



QUARTERLY STATEMENT

As of September 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, Business Insurance	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
ANDY FRANCIS BESSETTE	Exec. Vice President & Chief Administrative Officer	CHARLES JOSEPH CLARKE	Vice Chairman
JOHN PATRICK CLIFFORD JR. #	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 Insurance
SAMUEL GERSTEN LISS #	Executive Vice President, Strategic Development and Financial & Professional & International Insurance	MARIA OLIVO #	Executive Vice President, Investor Relations and Communications
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary	PAULINE CUSANO PANIK	Senior Vice President, Accounting Standards
KATHLEEN LYNCH PRESTON #	Executive Vice President, Enterprise Development	SCOTT WILLIAM RYNDA	Senior Vice President, Tax Administration
DOREEN SPADORCIA	Executive Vice President, Claim	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel

DIRECTORS

JAY STEVEN BENET	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)	_____ (Signature) BRUCE ALLEN BACKBERG 2. (Printed Name)	_____ (Signature) DOUGLAS KENNETH RUSSELL 3. (Printed Name)
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Chairman of the Board, President & CEO

(Title)

Senior Vice President & Corporate Secretary

(Title)

Senior V. P., Treas. & Corporate Controller

(Title)

Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,865,213,417	0	12,865,213,417	12,643,301,553
2. Stocks:				
2.1 Preferred stocks.....	42,515,116	0	42,515,116	28,466,478
2.2 Common stocks.....	3,150,229,875	0	3,150,229,875	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).....	102,898,183	0	102,898,183	103,735,730
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	572,081,000	0	572,081,000	572,606,745
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....14,301,628), cash equivalents (\$.....4,492,563) and short-term investments (\$.....638,247,906).....	657,042,097	0	657,042,097	545,302,469
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	902,698,884	0	902,698,884	864,592,771
8. Receivables for securities.....	39,280,694	0	39,280,694	19,792,491
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	18,331,959,264	0	18,331,959,264	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.....	161,877,453	0	161,877,453	164,447,984
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	301,553,848	31,948,999	269,604,849	277,058,021
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,592,442 earned but unbilled premiums).....	1,019,430,163	8,415,731	1,011,014,432	975,122,963
13.3 Accrued retrospective premiums.....	41,211,898	1,866,852	39,345,046	49,985,801
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	256,173	0	256,173	1,385,399
14.2 Funds held by or deposited with reinsured companies.....	84,493,772	0	84,493,772	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.....	415,581,636	151,712,210	263,869,426	366,694,642
17. Guaranty funds receivable or on deposit.....	11,485,495	0	11,485,495	13,541,608
18. Electronic data processing equipment and software.....	852,135	0	852,135	2,658,042
19. Furniture and equipment, including health care delivery assets (\$.....0).....	17,979,989	17,979,989	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.....	142,405,493	57,044,311	85,361,182	187,920,894
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	20,529,087,318	268,968,091	20,260,119,227	19,900,457,826
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	20,529,087,318	268,968,091	20,260,119,227	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.....	22,306,553	15,704,608	6,601,945	34,050,250
2302. Equities and deposits in pools and associations.....	23,028,019	0	23,028,019	16,131,711
2303. Ceded deposit asset.....	21,286,124	0	21,286,124	27,060,291
2398. Summary of remaining write-ins for Line 23 from overflow page.....	75,784,797	41,339,703	34,445,094	110,678,643
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	142,405,493	57,044,311	85,361,182	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 \$....1,164,570,113).....	8,174,563,743	8,399,417,898
2. Reinsurance payable on paid losses and loss adjustment expenses.....	24,214,204	20,817,526
3. Loss adjustment expenses.....	1,865,643,456	1,865,968,230
4. Commissions payable, contingent commissions and other similar charges.....	131,000,275	149,281,104
5. Other expenses (excluding taxes, licenses and fees).....	104,311,811	88,290,790
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	105,072,405	131,500,649
7.1 Current federal and foreign income taxes (including \$....8,294,291 on realized capital gains (losses)).....	110,008,484	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 \$....966,130,950 and including warranty reserves of \$.....0).....	2,082,789,682	2,039,240,515
10. Advance premium.....	444,186	600,467
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,973,264	6,601,084
12. Ceded reinsurance premiums payable (net of ceding commissions).....	145,685,407	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.....	131,357,902	173,575,526
15. Remittances and items not allocated.....	54,707,992	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.....	42,896,897	60,236,399
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	266,200,977	131,618,088
20. Payable for securities.....	94,590,719	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.....	(67,272,401)	(85,527,541)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,314,609,935	13,324,598,297
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,314,609,935	13,324,598,297
27. Aggregate write-ins for special surplus funds.....	25,514,426	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).....	3,361,514,070	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).....	6,945,509,292	6,575,859,529
36. TOTALS.....	20,260,119,227	19,900,457,826

DETAILS OF WRITE-INS

2301. Investment real estate liability.....	13,361,043	11,992,265
2302. Interest deposit liability.....	6,225,965	6,437,860
2303. Escheat liability.....	1,966,242	182,804
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(88,825,652)	(104,140,471)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(67,272,401)	(85,527,541)
2701. Special surplus from retroactive reinsurance.....	24,514,426	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).....	25,514,426	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 \$.....1,699,571,525).....	1,760,142,382	2,483,717,893	3,135,515,493
1.2 Assumed..... (written \$.....3,294,096,595).....	3,240,520,840	2,369,770,762	4,536,317,477
1.3 Ceded..... (written \$.....1,536,211,771).....	1,597,098,223	1,443,786,797	3,102,761,865
1.4 Net..... (written \$.....3,457,456,350).....	3,403,564,998	3,409,701,857	4,569,071,106
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,674,763,035):			
2.1 Direct.....	615,842,381	1,426,218,585	1,958,211,527
2.2 Assumed.....	2,174,966,734	7,788,228,226	2,658,853,122
2.3 Ceded.....	1,213,389,046	7,150,417,085	1,861,822,814
2.4 Net.....	1,577,420,069	2,064,029,726	2,755,241,835
3. Loss expenses incurred.....	424,544,017	362,207,111	633,613,281
4. Other underwriting expenses incurred.....	986,528,271	937,148,163	1,268,930,955
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,988,492,356	3,363,385,000	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).....	415,072,642	46,316,858	(88,714,965)
INVESTMENT INCOME			
9. Net investment income earned.....	604,617,221	556,283,521	784,298,923
10. Net realized capital gains (losses) less capital gains tax of \$.....20,228,953.....	(9,008,141)	97,665,397	93,154,292
11. Net investment gain (loss) (Lines 9 + 10).....	595,609,080	653,948,918	877,453,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(3,359,633) amount charged off \$.....2,009,040).....	(5,368,673)	(5,773,482)	(8,754,654)
13. Finance and service charges not included in premiums.....	16,822,524	16,407,785	21,736,786
14. Aggregate write-ins for miscellaneous income.....	(29,338,459)	(1,940,634)	(4,693,088)
15. Total other income (Lines 12 through 14).....	(17,884,608)	8,693,670	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).....	992,797,115	708,959,445	797,027,294
17. Dividends to policyholders.....	3,078,000	485,248	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).....	989,719,114	708,474,198	792,980,127
19. Federal and foreign income taxes incurred.....	179,262,098	(95,291,633)	(190,290,108)
20. Net income (Line 18 minus Line 19) (to Line 22).....	810,457,016	803,765,831	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).....	810,457,016	803,765,831	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 \$.....31,859,980.....	185,101,490	(73,578,224)	(188,222,617)
25. Change in net unrealized foreign exchange capital gain (loss).....	25,309,693	(13,958,310)	(9,732,444)
26. Change in net deferred income tax.....	(152,475,066)	(161,538,158)	(286,893,895)
27. Change in nonadmitted assets.....	101,256,630	186,174,194	430,313,379
28. Change in provision for reinsurance.....	0	181,079,827	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	(1,413,288)	(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.....	(600,000,000)	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).....	369,649,763	920,531,872	1,067,201,284
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,945,509,292	6,429,190,117	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.....	3,435,216	(33,247,658)	(29,194,978)
1402. Change in COLI cash values.....	282,368	0	239,164
1403. Profit and loss, miscellaneous.....	(14,103,962)	31,323,792	24,281,942
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(18,952,082)	(16,767)	(19,216)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(29,338,459)	(1,940,634)	(4,693,088)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	3,483,643,224	4,359,214,231
2. Net investment income.....	647,109,789	824,925,950
3. Miscellaneous income.....	(17,884,608)	8,289,043
4. Total (Lines 1 through 3).....	4,112,868,405	5,192,429,224
5. Benefit and loss related payments.....	1,773,435,461	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.....	1,438,319,009	1,830,944,875
8. Dividends paid to policyholders.....	2,705,821	15,413,371
9. Federal and foreign income taxes paid (recovered) \$.....6,942,918 net tax on capital gains (losses).....	49,893,617	271,407,990
10. Total (Lines 5 through 9).....	3,264,353,907	4,813,168,582
11. Net cash from operations (Line 4 minus Line 10).....	848,514,497	379,260,642
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,756,249,274	2,274,740,888
12.2 Stocks.....	90,435,967	621,942,220
12.3 Mortgage loans.....	0	8,780,501
12.4 Real estate.....	0	68,339,631
12.5 Other invested assets.....	63,392,996	62,177,688
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(84,139)	(7,170)
12.7 Miscellaneous proceeds.....	0	(12,800,423)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,909,994,098	3,023,173,334
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,020,325,204	3,445,771,495
13.2 Stocks.....	63,541,013	105,346,136
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	20,152,746	39,348,599
13.5 Other invested assets.....	117,793,335	170,717,153
13.6 Miscellaneous applications.....	87,351,460	(127,815,157)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,309,163,757	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).....	(399,169,659)	(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.....	600,000,000	0
16.6 Other cash provided (applied).....	262,394,790	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).....	(337,605,210)	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).....	111,739,628	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).....	657,042,097	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 St. Paul Fire and Marine Insurance Company's Canadian branch. All required regulatory approvals have been obtained by Indemnity, including a release of licenses from the Canadian Taxing Authority.

