	12/15/2018	1
24820R AC 2	STATOIL (144A) 6.875	F	05/01/2006	MATURED		5,000,000	5,000,000	4,926,350	4,995,292		4,708		4,708		5,000,000				171,875	05/01/2006	1FE
93114K AA 1	WAL-MART STORES PASS T 7.490		06/21/2006	PAID ON PRINCIPAL		2,060,650	2,060,650	2,057,816	2,060,446		204		204		2,060,650				77,171	06/21/2007	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		447,454	447,454	434,590	434,590		12,864		12,864		447,454				3,393	07/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		257,223	257,223	251,757	251,757		5,466		5,466		257,223				2,172	05/25/2018	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.022		05/01/2006	PAID ON PRINCIPAL		33,858	33,858	33,688	32,913		945		945		33,858				142	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.023		06/28/2006	PAID ON PRINCIPAL		28,521	28,521	173,884	27,724		796		796		28,521				(45,813)	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.024		05/28/2006	PAID ON PRINCIPAL		36,699	36,699	36,516	35,675		1,024		1,024		36,699				307	12/28/2033	1FE
36228F AE 6	GSMP 1998-2 A CMO 7.750		06/19/2006	PAID ON PRINCIPAL		73,442	73,442	72,645	72,764		678		678		73,442				982	05/19/2027	1FE
36228F CL 6	GSMP 1999-3 A (144A) 8.000		06/19/2006	PAID ON PRINCIPAL		17,916	17,916	18,350	18,216		(300)		(300)		17,916				220	08/19/2029	1FE
36228F EC 6	GSMP 2001-2 A CMO 7.500		06/19/2006	PAID ON PRINCIPAL		53,287	53,287	55,285	54,820		(1,534)		(1,534)		53,287				632	06/15/2032	1FE
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		06/25/2006	PAID ON PRINCIPAL		107,395	107,395	108,452	108,432		(1,037)		(1,037)		107,395				1,080	12/25/2017	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2006	PAID ON PRINCIPAL		311,392	311,392	318,690	319,881		(8,489)		(8,489)		311,392				2,486	02/25/2034	1FE
45660N NN 1	RAST 2003-A2 A7 CMO 5.750		06/25/2006	PAID ON PRINCIPAL		1,203,114	1,203,114	1,214,487	1,214,121		(11,007)		(11,007)		1,203,114				10,254	05/25/2033	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 MK 5.250		06/25/2006	PAID ON PRINCIPAL		171,645	171,645	173,884	175,944		(4,300)		(4,300)		171,645				1,613	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		06/25/2006	PAID ON PRINCIPAL		77,085	77,085	78,218	79,807		(2,722)		(2,722)		77,085				520	12/25/2017	1FE
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		748,237	748,237	741,172	741,400		6,837		6,837		748,237				6,174	12/25/2018	1FE
94981C AF 6	WFMB 2003-17 1A3 CMO 5.250		06/25/2006	VARIOUS		13,687,614	13,964,874	14,052,154	14,039,683		(12,029)		(12,029)		14,027,653		(340,039)	(340,039)	220,659	01/25/2034	1FE
949780 AA 8	WFMB 2003-6 1A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		541,566	541,566	546,812	546,471		(4,905)		(4,905)		541,566				5,215	06/25/2018	1FE
05522P AC 6	BACS-0101 CMO 8.000	F	06/30/2006	PAID ON PRINCIPAL		93,509	93,509	17,183	17,183		76,326		76,326		93,509					05/31/2010	6FE
14041G CC 8	COAFT 2005-BSS A2 3.820		06/15/2006	PAID ON PRINCIPAL		98,972	98,972	98,968	98,975		(3)		(3)		98,972				607	09/15/2008	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.487		05/15/2006	PAID ON PRINCIPAL		9,070	9,070	10,907	10,662		(1,592)		(1,592)		9,070				130	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		06/15/2006	PAID ON PRINCIPAL		13,579	13,579	16,328	15,961		(2,383)		(2,383)		13,579				198	08/15/2036	1FE
31392D YG 1	FNGT 2002-T11 IO .731		05/25/2006	PAID ON PRINCIPAL		64,081	64,081	49,812	53,887		10,194		10,194		64,081					04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .927		06/25/2006	PAID ON PRINCIPAL		81,080	81,080	63,025	68,182		12,898		12,898		81,080					04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .928		04/25/2006	PAID ON PRINCIPAL		81,341	81,341	63,228	68,401		12,940		12,940		81,341					04/25/2012	1

EO5.13

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)
313920 XY 1	FNW 2001-W2 AF5 6.521		06/25/2006	PAID ON PRINCIPAL		227,546	227,546	227,538	226,682	0	864	0	864	0	227,546	0	0	0	2,721	11/25/2031	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		06/10/2006	PAID ON PRINCIPAL		20,250	20,250	20,240	20,222	0	28	0	28	0	20,250	0	0	0	247	12/10/2024	1FE
3133TL 4S 4	FSPC T-017 A5 7.160		06/25/2006	PAID ON PRINCIPAL		365,560	365,560	365,508	366,325	0	(765)	0	(765)	0	365,560	0	0	0	4,169	07/25/2029	1FE
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		04/16/2006	PAID ON PRINCIPAL		40,379	40,379	40,379	40,379	0	0	0	0	0	40,379	0	0	0	135	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		05/16/2006	PAID ON PRINCIPAL		40,602	40,602	40,602	40,602	0	0	0	0	0	40,602	0	0	0	271	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		06/16/2006	PAID ON PRINCIPAL		40,825	40,825	40,825	40,825	0	0	0	0	0	40,825	0	0	0	409	09/16/2016	1
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		06/15/2006	PAID ON PRINCIPAL		84,220	84,220	84,220	84,220	0	0	0	0	0	84,220	0	0	0	654	03/16/2026	1
38373V ML 1	GNR 2002-61 BC (PROJEC 4.962		06/16/2006	PAID ON PRINCIPAL		134,753	134,753	134,753	134,753	0	0	0	0	0	134,753	0	0	0	1,116	03/16/2026	1
38373Y TH 7	GNR 2002-94 C (PROJECT 4.463		06/16/2006	PAID ON PRINCIPAL		453,000	453,000	451,867	452,043	0	957	0	957	0	453,000	0	0	0	3,371	10/16/2025	1
67000X AA 4	NOVELIS INC (144A) 7.250	F	03/24/2006	PRIOR QTR ADJ.		(71)	(71)	(71)	(66)	(5)	1	0	(4)	0	(71)	0	0	0	(3)	02/15/2015	4
831641 DK 8	SBIC PS 2002-10B 1 5.199		05/12/2006	PAID ON PRINCIPAL		465,885	465,885	465,885	465,885	0	0	0	0	0	465,885	0	0	0	5,906	08/12/2012	1
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	06/30/2006	PAID ON PRINCIPAL		14,362	14,362	14,362	14,360	0	2	0	2	0	14,362	0	0	0	(10,627)	09/12/2019	1FE
393505 BC 5	GT 1993-2 B 8.000		06/15/2006	VARIOUS		311,292	315,501	293,353	275,464	0	39,271	0	39,271	0	314,735	0	(3,443)	(3,443)	4,278	07/15/2018	6FE
674135 DQ 8	OAK 1998-B M2 7.025		06/15/2006	VARIOUS		18,847	92,198	5,744	1,014	0	17,830	0	17,830	0	18,844	0	3	3	1,169	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2006	PAID ON PRINCIPAL		224,160	224,160	205,030	194,322	11,990	17,847	0	29,838	0	224,160	0	0	0	2,194	11/15/2032	4FE
4599999.	Total - Bonds - Industrial & Miscellaneous					229,100,734	233,577,290	234,490,233	232,368,189	794,268	(57,773)	0	736,495	973,843	234,078,526	246,993	(5,224,785)	(4,977,792)	4,353,393	XXX	XXX
6099997.	Total - Bonds - Part 4					575,652,914	582,786,830	579,209,176	578,402,726	945,826	984,771	0	1,930,597	(1,223,855)	579,109,468	2,822,638	(6,279,191)	(3,456,553)	11,503,952	XXX	XXX
6099999.	Total - Bonds					575,652,914	582,786,830	579,209,176	578,402,726	945,826	984,771	0	1,930,597	(1,223,855)	579,109,468	2,822,638	(6,279,191)	(3,456,553)	11,503,952	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
294703 10 3	EQUITY INNS INC.		05/05/2006	GARBAN GIORGIO EQUITY TR		500,000	8,761	XXX	5,645	6,775	(1,130)	0	(1,130)	0	5,645	0	3,116	3,116	180	XXX	L
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					8,761	XXX	5,645	6,775	(1,130)	0	0	(1,130)	0	5,645	0	3,116	3,116	180	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00163T 10 9	AMB PROPERTIES CORP.		04/19/2006	BEAR STEARNS		5,200,000	262,886	XXX	198,867	255,684	(56,817)	0	(56,817)	0	198,867	0	64,019	64,019	4,680	XXX	L