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
September 15	\$100 million

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2002.....
- 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: \$.....0
- 13. Amount of real estate and mortgages held in short-term investments: \$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

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	\$.....3,106,824,576
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....491,536,980	\$.....501,929,013
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,358,820,876	\$.....3,608,753,589
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 [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	Citibank Center Tampa, Tampa, FL 33610-9122
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)
N/A		

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	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 September 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 Year to Date	2 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.....	(21,516,039)	(27,983,001)
3. Cost of acquired.....	0	13,669,301
4. Cost of additions to and permanent improvements.....	20,152,746	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.....	674,979,182	676,342,475
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	674,979,182	676,342,475
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	674,979,182	676,342,475

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	864,592,774	797,382,740
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	20,918,728	16,108,000
2.2 Additional investment made after acquisitions.....	96,874,607	154,609,153
3. Accrual of discount.....	745,280	696,493
4. Increase (decrease) by adjustment.....	(16,710,829)	(40,046,869)
5. Total profit (loss) on sale.....	(8,968)	(194,281)
6. Amounts paid on account or in full during the period.....	63,392,996	62,177,688
7. Amortization of premium.....	779,519	1,448,752
8. Increase (decrease) by foreign exchange adjustment.....	459,806	(336,022)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	902,698,883	864,592,774
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	902,698,883	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).....	902,698,883	864,592,774

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,607,216,684	14,680,774,906
2. Cost of bonds and stocks acquired.....	2,083,866,217	3,551,117,631
3. Accrual of discount.....	11,611,023	9,871,831
4. Increase (decrease) by adjustment.....	233,325,674	(82,980,823)
5. Increase (decrease) by foreign exchange adjustment.....	5,355,741	(9,373,970)
6. Total profit (loss) on disposal.....	11,006,538	410,482,224
7. Consideration for bonds and stocks disposed of.....	1,846,685,241	2,896,683,108
8. Amortization of premium.....	47,738,227	55,992,007
9. Book/adjusted carrying value, current period.....	16,057,958,409	15,607,216,684
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	16,057,958,409	15,607,216,684
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	16,057,958,409	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.....	11,864,799,684	3,347,314,074	2,888,846,522	(20,536,257)	11,719,036,466	11,864,799,684	12,302,730,979	12,185,079,806
2. Class 2.....	788,585,076	52,075,223	34,228,291	(7,863,279)	768,078,341	788,585,076	798,568,729	760,606,470
3. Class 3.....	198,232,060	27,823,814	5,031,938	(9,767,676)	199,228,541	198,232,060	211,256,260	206,541,409
4. Class 4.....	131,758,037	10,573,269	10,157,167	15,982,286	145,908,399	131,758,037	148,156,426	153,271,102
5. Class 5.....	29,632,603	526,830	1,323,381	(1,192,726)	7,524,663	29,632,603	27,643,326	9,440,484
6. Class 6.....	2,798,570	0	69,404	16,869,002	9,480,592	2,798,570	19,598,167	20,100,992
7. Total Bonds.....	13,015,806,030	3,438,313,210	2,939,656,703	(6,508,651)	12,849,257,003	13,015,806,030	13,507,953,886	13,335,040,263
PREFERRED STOCK								
8. Class 1.....	27,036,227	5,011,238	0	662,876	25,173,683	27,036,227	32,710,341	17,626,430
9. Class 2.....	6,939,566	0	0	104,773	11,369,335	6,939,566	7,044,339	7,986,925
10. Class 3.....	2,379,915	0	2,424,153	44,238	4,106,685	2,379,915	0	2,794,525
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	58,598	0	0	58,598
13. Class 6.....	2,760,436	0	0	0	0	2,760,436	2,760,436	0
14. Total Preferred Stock.....	39,116,144	5,011,238	2,424,153	811,887	40,708,301	39,116,144	42,515,116	28,466,478
15. Total Bonds and Preferred Stock.....	13,054,922,174	3,443,324,448	2,942,080,856	(5,696,764)	12,889,965,304	13,054,922,174	13,550,469,002	13,363,506,741

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals.....	638,247,906	XXX	637,320,287	1,790,647	2,299,612

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.....	8,421,583,193	15,916,642,838
3. Increase (decrease) by adjustment.....	810,518	(1,776,296)
4. Increase (decrease) by foreign exchange adjustment.....	3,568,643	8,164,433
5. Total profit (loss) on disposal of short-term investments.....	755,867	(3,446)
6. Consideration received on disposal of short-term investments.....	8,377,084,609	15,817,551,670
7. Book/adjusted carrying value, current period.....	638,247,906	588,614,296
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	638,247,906	588,614,296
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	638,247,906	588,614,296
12. Income collected during period.....	20,256,539	16,566,779
13. Income earned during period.....	20,016,650	17,563,412

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
0.....	AA-3190838.....	TOKIO MILLENNIUM RE LTD.....	BERMUDA.....	NO.....
00000.....	AA-3190875.....	HISCOX INSURANCE COMPANY (BERMUDA) LTD.....	BERMUDA.....	NO.....

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	20,554,624	28,966,622	18,196,507	17,638,388	94,225,429	98,231,191
2. Alaska.....AK	YES	7,236,735	8,100,141	2,431,716	4,677,738	13,399,871	12,323,982
3. Arizona.....AZ	YES	20,622,243	27,086,443	15,780,163	21,284,686	74,213,324	72,991,942
4. Arkansas.....AR	YES	9,444,962	13,600,039	4,783,272	10,784,824	33,781,225	43,385,690
5. California.....CA	YES	175,856,421	235,036,979	99,177,470	162,770,177	498,041,460	565,665,577
6. Colorado.....CO	YES	29,467,186	35,294,052	13,021,947	15,888,353	82,161,152	98,731,409
7. Connecticut.....CT	YES	23,307,659	21,492,776	24,109,963	27,087,856	110,940,113	97,442,173
8. Delaware.....DE	YES	3,483,796	5,970,488	1,888,034	4,355,587	13,248,345	14,655,735
9. District of Columbia.....DC	YES	5,512,784	7,139,737	4,340,469	12,365,398	24,982,265	28,720,502
10. Florida.....FL	YES	77,738,161	82,684,713	62,497,480	130,651,005	209,206,836	247,168,297
11. Georgia.....GA	YES	33,417,959	42,697,414	25,419,353	35,319,825	91,296,790	130,360,344
12. Hawaii.....HI	YES	2,241,002	3,869,414	3,992,452	7,975,160	14,741,440	22,593,948
13. Idaho.....ID	YES	2,699,427	3,446,994	1,283,854	847,409	8,008,258	8,565,483
14. Illinois.....IL	YES	70,220,291	81,852,656	105,389,077	122,796,858	440,715,129	519,424,452
15. Indiana.....IN	YES	19,757,007	23,714,841	16,121,317	12,165,646	70,739,067	71,898,134
16. Iowa.....IA	YES	9,953,149	12,283,746	16,365,058	17,468,469	42,191,161	54,805,076
17. Kansas.....KS	YES	16,762,150	21,412,365	3,990,364	7,225,071	39,278,580	40,524,830
18. Kentucky.....KY	YES	12,805,841	14,183,872	10,149,234	11,960,637	45,711,222	53,421,311
19. Louisiana.....LA	YES	52,549,264	55,144,387	57,032,530	26,628,733	257,040,107	298,843,390
20. Maine.....ME	YES	4,351,812	2,878,672	2,851,113	2,772,135	14,325,166	15,573,915
21. Maryland.....MD	YES	25,292,602	27,564,020	15,861,003	20,715,213	91,225,402	78,413,920
22. Massachusetts.....MA	YES	45,461,858	52,825,257	20,920,451	36,837,505	132,114,997	125,907,169
23. Michigan.....MI	YES	27,786,942	34,038,634	14,624,101	18,455,424	88,923,547	100,574,477
24. Minnesota.....MN	YES	36,750,906	49,182,157	19,337,248	19,726,947	144,230,200	153,842,205
25. Mississippi.....MS	YES	13,781,320	17,434,751	23,721,930	12,743,476	94,760,445	146,957,390
26. Missouri.....MO	YES	19,109,824	26,199,913	11,444,019	14,722,980	78,943,557	82,025,851
27. Montana.....MT	YES	5,032,636	6,139,002	6,201,069	4,003,473	32,685,234	36,717,186
28. Nebraska.....NE	YES	1,203,926	9,346,803	2,591,296	9,722,261	30,465,288	36,317,836
29. Nevada.....NV	YES	8,536,598	9,582,593	11,003,875	6,249,847	50,572,425	43,694,391
30. New Hampshire.....NH	YES	6,290,808	9,696,317	3,654,163	4,521,866	28,793,903	26,032,544
31. New Jersey.....NJ	YES	52,265,321	75,361,600	25,495,383	47,425,445	162,943,799	166,615,182
32. New Mexico.....NM	YES	26,259,476	24,370,191	10,931,813	8,782,662	31,498,159	37,988,631
33. New York.....NY	YES	130,820,092	135,150,671	71,560,818	121,985,004	486,206,657	532,325,718
34. North Carolina.....NC	YES	24,601,337	34,874,342	20,637,299	27,536,001	84,275,004	88,716,519
35. North Dakota.....ND	YES	5,877,981	5,213,127	1,936,181	3,556,850	5,699,125	6,113,215
36. Ohio.....OH	YES	29,344,384	35,847,589	19,255,193	35,160,601	110,336,845	112,223,068
37. Oklahoma.....OK	YES	15,435,409	19,085,728	6,628,668	20,731,507	36,351,676	40,976,155
38. Oregon.....OR	YES	13,698,964	14,260,004	16,223,686	9,772,193	26,207,946	42,387,127
39. Pennsylvania.....PA	YES	58,599,739	67,604,887	45,892,723	38,225,325	198,211,785	259,096,361
40. Rhode Island.....RI	YES	9,245,473	10,531,660	6,263,921	2,904,508	22,761,001	20,783,636
41. South Carolina.....SC	YES	10,770,465	13,372,760	6,773,055	14,938,721	38,685,397	43,940,172
42. South Dakota.....SD	YES	3,262,981	4,009,314	504,587	2,000,011	10,531,586	9,670,436
43. Tennessee.....TN	YES	12,324,026	23,605,782	12,490,825	17,224,395	75,793,819	90,142,480
44. Texas.....TX	YES	118,703,873	139,463,211	110,733,871	46,580,839	441,544,221	386,909,823
45. Utah.....UT	YES	13,920,175	16,314,913	5,137,230	9,108,401	34,233,155	41,156,794
46. Vermont.....VT	YES	1,442,971	4,519,149	3,701,232	2,452,177	8,809,603	11,399,542
47. Virginia.....VA	YES	26,620,177	32,755,153	12,666,115	16,318,795	75,648,696	79,237,816
48. Washington.....WA	YES	55,984,533	58,591,085	18,130,018	33,670,488	83,950,093	75,937,746
49. West Virginia.....WV	YES	14,991,392	15,348,709	15,050,387	12,443,608	46,870,771	53,169,031
50. Wisconsin.....WI	YES	22,722,835	33,264,975	27,809,272	12,628,977	78,653,533	99,283,238
51. Wyoming.....WY	YES	17,961,388	17,050,198	2,144,995	2,553,265	14,244,772	14,168,045
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	1,117	2,156	0	0	4,639	11,598
54. Puerto Rico.....PR	YES	1,464,104	4,044,786	(274,202)	10,130,710	7,734,906	13,337,106
55. US Virgin Islands.....VI	YES	499,873	172,870	26,205	292,380	606,936	956,051
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	YES	186,240,639	191,138,778	54,355,997	(22,968,434)	379,587,192	357,169,872
58. Aggregate Other Alien.....OT	XXX	59,282,904	57,210,219	11,673,639	5,578,809	57,704,077	65,522,179
59. Totals.....(a)	54	1,699,571,525	2,002,029,656	1,123,929,440	1,279,396,188	5,470,057,333	5,975,047,889

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	59,077,656	57,076,410	11,673,639	5,578,809	57,644,330	65,467,592
5802. Bahama Islands.....	XXX	205,248	133,809	0	0	59,747	54,587
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	59,282,904	57,210,219	11,673,639	5,578,809	57,704,077	65,522,179

(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.....	125,142,865	82,333,789	65.8	44.1
2. Allied lines.....	50,110,482	(36,611,691)	(73.1)	106.0
3. Farmowners multiple peril.....	0	(58)	0.0	0.0
4. Homeowners multiple peril.....	1,760,298	684,916	38.9	68.0
5. Commercial multiple peril.....	20,444,000	14,071,032	68.8	(1.6)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	174,587,083	59,389,246	34.0	100.6
9. Inland marine.....	76,548,365	33,456,985	43.7	53.9
10. Financial guaranty.....	(347)	(111)	32.0	0.0
11.1. Medical malpractice-occurrence.....	1,105,398	18,619,941	1,684.5	1,220.6
11.2. Medical malpractice-claims made.....	2,262	40,708,483	1,799,691.6	(16,950.3)
12. Earthquake.....	3,777,389	(513,975)	(13.6)	38.3
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	174,140	192,276	110.4	0.0
16. Workers' compensation.....	160,155,823	103,944,643	64.9	69.7
17.1. Other liability-occurrence.....	503,746,209	148,965,402	29.6	68.5
17.2. Other liability-claims made.....	251,602,518	77,184,276	30.7	50.1
18.1. Products liability-occurrence.....	94,366,047	32,528,740	34.5	12.8
18.2. Products liability-claims made.....	10,557,775	848,349	8.0	30.3
19.1, 19.2 Private passenger auto liability.....	38,919	(40,878,549)	(105,036.0)	(435.4)
19.3, 19.4 Commercial auto liability.....	152,335,641	43,543,955	28.6	41.0
21. Auto physical damage.....	38,216,911	27,191,556	71.2	59.5
22. Aircraft (all perils).....	0	(3,447,696)	0.0	3,414.8
23. Fidelity.....	28,160,771	12,429,388	44.1	50.3
24. Surety.....	56,205,135	818,472	1.5	9.2
26. Burglary and theft.....	4,266,525	481,873	11.3	(0.4)
27. Boiler and machinery.....	6,838,617	(98,671)	(1.4)	(94.2)
28. Credit.....	0	0	0.0	0.0
29. International.....	(444)	(189)	42.6	59.7
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.....	1,760,142,382	615,842,381	35.0	57.4
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.....	49,557,425	134,550,149	125,970,914
2. Allied lines.....	19,357,322	49,006,451	56,970,095
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	682,584	1,853,900	1,461,277
5. Commercial multiple peril.....	7,807,680	20,976,439	23,311,778
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	52,927,698	180,003,405	185,109,994
9. Inland marine.....	23,515,972	73,720,967	95,434,116
10. Financial guaranty.....	0	0	(7,250)
11.1. Medical malpractice-occurrence.....	1,104,593	1,105,398	771,720
11.2. Medical malpractice-claims made.....	0	0	(301,179)
12. Earthquake.....	1,359,745	4,269,717	3,505,273
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	120,886	339,593	0
16. Workers' compensation.....	21,683,286	95,440,118	250,699,188
17.1. Other liability-occurrence.....	173,107,801	524,728,496	544,814,576
17.2. Other liability-claims made.....	92,611,040	255,678,409	259,239,211
18.1. Products liability-occurrence.....	27,504,465	93,074,113	108,300,597
18.2. Products liability-claims made.....	3,681,893	11,250,161	9,876,690
19.1, 19.2 Private passenger auto liability.....	7,276	21,485	50,113
19.3, 19.4 Commercial auto liability.....	59,263,279	153,969,461	176,489,747
21. Auto physical damage.....	13,691,658	37,240,194	42,646,692
22. Aircraft (all perils).....	0	0	(53,253)
23. Fidelity.....	9,685,354	26,401,473	27,864,063
24. Surety.....	5,254,989	24,409,398	77,646,280
26. Burglary and theft.....	1,207,660	4,154,933	4,338,051
27. Boiler and machinery.....	3,285,021	7,377,266	7,887,910
28. Credit.....	0	0	0
29. International.....	0	0	3,052
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.....	567,417,626	1,699,571,525	2,002,029,656
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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2003 + Prior	.....3,146,341	.....3,468,674	.....6,615,015	.....694,163	.....132,386	.....826,549	.....2,762,442	.....90,718	.....3,184,385	.....6,037,545	.....310,264	.....(61,185)	.....249,079
2. 2004	.....483,512	.....902,422	.....1,385,935	.....180,805	.....12,510	.....193,315	.....404,220	.....30,356	.....648,293	.....1,082,869	.....101,513	.....(211,263)	.....(109,750)
3. Subtotals 2004 + Prior	.....3,629,853	.....4,371,097	.....8,000,950	.....874,968	.....144,897	.....1,019,864	.....3,166,662	.....121,074	.....3,832,679	.....7,120,415	.....411,777	.....(272,448)	.....139,329
4. 2005	.....790,456	.....1,473,981	.....2,264,436	.....491,654	.....87,431	.....579,085	.....405,389	.....66,183	.....1,020,274	.....1,491,846	.....106,588	.....(300,094)	.....(193,506)
5. Subtotals 2005 + Prior	.....4,420,309	.....5,845,077	.....10,265,386	.....1,366,622	.....232,327	.....1,598,949	.....3,572,051	.....187,257	.....4,852,952	.....8,612,260	.....518,365	.....(572,541)	.....(54,176)
6. 2006	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....628,194	.....628,194	.....XXX.....	.....403,779	.....1,024,168	.....1,427,947	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals	.....4,420,309	.....5,845,077	.....10,265,386	.....1,366,622	.....860,521	.....2,227,143	.....3,572,051	.....591,036	.....5,877,120	.....10,040,207	.....518,365	.....(572,541)	.....(54,176)
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. ....11.7 %	2. ....(9.8)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.8)%

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. Suspense, undistributed payments.....	13,126,262	0	13,126,262	85,118,987
2305. Other assets.....	9,353,793	0	9,353,793	4,105,657
2306. Real estate operating fund.....	5,338,029	0	5,338,029	8,134,316
2307. State surcharges receivable.....	5,028,703	0	5,028,703	4,318,093
2308. Due from unaffiliated companies.....	1,643,830	0	1,643,830	1,647,651
2309. COLI supplemental benefits trust.....	684,588	0	684,588	402,220
2310. Sundry.....	250,000	0	250,000	250,000
2311. Assumed reinsurance receivable and payable.....	(980,111)	0	(980,111)	(292,559)
2312. Other assets nonadmitted.....	41,339,703	41,339,703	0	0
2313. Freddie Mac collateral held.....	0	0	0	4,966,056
2314. Advances to contractors.....	0	0	0	2,028,221
2397. Summary of remaining write-ins for Line 23.....	75,784,797	41,339,703	34,445,094	110,678,643