144418 10 0	CARRAMERICA REALTY CORPORATION		05/03/2006	LEHMAN CRA SOFT DOLLAR		10,900,000	485,701	XXX	449,071	449,071	0	0	0	449,071	0	36,631	36,631	0	XXX	L	
252131 10 7	DEXCOM INC.		05/02/2006	DIRECT		80,910,000	1,825,330	XXX	1,489,553	1,489,553	0	0	0	1,489,553	0	335,777	335,777	0	XXX	L	
31430F 10 1	FELCOR LODGING TRUST INC.		05/01/2006	VARIOUS		27,882,000	596,669	XXX	367,716	479,849	(112,133)	0	(112,133)	0	367,716	0	228,954	228,954	4,182	XXX	L
370021 10 7	GENERAL GROWTH PROPERTIES INC.		05/22/2006	VARIOUS		5,600,000	250,225	XXX	185,502	263,144	(77,642)	0	(77,642)	0	185,502	0	64,723	64,723	3,526	XXX	L
42725M 10 7	HERITAGE INVESTMENT PROPERTY TR		06/15/2006	RBC CAPITAL MARKETS		2,900,000	95,164	XXX	112,798	112,798	0	0	0	112,798	0	(17,634)	(17,634)	0	XXX	L	
549463 13 1	LUCENT TECHNOLOGIES WARRANT 12/		04/03/2006	BEAR STEARNS		74,253,000	48,263	XXX	41,953	41,953	(41,953)	0	(41,953)	0	48,263	0	48,263	48,263	0	XXX	U
648053 10 6	NEW PLAN EXCEL REALTY TRUST INC.		05/03/2006	UBS SECURITIES SOFT DOLL		12,900,000	309,150	XXX	297,194	299,022	(1,828)	0	(1,828)	0	297,194	0	11,956	11,956	8,063	XXX	L
681936 10 0	OMEGA HEALTHCARE INVESTORS		04/19/2006	MORGAN STANLEY		8,500,000	108,761	XXX	98,257	107,015	(8,758)	0	(8,758)	0	98,257	0	10,504	10,504	1,955	XXX	L
69806L 10 4	PAN PACIFIC RETAIL PROPERTIES		06/15/2006	VARIOUS		2,700,000	176,922	XXX	141,359	180,603	(39,244)	0	(39,244)	0	141,359	0	35,563	35,563	3,328	XXX	L
74460D 10 9	PUBLIC STORAGE INC.		04/10/2006	VARIOUS		1,100,000	83,871	XXX	58,088	74,492	(16,404)	0	(16,404)	0	58,088	0	25,782	25,782	550	XXX	L
75621K 10 6	RECKSON ASSOCIATES REALTY CORP		05/11/2006	UBS SECURITIES SOFT DOLL		3,200,000	127,808	XXX	105,600	115,136	(9,536)	0	(9,536)	0	105,600	0	22,208	22,208	2,717	XXX	L
78440X 10 1	SL GREEN REALTY CORP.		05/04/2006	A. G. EDWARDS		1,800,000	178,141	XXX	75,600	137,502	(61,902)	0	(61,902)	0	75,600	0	102,542	102,542	2,160	XXX	L
82567D 10 4	SHURGARD STORAGE CENTERS INC.		06/28/2006	MCDONALD		4,900,000	292,348	XXX	279,524	277,879	1,645	0	1,645	0	279,524	0	12,824	12,824	5,488	XXX	L
893929 20 8	TRANSCEND SERVICES INC.		06/27/2006	BEAR STEARNS		16,201,000	38,925	XXX	38,882	36,452	2,430	0	2,430	0	38,882	0	43	43	0	XXX	L
89687P 10 7	TRIZEC PROPERTIES INC.		06/21/2006	VARIOUS		20,700,000	585,967	XXX	308,765	474,444	(165,679)	0	(165,679)	0	308,765	0	277,202	277,202	8,280	XXX	L
99C000 48 8	GS TREASURY FUND (MMKT)		06/22/2006	VARIOUS		7,300,000,000	7,300,000	XXX	7,300,000	7,300,000	0	0	0	0	7,300,000	0	0	0	60,240	XXX	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					12,766,132	XXX	11,506,775	12,094,595	(587,821)	0	0	(587,821)	0	11,506,775	0	1,259,360	1,259,360	105,168	XXX	XXX
7299997.	Total - Common Stocks - Part 4					12,774,893	XXX	11,512,420	12,101,370	(588,951)	0	0	(588,951)	0	11,512,420	0	1,262,476	1,262,476	105,348	XXX	XXX
7299999.	Total - Common Stocks					12,774,893	XXX	11,512,420	12,101,370	(588,951)	0	0	(588,951)	0	11,512,420	0	1,262,476	1,262,476	105,348	XXX	XXX
7399999.	Total - Preferred and Common Stocks					12,774,893	XXX	11,512,420	12,101,370	(588,951)	0	0	(588,951)	0	11,512,420	0	1,262,476	1,262,476	105,348	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					588,427,807	XXX	590,721,596	590,504,096	356,875	984,771	0	1,341,646	(1,223,855)	590,621,888	2,822,638	(5,016,715)	(2,194,078)	11,609,300	XXX	XXX