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.....	683,472	695,411
2307. Other liabilities.....	573,348	2,317,542
2308. Federal excise tax-reinsurance contracts.....	2,557	(7,604)
2309. Retroactive reinsurance reserve ceded.....	(92,459,810)	(114,185,049)
2310. Freddie Mac collateral liability.....	0	4,966,056
2311. Dollar roll financing.....	0	(301,607)
2397. Summary of remaining write-ins for Line 23.....	(88,825,652)	(104,140,471)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(18,952,082)	(16,767)	(19,216)
1497. Summary of remaining write-ins for Line 14.....	(18,952,082)	(16,767)	(19,216)

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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								
Commercial Industrial Properties:					0	0	0	0
19 warehouses and land located at:					0	0	0	0
Trammell Crow Industrial Park					0	0	0	0
4700 Forest Street.....	Denver.....	CO.....	..05/26/1993	Various.....	0	0	0	541,152
26 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	..12/31/1990	Various.....	0	0	0	451,962
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	..12/31/1990	Various.....	0	0	0	31,807
14 warehouses/office showrooms					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth.....	MN.....	..04/01/1992	Various.....	0	0	0	70,481
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	..03/18/1994	Various.....	0	0	0	20,814
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	..12/10/1996	Various.....	0	0	0	140,766
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	..11/20/1996	Various.....	0	0	0	59,067
14 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	..02/20/1997	Various.....	0	0	0	414,659
Warehouses and land located at:					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	..06/15/1998	Various.....	0	0	0	157,776
1520 Broadmoor Blvd.....	Buford.....	GA.....	..08/31/1998	Various.....	0	0	0	350
6 warehouse/office.....					0	0	0	0
Various addresses.....	Tampa/St. Petersburg.....	FL.....	..03/22/2004	Various.....	0	0	0	827,706
Commercial Office Properties:					0	0	0	0
buildings and land located at:					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	..12/31/1990	Various.....	0	0	0	264,315
6060, 6061 South Willow Drive.....	Englewood.....	CO.....	..12/31/1990	Various.....	0	0	0	(22,450)
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....	Minneapolis.....	MN.....	..12/31/1991	Various.....	0	0	0	865,887
109 South 7th Street.....	Tempe.....	AZ.....	..03/27/1995	Various.....	0	0	0	450,695
1100 University Drive.....	Tempe.....	AZ.....	..12/28/1995	Various.....	0	0	0	737,527
1901 West 14th Street.....	Denver.....	CO.....	..10/10/1996	Various.....	0	0	0	1,830,634
10375 East Harvard Avenue.....					0	0	0	0

E01

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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						
5401 West Kennedy.....	Tampa.....	FL.....	..03/31/1998	Various.....	.....0	.....0	.....0	.....156,070
Two Centerpoint.....	Portland.....	OR.....	..10/01/1998	Various.....	.....0	.....0	.....0	.....11,120
3001 Butterfield road.....	Oakbrook.....	IL.....	..05/12/1999	Various.....	.....0	.....0	.....0	.....71,394
401 Lennon Lane.....	Walnut Creek.....	CA.....	..01/13/2004	Various.....	.....0	.....0	.....0	.....7,249
0199999. Totals.....					.....0	.....0	.....0	.....7,088,981
9999999. Totals.....					.....0	.....0	.....0	.....7,088,981

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	3 Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	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	
		City	State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																
	CT Larage Loan.....	New York.....	NY..	Direct.....		07/25/2006		0	8,889,231	0	8,889,231	8,889,231	0	0	21,110,769	9.2
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								8,889,231	0	8,889,231	8,889,231	0	0	21,110,769	XXX
3199999.	Subtotal - Unaffiliated.....								8,889,231	0	8,889,231	8,889,231	0	0	21,110,769	XXX
3399999.	Totals.....								8,889,231	0	8,889,231	8,889,231	0	0	21,110,769	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	3 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
		City	State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	Residual Interest Security (RITES).....	New York.....	NY..	Distribution.....	08/04/1998	429,752	0	0	429,752	429,752	0	0	0	0
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....					429,752	0	0	429,752	429,752	0	0	0	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	225,207	0	0	225,207	225,207	0	0	0	0
	777 Third (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	511,154	0	0	511,154	511,154	0	0	0	0
	CWSP I, LLC.....	Wilmington.....	DE..	Distribution.....	07/01/2004	165,497	0	0	165,497	165,497	0	0	0	0
	Lowe Hospitality Investment Partners.....	Wilmington.....	DE..	Distribution.....	04/22/2004	(90,676)	0	0	(90,676)	(90,676)	0	0	0	0
	Madison Ave (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	480,485	0	0	480,485	480,485	0	0	0	0
	North American Real Estate Partners.....	Minnetonka.....	MN..	Distribution.....	12/23/2004	525,384	0	0	525,384	525,384	0	0	0	0
	NYLIM-GRC Fund 1 - 2003.....	Wilmington.....	DE..	Distribution.....	04/14/2004	258,526	0	0	258,526	258,526	0	0	0	0
	Thayer Hotel Investors Trust IV.....	Wilmington.....	DE..	Distribution.....	10/01/2004	(142,290)	0	0	(142,290)	(142,290)	0	0	0	0
	Water Street (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	941,953	0	0	941,953	941,953	0	0	0	0
	Fidelity Castle Pines Limited Partnership.....	Denver.....	CO..	Distribution.....	02/08/1995	25,301	0	0	25,301	25,301	0	0	0	0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....					2,900,541	0	0	2,900,541	2,900,541	0	0	0	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	279,428	0	0	279,428	279,428	0	0	0	0
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Distribution.....	12/31/2004	1,557,584	0	0	1,557,584	1,548,616	(8,968)	0	(8,968)	0
	GS Mezzanine Partners III, L.P.....	New York.....	NY..	Distribution.....	09/25/2003	1,354,337	0	0	1,354,337	1,354,337	0	0	0	0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Distribution.....	12/29/2003	159,495	0	0	159,495	159,495	0	0	0	0
	Lehman Brothers European Mezzanine Partners.....	New York.....	NY..	Distribution.....	06/08/2004	285,012	0	0	285,012	285,012	0	0	0	0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....					3,635,855	0	0	3,635,855	3,626,887	(8,968)	0	(8,968)	0
Any Other Class of Admitted Asset - Unaffiliated														
	Insurance Revolution Inc.....	Princeton.....	NJ..	Distribution.....	12/27/2005	1,962	0	0	1,962	1,962	0	0	0	0
2999999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....					1,962	0	0	1,962	1,962	0	0	0	0
3199999.	Subtotal - Unaffiliated.....					6,968,110	0	0	6,968,110	6,959,142	(8,968)	0	(8,968)	0
3399999.	Totals.....					6,968,110	0	0	6,968,110	6,959,142	(8,968)	0	(8,968)	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.....		09/27/2006.....	VARIOUS.....		1,794,058	1,375,000	32,405	1.....
912810 FT 0	U S TREASURY BONDS 4.500 2036 02.....		09/21/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		286,734	300,000	1,394	1.....
912827 4V 1	U S TREASURY NOTES 4.750 2008 11.....		09/21/2006.....	BARCLAYS CAPITAL INC.....		500,488	500,000	8,390	1.....
912827 7B 2	U S TREASURY NOTES 5.000 2011 08.....		09/21/2006.....	BEAR STEARNS & CO.....		407,484	400,000	2,065	1.....
912828 DB 3	U S TREASURY NOTES 3.500 2009 11.....		09/21/2006.....	BEAR STEARNS & CO.....		241,816	250,000	3,091	1.....
912828 EK 2	U S TREASURY NOTES 4.250 2007 10.....		09/21/2006.....	BARCLAYS CAPITAL INC.....		4,964,258	5,000,000	83,730	1.....
912828 FE 5	U S TREASURY NOTES 4.875 2009 05.....		08/30/2006.....	VARIOUS.....		5,009,766	5,000,000	67,561	1.....
912828 FF 2	U S TREASURY NOTES 5.125 2016 05.....		08/31/2006.....	DEUTSCHE BANC ALEX BROWN.....		514,141	500,000	7,590	1.....
912828 FH 8	U S TREASURY NOTES 4.875 2011 05.....		07/31/2006.....	BEAR STEARNS & CO.....		798,750	800,000	6,607	1.....
912828 FQ 8	U S TREASURY NOTES 4.875 2016 08.....		09/27/2006.....	VARIOUS.....		408,238	400,000	2,252	1.....
912833 CW 8	U S TREASURY STRIPS -- 2009 08.....		08/31/2006.....	BEAR STEARNS & CO.....		3,489,120	4,000,000	.0	1.....
912833 CZ 1	U S TREASURY STRIPS -- 2011 02.....		08/31/2006.....	VARIOUS.....		2,282,996	2,800,000	.0	1.....
912833 GD 6	U S TREASURY STRIPS -- 2008 11.....		08/31/2006.....	VARIOUS.....		11,042,009	12,275,000	.0	1.....
912833 JX 9	U S TREASURY STRIPS -- 2011 11.....		09/21/2006.....	BANC OF AMERICA SECURITIES LLC.....		806,660	1,000,000	.0	1.....
912833 KD 1	U S TREASURY STRIPS -- 2014 11.....		08/30/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,015,530	1,500,000	.0	1.....
36202E KK 4	GNMA II PASS T #00003898 5.500 2036 09.....		08/14/2006.....	COUNTRYWIDE SECURITIES CORP.....		9,755,859	10,000,000	29,028	1.....
0399999.	Total - Bonds - U.S. Government.....					43,317,908	46,100,000	244,112	XXX.....
Bonds - All Other Government									
135087 XB 5	CANADA TREASURY BONDS 6.000 2011 06.....	C.....	08/29/2006.....	TORONTO DOMINION BANK LONDON.....		10,818,000	10,000,000	151,233	1FE.....
135087 XM 1	CANADA TREASURY BONDS 5.250 2013 06.....	C.....	08/29/2006.....	PUTNAM LOVELL NBF SE.....		10,657,000	10,000,000	132,329	1FE.....
135087 XS 8	CANADA TREASURY BONDS 5.000 2014 06.....	C.....	08/29/2006.....	TORONTO DOMINION BANK LONDON.....		10,558,000	10,000,000	126,027	1FE.....
135087 XT 6	CANADA TREASURY BONDS 4.250 2009 09.....	C.....	07/06/2006.....	TORONTO DOMINION BANK LONDON.....		9,937,500	10,000,000	153,699	1FE.....
135087 YD 0	CANADA TREASURY BONDS 3.750 2008 06.....	C.....	08/30/2006.....	TORONTO DOMINION BANK LONDON.....		4,976,450	5,000,000	47,260	1FE.....
P8055Q AC 6	ECUADOR (REPUBLIC OF) 12.000 2012 11.....	F.....	07/12/2006.....	BARCLAYS CAPITAL INC.....		526,830	510,000	10,540	5FE.....
Y7996F AW 0	SINGAPORE GOVERNMENT 8.5M 2.625 2007 10.....	D.....	07/28/2006.....	HSBC.....		5,366,227	5,380,755	46,883	1FE.....
1099999.	Total - Bonds - All Other Government.....					52,840,007	50,890,755	667,971	XXX.....
Bonds - States, Territories and Possessions									
13062R G4 4	CALIFORNIA GENERAL OBLIG 3.550 2040 05.....		09/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		23,542,646	23,545,000	56,314	1FE.....
574192 ZZ 6	MARYLAND GENERAL OBLIGAT 5.000 2020 08.....		07/26/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		21,209,000	20,000,000	.0	1FE.....
882721 CK 7	TEXAS TRANSN COMMN MOBIL 5.000 2025 04.....		08/07/2006.....	UBS AG.....		6,042,389	5,795,000	103,827	1FE.....
882721 CM 3	TEXAS TRANSN COMMN MOBIL 5.000 2027 04.....		09/14/2006.....	GOLDMAN SACHS & CO.....		14,388,699	13,700,000	319,667	1FE.....
01285P BY 3	ALBERTA CAP FINANCE AUTH 4.350 2016 06.....	C.....	08/21/2006.....	CIBC WORLD MARKETS.....		2,979,270	3,000,000	26,458	1FE.....
01308Z AL 3	ALBERTA TREASURY BRANCH 4.100 2011 12.....	C.....	09/07/2006.....	CIBC WORLD MARKETS.....		2,986,380	3,000,000	.0	1FE.....
563469 FG 5	MANITOBA (PROVINCE OF) 4.300 2016 03.....	C.....	08/30/2006.....	PUTNAM LOVELL NBF SE.....		2,979,000	3,000,000	2,121	1FE.....
669827 FR 3	NOVA SCOTIA (PROVINCE OF) 4.600 2016 08.....	C.....	08/11/2006.....	CIBC WORLD MARKETS.....		2,485,350	2,500,000	.0	1FE.....
683234 YC 6	ONTARIO (PROVINCE OF) 4.400 2016 03.....	C.....	09/13/2006.....	VARIOUS.....		4,973,740	5,000,000	43,638	1FE.....
683234 YM 4	ONTARIO (PROVINCE OF) 4.400 2011 12.....	C.....	08/04/2006.....	CIBC WORLD MARKETS.....		2,997,150	3,000,000	24,953	1FE.....
74814Z DH 3	QUEBEC (PROVINCE OF) 4.500 2016 12.....	C.....	08/17/2006.....	PUTNAM LOVELL NBF SE.....		1,966,920	2,000,000	20,219	1FE.....
803854 JM 1	SASKATCHEWAN (PROVINCE OF) 4.500 2016 08.....	C.....	08/16/2006.....	CIBC WORLD MARKETS.....		2,979,480	3,000,000	.0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					89,530,023	87,540,000	597,197	XXX.....
Bonds - Political Subdivisions of States									
005482 M7 6	ADAMS & ARAPAHOE SD#28J 5.250 2023 12.....		08/10/2006.....	RBC DAIN RAUSCHER INC.....		5,579,047	5,150,000	62,336	1FE.....
033161 QW 3	ANCHORAGE GENERAL OBLIG 5.000 2019 10.....		08/03/2006.....	BEAR STEARNS & CO.....		2,078,325	1,960,000	.0	1FE.....
033161 RC 6	ANCHORAGE GENERAL OBLIG 5.000 2022 10.....		08/03/2006.....	BEAR STEARNS & CO.....		2,801,208	2,665,000	.0	1FE.....
033161 RE 2	ANCHORAGE GENERAL OBLIG 5.000 2024 10.....		08/03/2006.....	BEAR STEARNS & CO.....		3,457,361	3,305,000	.0	1FE.....
033161 RG 7	ANCHORAGE GENERAL OBLIG 5.000 2025 10.....		08/03/2006.....	BEAR STEARNS & CO.....		2,971,432	2,845,000	.0	1FE.....
033161 RJ 1	ANCHORAGE GENERAL OBLIG 5.000 2026 10.....		08/03/2006.....	BEAR STEARNS & CO.....		2,022,993	1,940,000	.0	1FE.....
114889 VA 3	BROWARD CO PARKS & LAND 5.000 2025 01.....		09/08/2006.....	PIPER JAFFRAY & HOPWOOD.....		4,222,040	4,000,000	40,000	1FE.....
126775 TD 7	CABARRUS COUNTY PUBLIC I 4.500 2023 03.....		09/13/2006.....	UBS AG.....		3,038,727	2,995,000	6,364	1FE.....
126775 TE 5	CABARRUS COUNTY PUBLIC I 4.500 2024 03.....		09/13/2006.....	UBS AG.....		3,125,259	3,085,000	6,556	1FE.....
126775 TF 2	CABARRUS COUNTY PUBLIC I 4.500 2025 03.....		09/13/2006.....	UBS AG.....		3,322,778	3,285,000	6,981	1FE.....
126775 TG 0	CABARRUS COUNTY PUBLIC I 4.500 2026 03.....		09/13/2006.....	UBS AG.....		3,363,134	3,330,000	7,076	1FE.....