E05.14

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

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

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

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

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
					Open Depositories				
BANK OF AMERICA, CA.....	CONCORD,CA.....	.....	.....0.000	.....0	.....0	.....135,591	.....134,952	.....134,952	XXX
CANADIAN IMPERIAL BANK OF COMM.....	NASSAU,FL.....	.....	.....0.000	.....0	.....0	.....539,991	.....534,495	.....639,405	XXX
CITIBANK AUSTRALIA.....	SYDNEY, AUS,AU.....	.....	.....0.000	.....0	.....0	.....(274,907)	.....788,989	.....823,522	XXX
CITIBANK JAPAN.....	JAPAN,JP.....	.....	.....0.000	.....0	.....0	.....128,653	.....123,583	.....78,280	XXX
CITIBANK TAIWAN.....	TAIWAN,TA.....	.....	.....0.000	.....0	.....0	.....1,809	.....1,798	.....1,819	XXX
CITIBANK, CANADA.....	TORONTO,ON.....	.....	.....0.000	.....0	.....0	.....426,183	.....432,193	.....418,761	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....	.....0.000	.....0	.....0	.....(124,665,998)	.....(114,357,254)	.....(72,902,192)	XXX
CITIBANK, LONDON.....	LONDON,GB.....	C.....	.....0.000	.....0	.....0	.....7,145,254	.....6,494,136	.....3,370,966	XXX
FIRST NATIONAL BANK OF ANCHORA.....	ANCHORAGE,AK.....	.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....	.....0.000	.....0	.....0	.....158,144	.....5,378,515	.....13,435,568	XXX
MELLON BANK.....	PITTSBURGH,PA.....	.....	.....0.000	.....0	.....0	.....8,599	.....14,002	.....28,850	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK,AR.....	.....	.....0.000	.....0	.....0	.....106,266	.....106,601	.....106,601	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	.....	.....0.000	.....0	.....0	.....6,756,449	.....4,622,091	.....9,134,367	XXX
US BANK CORP.....	LEWINGSTON,MO.....	.....	.....0.000	.....0	.....0	.....(264,728)	.....(274,916)	.....(367,646)	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....0	.....0	.....0	.....(109,788,694)	.....(95,990,815)	.....(45,086,747)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....0	.....0	.....0	.....(109,788,694)	.....(95,990,815)	.....(45,086,747)	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....2,596	.....2,609	.....2,596	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....0	.....0	.....0	.....(109,786,098)	.....(95,988,206)	.....(45,084,151)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Gross Investment Income
Cash Equivalents									
912795	WH	0		12/09/2005	0.000	01/05/2006	0	0	23,625
912795	WQ	0		01/26/2006	0.000	02/23/2006	0	0	25,728
912795	WU	1		02/28/2006	0.000	03/23/2006	0	0	22,387
912795	WY	3		03/24/2006	0.000	04/20/2006	0	0	37,703
912795	XC	0		04/20/2006	0.000	05/18/2006	0	0	48,193
912795	XG	1		05/18/2006	0.000	06/15/2006	0	0	50,524
912795	XL	0		06/15/2006	0.000	07/13/2006	6,988,603	0	13,103
135027	FV	1		12/29/2005	0.000	01/26/2006	0	0	15,521
135027	F3	3		01/31/2006	0.000	03/23/2006	0	0	48,016
135027	F3	3		02/03/2006	0.000	03/23/2006	0	0	22,400
135027	F3	3		02/09/2006	0.000	03/23/2006	0	0	39,100
135027	F6	6		02/28/2006	0.000	04/20/2006	0	0	54,890
135027	F8	2		03/01/2006	0.000	05/18/2006	0	0	78,400
135027	F8	2		03/23/2006	0.000	05/18/2006	0	0	47,988
135027	GK	4		12/30/2005	0.000	02/09/2006	0	0	34,543
135027	G6	5		05/31/2006	0.000	06/29/2006	0	0	26,080
135027	HA	5		06/01/2006	0.000	07/27/2006	3,987,811	0	13,011
135027	HA	5		06/15/2006	0.000	07/27/2006	9,969,991	0	16,591
135027	HE	7		06/01/2006	0.000	08/24/2006	3,975,142	0	12,982
167560	JZ	5		12/28/2005	3.530	01/04/2006	0	0	92,698
89602N	GW	8		12/29/2005	3.550	01/05/2006	0	0	100,337
				12/03/2005	0.000	03/02/2006	0	0	2,814
				03/02/2006	0.000	06/02/2006	0	0	0
				06/02/2006	0.000	09/02/2006	990,000	0	0
345397	TR	4		11/18/2005	6.875	02/01/2006	0	0	6,995
370425	RT	9		12/01/2005	6.750	01/15/2006	0	0	7,698
0199999	Totals						25,911,547	0	841,326