E04

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)
282726 CR 7	EL CAMINO CCD 2002 ELEC 4.750 2024 08.....		.09/12/2006	RBC DAIN RAUSCHER INC.....		7,647,391	7,395,000	.0	1FE
495260 UV 1	KING CO GO SD#414 LAKE W 5.000 2024 12.....		.08/23/2006	UBS AG.....		7,930,500	7,500,000	.0	1FE
495260 UW 9	KING CO GO SD#414 LAKE W 5.000 2025 12.....		.08/23/2006	UBS AG.....		10,557,100	10,000,000	.0	1FE
514014 HH 5	LANCASTER CO SD #1 GO S2 5.000 2016 01.....		.09/06/2006	PIPER JAFFRAY & HOPWOOD.....		3,804,605	3,500,000	5,347	1FE
514014 HN 2	LANCASTER CO SD #1 GO S2 5.000 2021 01.....		.09/06/2006	BANC OF AMERICA SECURITIES LLC.....		4,653,522	4,340,000	6,631	1FE
514014 HP 7	LANCASTER CO SD #1 GO S2 5.000 2022 01.....		.09/06/2006	BANC OF AMERICA SECURITIES LLC.....		4,852,806	4,540,000	6,936	1FE
514014 HQ 5	LANCASTER CO SD #1 GO S2 5.000 2023 01.....		.09/06/2006	BANC OF AMERICA SECURITIES LLC.....		5,069,343	4,750,000	7,257	1FE
514014 HR 3	LANCASTER CO SD #1 GO S2 5.000 2024 01.....		.09/06/2006	BANC OF AMERICA SECURITIES LLC.....		5,295,833	4,970,000	7,593	1FE
514014 HS 1	LANCASTER CO SD #1 GO S2 5.000 2025 01.....		.09/11/2006	BANC OF AMERICA SECURITIES LLC.....		5,531,065	5,195,000	10,101	1FE
528828 ME 3	LEWISVILLE ISD GO REF S2 5.000 2021 08.....		.08/02/2006	RBC DAIN RAUSCHER INC.....		7,347,060	7,000,000	28,194	1FE
528828 MG 8	LEWISVILLE ISD GO REF S2 5.000 2023 08.....		.08/02/2006	RBC DAIN RAUSCHER INC.....		5,860,487	5,610,000	22,596	1FE
566897 RS 5	MARICOPA CO SCH DIST #4 5.000 2010 07.....		.08/30/2006	MERRILL LYNCH CAPITAL MARKETS.....		5,247,600	5,000,000	44,444	1FE
567288 PR 0	MARICOPA CO USD #48 GO S 4.750 2020 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		1,564,095	1,500,000	.0	1FE
567288 PS 8	MARICOPA CO USD #48 GO S 4.750 2021 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		2,080,600	2,000,000	.0	1FE
567288 PT 6	MARICOPA CO USD #48 GO S 4.750 2022 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		2,075,740	2,000,000	.0	1FE
567288 PU 3	MARICOPA CO USD #48 GO S 4.750 2023 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		4,145,000	4,000,000	.0	1FE
567288 PV 1	MARICOPA CO USD #48 GO S 4.750 2024 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		5,173,200	5,000,000	.0	1FE
567288 PW 9	MARICOPA CO USD #48 GO S 4.750 2025 07.....		.09/13/2006	PEACOCK HISLOP STALEY & GIVEN INC.....		5,165,150	5,000,000	.0	1FE
590759 W8 5	MESQUITE ISD GO 2006 (PS 5.000 2019 08.....		.08/11/2006	BEAR STEARNS & CO.....		1,154,561	1,090,000	5,299	1FE
590759 X5 0	MESQUITE ISD GO 2006 (PS 5.000 2024 08.....		.08/11/2006	BEAR STEARNS & CO.....		1,455,163	1,390,000	6,757	1FE
590759 X6 8	MESQUITE ISD GO 2006 (PS 5.000 2025 08.....		.08/11/2006	BEAR STEARNS & CO.....		1,526,065	1,460,000	7,097	1FE
590759 X7 6	MESQUITE ISD GO 2006 (PS 5.000 2026 08.....		.08/11/2006	BEAR STEARNS & CO.....		1,596,739	1,530,000	7,438	1FE
623040 DN 9	MT SAN ANTONIO CCD GO 01 4.750 2023 09.....		.09/07/2006	RBC DAIN RAUSCHER INC.....		4,822,580	4,655,000	.0	1FE
623040 DR 0	MT SAN ANTONIO CCD GO 01 4.750 2026 09.....		.09/07/2006	RBC DAIN RAUSCHER INC.....		5,709,119	5,550,000	.0	1FE
623040 DS 8	MT SAN ANTONIO CCD GO 01 4.750 2027 09.....		.09/07/2006	RBC DAIN RAUSCHER INC.....		5,962,875	5,815,000	.0	1FE
639557 NA 1	NEBO SCH DIST SCH BLDG G 4.750 2021 07.....		.08/09/2006	PIPER JAFFRAY & HOPWOOD.....		15,448,433	14,950,000	.0	1FE
64966F NH 3	NEW YORK CITY GENERAL OB 3.650 2035 09.....		.09/27/2006	MERRILL LYNCH CAPITAL MARKETS.....		14,423,558	14,425,000	35,312	1FE
64966F A9 5	NEW YORK GENERAL OBLIGAT 3.740 2036 04.....		.09/22/2006	GOLDMAN SACHS & CO.....		21,057,894	21,060,000	41,855	1FE
669878 CM 0	NOVATO USD GO 2001 ELECT 5.000 2024 08.....		.07/25/2006	PIPER JAFFRAY & HOPWOOD.....		4,279,744	4,100,000	.0	1FE
669878 CN 8	NOVATO USD GO 2001 ELECT 5.000 2025 08.....		.07/25/2006	PIPER JAFFRAY & HOPWOOD.....		4,705,578	4,515,000	.0	1FE
669878 CP 3	NOVATO USD GO 2001 ELECT 5.000 2026 08.....		.07/25/2006	PIPER JAFFRAY & HOPWOOD.....		5,161,277	4,960,000	.0	1FE
702185 BR 9	PASADENA CCD GO 2002 ELE 5.250 2021 08.....		.07/12/2006	RBC DAIN RAUSCHER INC.....		2,376,821	2,220,000	.0	1FE
702185 BT 5	PASADENA CCD GO 2002 ELE 5.250 2023 08.....		.07/12/2006	RBC DAIN RAUSCHER INC.....		2,625,558	2,460,000	.0	1FE
702185 BU 2	PASADENA CCD GO 2002 ELE 5.250 2024 08.....		.07/12/2006	RBC DAIN RAUSCHER INC.....		2,759,982	2,590,000	.0	1FE
702185 BV 0	PASADENA CCD GO 2002 ELE 5.250 2025 08.....		.07/12/2006	RBC DAIN RAUSCHER INC.....		1,303,363	1,225,000	.0	1FE
736688 GA 4	PORTLAND COMM COLL DIST 5.000 2017 06.....		.09/14/2006	GOLDMAN SACHS & CO.....		6,678,263	6,175,000	80,618	1FE
752147 FD 5	RANCHO SANTIAGO CCD GO 0 4.750 2024 09.....		.09/21/2006	RBC DAIN RAUSCHER INC.....		10,865,454	10,480,000	.0	1FE
763223 7G 3	RICHARDSON GO REF S2006 5.000 2021 02.....		.07/06/2006	A G EDWARDS & SONS.....		2,365,066	2,295,000	12,431	1FE
763223 7H 1	RICHARDSON GO REF S2006 5.250 2022 02.....		.07/06/2006	A G EDWARDS & SONS.....		2,625,332	2,490,000	14,162	1FE
763223 7K 4	RICHARDSON GO REF S2006 5.000 2024 02.....		.07/06/2006	A G EDWARDS & SONS.....		2,047,120	2,000,000	10,833	1FE
799408 L8 0	SAN RAMON VALLEY USD GO 5.000 2025 08.....		.07/25/2006	RBC DAIN RAUSCHER INC.....		5,211,750	5,000,000	.0	1FE
810453 S9 2	SCOTTSDALE GO PROJS OF 2 5.000 2023 07.....		.08/31/2006	PNC BANK CORP.....		7,417,638	6,900,000	62,292	1FE
869265 SX 7	SUSSEX CO GENERAL OBLIGA 4.000 2016 09.....		.09/06/2006	MERRILL LYNCH CAPITAL MARKETS.....		2,722,086	2,700,000	3,600	1FE
869265 SY 5	SUSSEX CO GENERAL OBLIGA 4.000 2017 09.....		.09/06/2006	MERRILL LYNCH CAPITAL MARKETS.....		2,610,582	2,600,000	3,467	1FE
876315 TF 9	TARRANT COUNTY GENERAL O 5.000 2021 07.....		.08/21/2006	J P MORGAN CHASE SECURITIES INC.....		5,105,585	4,815,000	28,756	1FE
962506 NW 7	WHATCOM CO SD #501 GO S0 5.000 2021 12.....		.07/24/2006	UBS AG.....		5,815,748	5,570,000	.0	1FE
962506 NX 5	WHATCOM CO SD #501 GO S0 5.000 2022 12.....		.07/24/2006	UBS AG.....		6,468,336	6,210,000	.0	1FE
40649C QM 1	HALTON REGIONAL MUNICIPIA 4.350 2011 09.....	C.....	.08/24/2006	CIBC WORLD MARKETS.....		1,498,995	1,500,000	.0	1FE
891288 CV 2	TORONTO (CITY OF) 4.850 2016 07.....	C.....	.07/11/2006	CIBC WORLD MARKETS.....		2,987,310	3,000,000	.0	1FE
891288 CW 0	TORONTO (CITY OF) 4.200 2011 09.....	C.....	.09/14/2006	RBC CAPITAL MARKETS.....		2,988,510	3,000,000	.0	1FE
2499999	Total - Bonds - Political Subdivision.....					293,760,482	282,590,000	588,329	XXX