E09



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

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	3	(203,175)	5,527,000	19	(919,266)
2. Alaska.....AK	0	0	0	0	2,507	0	0	(4,415)
3. Arizona.....AZ	0	0	0	2	1,543,696	3,016,000	12	(2,101,915)
4. Arkansas.....AR	0	0	791,187	11	(310,285)	10,405,000	47	(1,578,371)
5. California.....CA	0	0	450,000	5	561,069	2,460,000	11	(735,125)
6. Colorado.....CO	0	0	29,424	3	69,264	700,001	3	(232,787)
7. Connecticut.....CT	0	0	2,226,839	12	13,914,902	33,894,503	43	(672,109)
8. Delaware.....DE	0	0	0	1	43,678	1,005,000	4	(107,052)
9. District of Columbia.....DC	0	0	96,999	2	(531,446)	500,001	2	(809,206)
10. Florida.....FL	0	0	642,500	13	(88,516)	5,283,014	16	(1,304,591)
11. Georgia.....GA	0	0	589,129	6	(253,064)	9,948,915	32	(998,785)
12. Hawaii.....HI	0	0	0	0	17,636	0	0	(81,065)
13. Idaho.....ID	0	0	0	0	2,562	0	0	(5,669)
14. Illinois.....IL	0	0	3,769,832	29	(2,587,727)	16,841,922	71	(3,290,985)
15. Indiana.....IN	0	0	6,996	24	(427,153)	4,160,858	91	(374,911)
16. Iowa.....IA	0	0	1,249,900	14	(831,868)	1,946,000	21	(1,784,963)
17. Kansas.....KS	0	0	35,000	1	126,589	775,000	6	(383,774)
18. Kentucky.....KY	0	0	0	6	(305,715)	2,255,000	12	(736,160)
19. Louisiana.....LA	0	0	671,665	61	(2,033,787)	15,876,501	276	(2,012,570)
20. Maine.....ME	0	0	0	(1)	130,945	125,000	2	(280,686)
21. Maryland.....MD	0	0	1,195,000	1	480,520	250,000	3	(64,655)
22. Massachusetts.....MA	0	0	205,000	1	630,204	3,549,900	10	(563,392)
23. Michigan.....MI	0	0	0	(1)	52,260	455,002	7	(310,144)
24. Minnesota.....MN	0	0	812,500	4	(129,470)	950,100	5	(1,001,711)
25. Mississippi.....MS	0	0	155,000	22	557,667	29,926,750	301	(1,684,545)
26. Missouri.....MO	0	0	0	3	3,270,876	7,650,002	13	(857,399)
27. Montana.....MT	0	0	612,500	9	(336,482)	4,213,135	13	(224,146)
28. Nebraska.....NE	0	0	243,500	17	(671,920)	2,520,000	18	(598,877)
29. Nevada.....NV	0	0	0	0	72,565	200,000	1	(130,954)
30. New Hampshire.....NH	0	0	800,000	2	(174,424)	0	0	(90,748)
31. New Jersey.....NJ	0	0	50,000	1	1,054,331	7,100,001	10	(190,922)
32. New Mexico.....NM	0	0	75,000	1	(116,200)	0	0	(22,299)
33. New York.....NY	(83)	(83)	57,153	1	(424,592)	1,432,603	6	(169,885)
34. North Carolina.....NC	0	0	3,682,511	8	(310,660)	4,933,861	13	(1,940,113)
35. North Dakota.....ND	0	0	200,000	2	(645,874)	310,000	2	(487,489)
36. Ohio.....OH	0	0	125,000	7	(931,818)	13,805,002	30	(1,604,626)
37. Oklahoma.....OK	0	0	100,000	1	(79,925)	815,000	2	(44,449)
38. Oregon.....OR	0	0	2,500,000	2	2,982,441	5,200,000	5	(34,623)
39. Pennsylvania.....PA	0	0	1,015,000	9	(84,718)	6,589,001	41	(728,727)
40. Rhode Island.....RI	0	0	0	1	(218,093)	2,600,000	6	(63,662)
41. South Carolina.....SC	0	0	70,000	10	738,736	4,310,000	18	(452,874)
42. South Dakota.....SD	0	0	0	5	126,780	1,000,000	1	(427,746)
43. Tennessee.....TN	0	0	1,925,000	14	(2,584,550)	12,796,002	75	(2,302,264)
44. Texas.....TX	0	0	145,000	13	(301,001)	1,754,501	17	(1,884,081)
45. Utah.....UT	0	0	270,000	6	(1,189,301)	5,199,002	17	(712,505)
46. Vermont.....VT	0	0	0	0	3,361	0	0	(10,623)
47. Virginia.....VA	0	0	1,050,000	9	(548,742)	4,685,000	20	(2,621,576)
48. Washington.....WA	0	0	616,667	7	(53,730)	33,335	3	(228,190)
49. West Virginia.....WV	0	0	1,589,148	20	559,873	15,280,904	61	(3,109,628)
50. Wisconsin.....WI	0	0	250,000	4	(1,247,033)	150,000	3	(603,990)
51. Wyoming.....WY	0	0	0	0	11,535	0	0	(48,834)
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	25,000	2	20,399	2,350,000	17	(132,821)
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	(998)	0	0	83,237
58. Aggregate Other Alien.....OT	0	0	0	1	2,044	0	0	(4,318)
59. Totals.....	(83)	(83)	28,328,448	374	9,354,172	254,778,816	1,386	(41,683,983)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	1	2,044	0	0	(4,318)
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	1	2,044	0	0	(4,318)



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	4	13,854	260,000	4	(1,367,246)
2. Alaska.....AK	0	0	0	0	7,854	0	0	(13,834)
3. Arizona.....AZ	0	0	4,660,000	2	3,802,183	6	8	(1,443,891)
4. Arkansas.....AR	0	0	1,280,123	7	346,781	2,315,000	6	(1,088,856)
5. California.....CA	0	0	0	0	830,786	3,065,000	7	(2,144,431)
6. Colorado.....CO	0	0	0	0	567,662	410,000	2	(453,276)
7. Connecticut.....CT	0	0	3,417,685	15	4,383,741	19,284,127	19	(3,492,333)
8. Delaware.....DE	0	0	0	0	222,335	0	0	(538,756)
9. District of Columbia.....DC	0	0	0	2	(152,075)	1,200,003	7	(685,190)
10. Florida.....FL	0	0	2,298,895	12	(713,344)	5,389,601	15	(3,337,720)
11. Georgia.....GA	0	0	2,971,757	18	(6,358,459)	6,803,277	34	(2,052,877)
12. Hawaii.....HI	0	0	0	0	9,926	0	0	(45,627)
13. Idaho.....ID	0	0	0	0	43	0	0	(94)
14. Illinois.....IL	0	0	35,144,129	135	2,861,115	99,824,285	471	(6,099,161)
15. Indiana.....IN	0	0	449,002	8	(227,657)	775,000	13	(208,530)
16. Iowa.....IA	0	0	9,276,000	6	3,761,230	0	0	(531,239)
17. Kansas.....KS	0	0	270,000	5	(17,244)	0	0	(576,407)
18. Kentucky.....KY	0	0	0	0	224,428	1,065,000	3	(556,683)
19. Louisiana.....LA	0	0	595,000	39	184,262	3,968,332	83	(1,301,587)
20. Maine.....ME	0	0	400,000	3	(51,491)	3,350,000	5	(393,455)
21. Maryland.....MD	0	0	65,571	1	536,125	500,001	2	(310,449)
22. Massachusetts.....MA	0	0	0	2	26,949	456,000	6	(197,289)
23. Michigan.....MI	0	0	0	0	213,777	1,300,001	3	(450,240)
24. Minnesota.....MN	0	0	950,000	2	1,051,211	1,691,172	5	(859,608)
25. Mississippi.....MS	0	0	0	1	39,648	444,850	2	(290,824)
26. Missouri.....MO	0	0	0	(2)	606,130	500,000	2	(245,352)
27. Montana.....MT	0	0	0	0	95,683	250,000	1	(223,631)
28. Nebraska.....NE	0	0	292,000	1	304,258	100,000	2	(669,532)
29. Nevada.....NV	0	0	1,442,764	1	518,484	0	0	(136,647)
30. New Hampshire.....NH	0	0	8,464	0	88,596	300,000	1	(284,314)
31. New Jersey.....NJ	0	0	175,381	3	74,198	50,000	1	(266,914)
32. New Mexico.....NM	0	0	0	0	119,647	0	0	(303,199)
33. New York.....NY	0	0	276,264	3	443,056	6,505,836	23	(578,357)
34. North Carolina.....NC	0	0	6,439,124	22	1,052,325	8,742,288	16	(3,873,843)
35. North Dakota.....ND	0	0	0	0	132,667	0	0	(371,420)
36. Ohio.....OH	0	0	0	(1)	651,638	6,248,627	5	(1,388,424)
37. Oklahoma.....OK	0	0	55,000	1	(329,085)	40,000	1	(256,654)
38. Oregon.....OR	0	0	170,090	1	(12,410)	449,128	3	(223,633)
39. Pennsylvania.....PA	0	0	3,335,252	35	1,651,420	15,422,207	85	(2,299,616)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	194,427	3	1,260,521	5,180,000	14	(978,695)
42. South Dakota.....SD	0	0	0	1	119,766	11,500	2	(329,035)
43. Tennessee.....TN	0	0	623,776	9	1,512,651	3,655,129	21	(5,795,052)
44. Texas.....TX	0	0	1,034,581	2	712,297	386,219	6	(1,931,183)
45. Utah.....UT	0	0	0	2	140,065	3,510,006	9	(312,346)
46. Vermont.....VT	0	0	0	0	17,398	3,000,000	1	(54,982)
47. Virginia.....VA	0	0	7,500	1	989,903	1,140,000	4	(651,561)
48. Washington.....WA	0	0	2,035,000	4	1,035,048	775,003	6	(1,019,340)
49. West Virginia.....WV	0	0	0	3	4,183,295	4,179,756	7	(1,078,234)
50. Wisconsin.....WI	0	0	0	(1)	156,611	170,003	5	(251,977)
51. Wyoming.....WY	0	0	0	0	14,738	0	0	(62,391)
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	1,343,500	15	(586,159)	3,567,500	33	(538,349)
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	(3,483)	0	0	290,623
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	79,211,285	365	26,512,896	216,284,858	943	(52,273,665)