E04.1

Bonds - Special Revenue and Special Assessment

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
040654 PY 5	ARIZONA TRANS BRD HWY RE 5.000 2026 07		09/26/2006	CITIGROUP GLOBAL MARKETS		21,462,800	20,000,000	.0	1FE
207737 BX 4	CONNECTICUT REVOLVING FU 5.000 2015 10		08/30/2006	MERRILL LYNCH CAPITAL MARKETS		10,913,200	10,000,000	213,889	1FE
349515 DU 7	FORT WORTH WATER & SEWER 5.000 2017 02		07/28/2006	RBC DAIN RAUSCHER INC		10,494,719	9,930,000	230,321	1FE
561851 FZ 4	MANATEE CO PUB UTILS IMP 5.000 2019 10		08/29/2006	MORGAN KEEGAN & CO INC		2,152,120	2,000,000	.0	1FE
561851 GB 6	MANATEE CO PUB UTILS IMP 5.000 2021 10		08/29/2006	MORGAN KEEGAN & CO INC		4,234,190	3,960,000	.0	1FE
57583R FY 6	MASSACHUSETTS DEV FIN AG 3.500 2036 07		07/31/2006	GOLDMAN SACHS & CO		40,994,800	41,000,000	35,136	1
6MN906 9A 8	MINNEAPOLIS CDA SUB REV(5.500 2024 10		09/26/2006	ST PAUL TRAVELERS COS INC		750,000	750,000	20,396	2Z
64711M 2P 1	NEW MEXICO FIN AUTH SR L 5.000 2021 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		1,463,602	1,400,000	972	1FE
64711M 2Q 9	NEW MEXICO FIN AUTH SR L 5.000 2022 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		1,538,440	1,475,000	1,024	1FE
64711M 2R 7	NEW MEXICO FIN AUTH SR L 5.000 2023 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		1,618,133	1,555,000	1,080	1FE
64711M 2S 5	NEW MEXICO FIN AUTH SR L 5.000 2024 06		08/23/2006	PIPER JAFFRAY & HOPWOOD		2,220,960	2,100,000	1,458	1FE
64711M 2T 3	NEW MEXICO FIN AUTH SR L 5.000 2025 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		2,294,422	2,210,000	1,535	1FE
64711M 2U 0	NEW MEXICO FIN AUTH SR L 5.000 2026 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		2,410,118	2,325,000	1,615	1FE
64711M 2V 8	NEW MEXICO FIN AUTH SR L 5.000 2027 06		07/26/2006	PIPER JAFFRAY & HOPWOOD		2,530,599	2,445,000	1,698	1FE
64971K FF 8	NEW YORK CITY TRANSTL FI 3.650 2022 11		09/27/2006	MERRILL LYNCH CAPITAL MARKETS		19,178,082	19,180,000	275,688	1FE
64971K GC 4	NEW YORK CITY TRANSTL FI 3.650 2022 11		09/27/2006	MERRILL LYNCH CAPITAL MARKETS		24,907,509	24,910,000	358,049	1FE
681793 T7 0	OMAHA PUB POWER DIST ELE 5.000 2017 02		09/12/2006	LEHMAN BROTHERS		5,359,450	5,900,000	34,722	1FE
684517 KE 4	ORANGE CO SCH BRD COP S2 5.000 2023 08		08/15/2006	MERRILL LYNCH CAPITAL MARKETS		8,879,323	8,480,000	20,022	1FE
686507 AN 4	ORLANDO UTIL COMM UTIL S 5.000 2025 10		08/17/2006	BB&T CAPITAL MARKETS		1,577,220	1,500,000	29,375	1FE
786134 MY 9	SACRAMENTO CO SANTN DIST 5.000 2023 12		07/11/2006	BEAR STEARNS & CO		4,164,120	4,000,000	.0	1FE
812728 BP 7	SEATTLE WATER SYSTEM REV 3.650 2025 09		09/27/2006	MERRILL LYNCH CAPITAL MARKETS		12,298,770	12,300,000	24,627	1FE
000000 00 0	ST PAUL EXHIBIT HALL PAR 6.000 2017 02		09/26/2006	ST PAUL TRAVELERS COS INC		170,000	170,000	6,743	1Z
000000 00 0	FNMA PASS THRU 5.500 2036 06		09/27/2006	BEAR STEARNS & CO		2,862,391	2,900,000	.0	1
000000 00 0	FNMA PASS THRU 6.000 2035 09		08/08/2006	BEAR STEARNS & CO		8,268,551	8,300,000	16,600	1
000000 00 0	FNMA PASS THRU 6.000 2034 05		09/27/2006	MERRILL LYNCH CAPITAL MARKETS		2,814,000	2,800,000	.0	1
31403D SP 5	FNMA PASS THRU #00745826 6.000 2036 07		08/08/2006	BEAR STEARNS & CO		4,931,244	4,950,000	9,900	1
3199999	Total - Bonds - Special Revenue & Special Assessments					200,488,764	195,640,000	1,284,849	XXX
Bonds - Public Utilities									
00130H BC 8	AES CORPORATION 7.750 2014 03		08/17/2006	VARIOUS		515,000	500,000	18,406	4FE
29078E AA 3	EMBARQ CORP 7.995 2036 06		07/27/2006	BANC OF AMERICA SECURITIES LLC		91,714	90,000	1,479	2FE
47215B AD 9	JCPL 2006-A A4 5.610 2021 06		08/04/2006	GOLDMAN SACHS & CO		999,107	1,000,000	.0	1FE
527298 AB 9	LEVEL 3 FINANCING INC 10.750 2011 10		07/27/2006	BANC OF AMERICA SECURITIES LLC		262,500	250,000	7,913	4FE
610202 BJ 1	MONONGAHELA POWER 6.700 2014 06		08/09/2006	GOLDMAN SACHS & CO		1,569,195	1,500,000	16,471	2FE
610202 BL 6	MONONGAHELA POWER 5.700 2017 03		09/13/2006	CREDIT SUISSE FIRST BOSTON		1,992,700	2,000,000	.0	2FE
65332V BG 7	NEXTEL COMMUNICATIONS 7.375 2015 08		07/28/2006	MERRILL LYNCH CAPITAL MARKETS		1,027,500	1,000,000	205	2FE
668074 AN 7	NORTHWESTERN CORP (144A) 6.040 2016 09		09/06/2006	CREDIT SUISSE FIRST BOSTON		999,510	1,000,000	.0	2FE
68268N AB 9	ONEOK PARTNERS 6.150 2016 10		09/20/2006	CITIGROUP GLOBAL MARKETS		1,999,820	2,000,000	.0	2FE
744533 BH 2	PUBLIC SERVICE OKLAHOMA 6.150 2016 08		08/07/2006	BARCLAYS CAPITAL INC		998,620	1,000,000	.0	2FE
75952B AM 7	RELIANT ENERGY INC 6.750 2014 12		08/17/2006	BARCLAYS CAPITAL INC		47,625	50,000	628	4FE
78412D AJ 8	SEMCO ENERGY INC 7.125 2008 05		07/20/2006	KBC BANK		155,000	155,000	2,147	3FE
873168 AQ 1	TXU CORP 6.550 2034 11		08/17/2006	BANC OF AMERICA SECURITIES LLC		228,750	250,000	4,412	3FE
97381W AB 0	WINDSTREAM CORP (144A) 8.625 2016 08		07/27/2006	CREDIT SUISSE FIRST BOSTON		259,375	250,000	839	3FE
25156P AH 6	DEUTSCHE TELEKOM 5.750 2016 03		07/17/2006	BARCLAYS CAPITAL INC		946,990	1,000,000	18,688	1FE
N7338@ AA 9	RED ELECTRICA DE ESPANA 4.820 2015 10	F	09/07/2006	BARCLAYS CAPITAL INC		3,813,680	4,000,000	.0	1FE
3899999	Total - Bonds - Public Utilities					15,907,086	16,045,000	71,188	XXX
Bonds - Industrial and Miscellaneous									
008674 AB 9	AHERN RENTALS 9.250 2013 08		09/26/2006	VARIOUS		529,925	520,000	13,716	4FE
01903Q AA 6	ALLIED CAPITAL CORPORATI 6.625 2011 07		07/20/2006	MERRILL LYNCH CAPITAL MARKETS		1,999,800	2,000,000	.0	2FE
01958X BR 7	ALLIED WASTE NA (144A) 7.125 2016 05		08/17/2006	BEAR STEARNS & CO		486,875	500,000	9,401	4FE
00163X AM 2	AMB PROPERTY LP 5.900 2013 08		08/10/2006	J P MORGAN CHASE SECURITIES INC		1,998,080	2,000,000	.0	2FE
025816 AW 9	AMERICAN EXPRESS 5.500 2016 09		09/08/2006	CREDIT SUISSE FIRST BOSTON		1,989,820	2,000,000	.0	1FE
03073E AF 2	AMERISOURCE BERGEN CORP 5.875 2015 09		07/25/2006	MERRILL LYNCH CAPITAL MARKETS		392,009	410,000	8,899	2FE
032511 AX 5	ANADARKO PETROLEUM CORP 5.950 2016 09		09/14/2006	CREDIT SUISSE FIRST BOSTON		1,991,540	2,000,000	.0	2FE