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

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	75,000	1	(905,095)	350,500	2	(90,632)
2. Alaska.....AK	0	0	0	0	7,000	0	0	(12,330)
3. Arizona.....AZ	0	0	0	0	28,788	350,000	2	(94,003)
4. Arkansas.....AR	0	0	0	1	94,494	1,655,000	6	(263,585)
5. California.....CA	0	968	0	(1)	84,113	50,001	2	(217,109)
6. Colorado.....CO	0	0	0	1	310,041	1,000,002	3	(82,573)
7. Connecticut.....CT	0	0	27,500	2	(191,385)	80,000	1	(83,465)
8. Delaware.....DE	0	0	0	0	6,641	0	0	(16,093)
9. District of Columbia.....DC	0	0	0	0	1,630	1	1	(10,851)
10. Florida.....FL	0	0	1,486	1	(1,032,052)	4,940,003	16	(513,930)
11. Georgia.....GA	0	0	0	0	225,038	1,500,000	4	(68,321)
12. Hawaii.....HI	0	0	0	0	3,855	0	0	(17,719)
13. Idaho.....ID	0	0	0	0	15,759	0	0	(34,864)
14. Illinois.....IL	0	0	0	0	1,821,306	3,350,002	12	(137,945)
15. Indiana.....IN	0	0	335,001	5	(374,367)	195,000	1	(42,150)
16. Iowa.....IA	0	0	0	1	(106,223)	24,001	2	(201,871)
17. Kansas.....KS	0	0	0	0	170,715	450,000	2	(341,962)
18. Kentucky.....KY	0	0	0	1	61,931	0	0	(153,620)
19. Louisiana.....LA	0	0	84,900	7	(14,974)	1,319,000	24	(236,994)
20. Maine.....ME	0	0	25,000	8	(65,737)	30,000	2	(51,034)
21. Maryland.....MD	0	0	65,000	2	(298,306)	0	0	(66,792)
22. Massachusetts.....MA	0	0	150,000	3	(1,073,526)	2,640,000	7	(98,644)
23. Michigan.....MI	0	0	0	0	33,489	0	0	(70,531)
24. Minnesota.....MN	0	0	64,720	1	(223,308)	50,001	2	(144,433)
25. Mississippi.....MS	0	0	0	2	13,643	1,000	1	(53,691)
26. Missouri.....MO	0	0	0	2	13,222	0	0	(90,674)
27. Montana.....MT	0	0	0	(1)	22,828	2	1	(35,039)
28. Nebraska.....NE	0	0	65,000	5	(8,603)	0	0	(131,215)
29. Nevada.....NV	0	0	0	0	11,218	0	0	(20,244)
30. New Hampshire.....NH	0	0	0	0	5,749	0	0	(20,397)
31. New Jersey.....NJ	0	0	10,000	5	(393,763)	117,000	4	(96,717)
32. New Mexico.....NM	0	0	0	0	9,225	200,000	3	(23,378)
33. New York.....NY	0	0	1,686,938	12	(1,343,230)	5,625,000	29	(427,210)
34. North Carolina.....NC	0	0	0	1	80,144	0	0	(248,896)
35. North Dakota.....ND	0	0	0	0	6,378	0	0	(17,857)
36. Ohio.....OH	0	0	40,000	4	(54,720)	2,351,001	11	(131,748)
37. Oklahoma.....OK	0	0	100,000	1	(197,547)	200,000	1	(116,140)
38. Oregon.....OR	0	0	0	0	13,030	0	0	(10,501)
39. Pennsylvania.....PA	0	0	707,383	5	(322,858)	1,345,000	12	(230,305)
40. Rhode Island.....RI	0	0	0	0	5,728	0	0	(11,429)
41. South Carolina.....SC	0	0	0	1	(128,985)	1	1	(45,591)
42. South Dakota.....SD	0	0	0	1	(50,723)	0	0	(66,696)
43. Tennessee.....TN	0	0	0	4	(462,343)	1,845,000	6	(210,093)
44. Texas.....TX	0	0	475,555	4	152,002	700,002	7	(532,253)
45. Utah.....UT	0	0	0	0	16,663	200,000	1	(40,016)
46. Vermont.....VT	0	0	0	0	3,200	0	0	(10,113)
47. Virginia.....VA	0	0	0	1	69,606	100,000	1	(275,955)
48. Washington.....WA	0	0	25,000	1	(152,518)	710,000	6	(53,290)
49. West Virginia.....WV	0	0	0	2	(26,582)	135,000	3	(51,755)
50. Wisconsin.....WI	0	0	0	0	13,398	0	0	(30,200)
51. Wyoming.....WY	0	0	0	0	4,890	0	0	(20,700)
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	1	749	0	0	(1,413)
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	37,476	127,434	0	627,803
58. Aggregate Other Alien.....OT	0	0	0	2	(554)	0	0	(2,036)
59. Totals.....	0	968	3,938,482	86	(4,083,447)	31,639,951	176	(5,429,199)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	2	(554)	0	0	(2,036)
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	2	(554)	0	0	(2,036)



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	57,500	4	(154,536)	2,675,000	5	(212,337)
2. Alaska.....AK	0	0	0	0	1,207	0	0	(2,126)
3. Arizona.....AZ	0	0	0	1	42,248	5,500	2	(120,324)
4. Arkansas.....AR	0	0	0	0	82,102	350,000	3	(207,102)
5. California.....CA	0	1,294	56,250	4	282,295	400,001	3	(712,271)
6. Colorado.....CO	0	0	0	1	(170,159)	150,000	1	(109,805)
7. Connecticut.....CT	0	0	637,500	3	586,543	1,250,000	2	(144,965)
8. Delaware.....DE	0	0	0	0	15,592	0	0	(37,783)
9. District of Columbia.....DC	0	0	0	0	6,753	0	0	(44,956)
10. Florida.....FL	0	0	362,000	6	409,469	4,503,322	12	(491,340)
11. Georgia.....GA	0	0	550,000	6	(204,226)	21,002	5	(133,388)
12. Hawaii.....HI	0	0	0	0	707	0	0	(3,249)
13. Idaho.....ID	0	0	0	0	24,344	0	0	(53,855)
14. Illinois.....IL	0	0	7,528	3	1,513,440	2,658,020	16	(325,157)
15. Indiana.....IN	0	0	112,400	3	(45,163)	50,000	1	(113,878)
16. Iowa.....IA	0	0	0	0	47,058	75,001	1	(138,122)
17. Kansas.....KS	0	0	0	0	95,422	125,000	1	(191,140)
18. Kentucky.....KY	0	0	50,000	1	(119,954)	264,900	2	(74,529)
19. Louisiana.....LA	888	888	126,543	5	645	770,000	10	(210,662)
20. Maine.....ME	0	0	0	0	36,972	1,001,000	2	(97,952)
21. Maryland.....MD	0	0	36,816	1	12,601	1,950,000	27	(92,440)
22. Massachusetts.....MA	0	0	0	0	42,304	0	0	(157,628)
23. Michigan.....MI	0	0	0	0	64,225	0	0	(135,265)
24. Minnesota.....MN	0	0	12,500	2	(15,660)	0	0	(323,809)
25. Mississippi.....MS	0	0	462,250	5	(135,658)	2,385,000	17	(208,051)
26. Missouri.....MO	0	0	109,900	2	(29,537)	20,000	1	(140,011)
27. Montana.....MT	0	0	0	1	22,147	46,000	6	(32,463)
28. Nebraska.....NE	0	0	0	1	60,702	250,000	1	(282,616)
29. Nevada.....NV	0	0	0	1	15,774	0	0	(28,468)
30. New Hampshire.....NH	0	0	0	0	5,866	0	0	(20,814)
31. New Jersey.....NJ	0	0	132,801	3	(272,150)	50,000	1	(73,480)
32. New Mexico.....NM	0	0	0	0	4,258	0	0	(10,790)
33. New York.....NY	0	0	0	7	(499,315)	1,106,000	10	(73,700)
34. North Carolina.....NC	0	0	0	2	(159,430)	800,000	2	(319,097)
35. North Dakota.....ND	0	0	0	0	5,740	0	0	(16,071)
36. Ohio.....OH	0	0	0	1	(188,077)	96,000	2	(253,362)
37. Oklahoma.....OK	0	0	0	1	(47,586)	1,999,859	1	(60,698)
38. Oregon.....OR	0	0	4,000,000	1	18,817	0	0	(15,041)
39. Pennsylvania.....PA	0	0	331,900	8	(754,159)	3,672,400	8	(178,744)
40. Rhode Island.....RI	0	0	0	1	10,900	0	0	(31,724)
41. South Carolina.....SC	0	0	0	0	19,613	0	0	(42,552)
42. South Dakota.....SD	0	0	0	(1)	23,953	20,000	2	(65,807)
43. Tennessee.....TN	0	0	126,379	5	(317,974)	375,000	3	(446,447)
44. Texas.....TX	0	0	0	1	117,050	511,429	5	(362,686)
45. Utah.....UT	0	0	0	0	19,440	400,000	1	(46,685)
46. Vermont.....VT	0	0	0	0	2,931	0	0	(9,263)
47. Virginia.....VA	0	0	0	0	122,929	440,000	3	(283,621)
48. Washington.....WA	0	0	2,000,000	2	177,670	400,000	2	(65,588)
49. West Virginia.....WV	0	0	0	1	(338,491)	0	0	(73,320)
50. Wisconsin.....WI	0	0	0	0	125,541	801,000	5	(57,568)
51. Wyoming.....WY	0	0	0	0	3,271	0	0	(13,849)
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	412	1	(131,614)	940,000	7	(33,912)
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	(2,500)	0	(33,002)	0	0	409,130
58. Aggregate Other Alien.....OT	0	0	0	0	(12,031)	0	0	(44,229)
59. Totals.....	888	2,182	9,170,179	83	391,806	30,561,434	170	(7,015,608)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(12,031)	0	0	(44,229)
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	(12,031)	0	0	(44,229)



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	(392,000)	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	(219,935)	0	0	0
6. Colorado.....CO	0	0	0	0	0	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	100,000	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	(217,212)	0	0	0
15. Indiana.....IN	0	0	0	0	(60,000)	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	(130,800)	0	0	0
32. New Mexico.....NM	0	0	0	0	1	1	0	0
33. New York.....NY	0	0	0	0	(11,189,036)	0	0	0
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	(50,000)	200,000	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	(12,258,982)	300,001	0	0

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

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

NONE