E04.2

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)
045054 AA 1	ASHTED CAPITAL INC (144A) 9.000 2016 08		09/27/2006	VARIOUS		431,475	420,000	.0	4FE
071813 AW 9	BAXTER INTERNATIONAL 5.900 2016 09		08/04/2006	GOLDMAN SACHS & CO		2,003,940	2,000,000	.328	1FE
09689R AA 7	BOYD GAMING CORP 7.125 2016 02		08/17/2006	LEHMAN BROTHERS		143,250	150,000	.623	4FE
073882 AY 8	BSARM 06-4 4A3 6.000 2036 09		08/25/2006	BEAR STEARNS & CO		29,962,500	30,000,000	140,000	1FE
13077Q AE 3	CALIFORNIA STEEL 6.125 2014 03		08/04/2006	BNY CAPITAL MARKETS INC		281,250	300,000	7,350	3FE
142339 AC 4	CARLISLE COMPANIES 6.125 2016 08		08/15/2006	BANC OF AMERICA SECURITIES LLC		1,985,000	2,000,000	.0	2FE
147446 AM 0	CASE NEW HOLLAND INC 7.125 2014 03		08/21/2006	STIFEL NICOLAUS & CO INC		1,995,000	2,000,000	67,688	3FE
149123 BM 2	CATERPILLAR INC 5.700 2016 08		08/03/2006	CITIGROUP GLOBAL MARKETS		997,950	1,000,000	.0	1FE
125581 CS 5	CIT GROUP INC 5.850 2016 09		09/07/2006	J P MORGAN CHASE SECURITIES INC		1,998,640	2,000,000	.0	1FE
17453B AJ 0	CITIZENS COMMUNICATIONS 9.000 2031 08		09/20/2006	GOLDMAN SACHS & CO		107,375	100,000	1,000	3FE
20030N AP 6	COMCAST CORP 6.500 2017 01		07/11/2006	MORGAN STANLEY DEAN WITTER		997,590	1,000,000	.0	2FE
21036P AD 0	CONSTELLATION BRANDS 7.250 2016 09		09/13/2006	VARIOUS		3,995,830	4,000,000	8,660	3FE
225434 CJ 6	CREDIT SUISSE FB USA INC 5.850 2016 08		08/10/2006	CREDIT SUISSE FIRST BOSTON		1,998,200	2,000,000	.0	1FE
12626P AG 8	CRH AMERICA INC 6.000 2016 09		09/27/2006	J P MORGAN CHASE SECURITIES INC		2,012,380	2,000,000	.0	2FE
126650 BE 9	CVS CORP 6.125 2016 08		08/10/2006	LEHMAN BROTHERS		2,988,480	3,000,000	.0	2FE
25212E AH 3	DEX MEDIA INC -- 2013 11		07/26/2006	KBC BANK		103,750	125,000	.0	1
25212E AH 3	DEX MEDIA INC -- 2013 11		07/26/2006	KBC BANK		556,100	670,000	.0	4FE
26441Y AM 9	DUKE REALTY LP 5.950 2017 02		08/17/2006	J P MORGAN CHASE SECURITIES INC		1,992,500	2,000,000	.0	2FE
278058 AX 0	EATON CORP 5.750 2012 07		08/04/2006	MCDONALD & CO		1,011,810	1,000,000	3,833	1FE
313747 AM 9	FEDERAL REALTY INVESTMEN 6.000 2012 07		07/12/2006	WACHOVIA SECURITIES INC		999,010	1,000,000	.0	2FE
338032 BB 0	FISHER SCIENTIFIC INTL 6.125 2015 07		07/25/2006	MERRILL LYNCH CAPITAL MARKETS		240,938	250,000	1,148	3FE
344775 AC 5	FOOD LION INC 8.050 2027 04		07/17/2006	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	42,486	3FE
345370 CA 6	FORD MOTOR CO 7.450 2031 07		08/14/2006	BANC OF AMERICA SECURITIES LLC		547,256	705,000	4,523	4FE
345397 ST 1	FORD MOTOR CREDIT 7.875 2010 06		08/09/2006	CREDIT SUISSE FIRST BOSTON		1,925,000	2,000,000	25,813	4FE
345397 VA 8	FORD MOTOR CREDIT 9.875 2011 08		08/03/2006	UBS AG		880,000	880,000	.0	4FE
370334 AS 3	GENERAL MILLS INC 6.000 2012 02		09/22/2006	MORGAN STANLEY DEAN WITTER		735,277	714,000	4,998	2FE
370442 BT 1	GENERAL MOTORS 8.375 2033 07		08/14/2006	BANC OF AMERICA SECURITIES LLC		379,356	455,000	3,387	4FE
37247X AE 2	GENWORTH GLOBAL FUNDING 5.375 2011 09		08/22/2006	DEUTSCHE BANC ALEX BROWN		999,620	1,000,000	.0	1FE
373200 AN 4	GEORGIA GULF CORP (144A) 9.500 2014 10		09/28/2006	MERRILL LYNCH CAPITAL MARKETS		223,434	225,000	.0	4FE
373200 AR 5	GEORGIA GULF CORP (144A) 10.750 2016 10		09/28/2006	MERRILL LYNCH CAPITAL MARKETS		246,235	250,000	.0	4FE
374450 A# 1	GIANT CEMENT HOLDINGS INC 5.99		04/13/2006	PRIOR QTR ADJUSTMENT		(900,000)	(900,000)	.0	2Z
374450 B* 4	GIANT CEMENT HOLDINGS INC 6.04		04/13/2006	PRIOR QTR ADJUSTMENT		(1,200,000)	(1,200,000)	.0	2Z
382383 AG 2	GOODMAN GLOBAL HOLDINGS 7.875 2012 12		07/27/2006	BANC OF AMERICA SECURITIES LLC		234,375	250,000	2,516	4FE
36293Y AD 7	GSC HOLDINGS 8.000 2012 10		09/20/2006	CREDIT SUISSE FIRST BOSTON		155,250	150,000	5,800	4FE
404030 AA 6	H&E EQUIPMENT (144A) 8.375 2016 07		09/20/2006	CREDIT SUISSE FIRST BOSTON		1,516,875	1,500,000	5,932	4FE
404119 AC 3	HCA INC 7.875 2011 02		07/27/2006	BARCLAYS CAPITAL INC		1,900,000	2,000,000	.0	3FE
427866 AP 3	HERSHEY COMPANY 5.450 2016 09		08/23/2006	UBS AG		996,870	1,000,000	.0	1FE
45031U AY 7	ISTAR FINANCIAL INC 5.950 2013 10		09/13/2006	DEUTSCHE BANC ALEX BROWN		997,550	1,000,000	.0	2FE
549271 AE 4	LUBRIZOL CORP 5.500 2014 10		09/15/2006	CITIGROUP GLOBAL MARKETS		970,650	1,000,000	25,819	2FE
552078 AX 5	LYONDELL CHEMICAL CO 8.250 2016 09		09/15/2006	J P MORGAN CHASE SECURITIES INC		410,000	410,000	.0	1
552953 AL 5	MGM MIRAGE 6.750 2012 09		08/03/2006	CREDIT SUISSE FIRST BOSTON		974,375	1,000,000	29,438	3FE
552953 AY 7	MGM MIRAGE 6.875 2016 04		08/03/2006	CREDIT SUISSE FIRST BOSTON		952,500	1,000,000	23,490	3FE
620076 AX 7	MOTOROLA INC 8.000 2011 11		08/17/2006	UBS AG		1,109,790	1,000,000	24,667	1FE
651290 AE 8	NEWFIELD EXPLORATION 7.625 2011 03		08/10/2006	MORGAN STANLEY DEAN WITTER		2,065,000	2,000,000	69,472	3FE
666807 AP 7	NORTHROP GRUMMAN 7.750 2016 03		08/17/2006	CITIGROUP GLOBAL MARKETS		2,306,080	2,000,000	73,625	2FE
670346 AE 5	NUCOR CORP 4.875 2012 10		08/07/2006	MORGAN STANLEY DEAN WITTER		1,928,500	2,000,000	34,938	1FE
755111 BL 4	RAYTHEON CO 5.500 2012 11		09/12/2006	BEAR STEARNS & CO		1,002,660	1,000,000	18,333	2FE
756109 AJ 3	REALTY INCOME CORP 5.950 2016 09		09/06/2006	CITIGROUP GLOBAL MARKETS		1,994,800	2,000,000	.0	2FE
758940 AF 7	REGIONS FINANCIAL CORP 7.000 2011 03		08/08/2006	UBS AG		2,118,940	2,000,000	62,222	1FE
76113B AF 6	RESIDENTIAL CAPITAL CORP 6.375 2010 06		07/25/2006	BEAR STEARNS & CO		993,560	1,000,000	4,958	2FE
76113B AR 0	RESIDENTIAL CAPITAL CORP 6.500 2013 04		09/12/2006	BEAR STEARNS & CO		1,010,200	1,000,000	26,722	2FE
761713 AQ 9	REYNOLDS AMERICA (144A) 7.300 2015 07		09/19/2006	MERRILL LYNCH CAPITAL MARKETS		155,081	150,000	2,038	3FE

E04.3

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)
814138 AF 0	SECURITY CAPITAL INDUSTR 7.875 2009 05		07/14/2006	MERRILL LYNCH CAPITAL MARKETS		383,498	371,250	5,198	2FE
82567D AF 1	SHURGARD STORAGE CENTERS 5.875 2013 03		08/18/2006	BANC OF AMERICA SECURITIES LLC		1,004,650	1,000,000	25,785	1FE
828709 AF 2	SIMMONS CO 7.875 2014 01		09/20/2006	FTN FINANCIAL		97,500	100,000	1,531	4FE
843830 AC 4	SOUTHERN STAR CENTRAL (1 6.750 2016 03		08/08/2006	LEHMAN BROTHERS		981,250	1,000,000	22,125	3FE
857689 AR 4	STATION CASINOS 6.500 2014 02		08/17/2006	CREDIT SUISSE FIRST BOSTON		45,875	50,000	190	4FE
857689 BA 0	STATION CASINOS 7.750 2016 08		08/01/2006	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0	3FE
858155 AC 8	STEELCASE INC 6.500 2011 08		08/02/2006	BANC OF AMERICA SECURITIES LLC		1,994,300	2,000,000	0	3FE
867363 AH 6	SUNGARD DATA SYSTEMS 9.125 2013 08		09/26/2006	MORGAN STANLEY DEAN WITTER		589,238	570,000	6,357	4FE
90261X BY 7	UBS AG STAMFORD 5.875 2016 07		07/27/2006	UBS AG		2,002,860	2,000,000	1,632	1FE
91913Y AD 2	VALERO ENERGY CORP 6.875 2012 04		07/28/2006	J P MORGAN CHASE SECURITIES INC		1,048,440	1,000,000	20,434	2FE
92531X AA 0	VERSO PAPER HOLDINGS (14 9.125 2014 08		09/12/2006	CREDIT SUISSE FIRST BOSTON		501,250	500,000	5,576	4FE
92976G AB 7	WACHOVIA BANK NA 4.800 2014 11		07/27/2006	GOLDMAN SACHS & CO		1,862,200	2,000,000	24,000	1FE
25468P CE 4	WALT DISNEY COMPANY 5.625 2016 09		09/06/2006	CITIGROUP GLOBAL MARKETS		1,992,420	2,000,000	0	1FE
25468T CC 8	WALT DISNEY COMPANY 5.700 2011 07		07/13/2006	CREDIT SUISSE FIRST BOSTON		2,994,240	3,000,000	0	1FE
959802 AA 7	WESTERN UNION CO (144A) 5.930 2016 10		09/20/2006	J P MORGAN CHASE SECURITIES INC		999,620	1,000,000	0	1FE
94984E AD 4	WFMS 2006-10 A4 CMO 6.000 2036 08		08/14/2006	CREDIT SUISSE FIRST BOSTON		9,906,250	10,000,000	26,667	1FE
36158Z AV 8	GE CAPITAL CAN FUNDING 5.100 2016 06	C	07/10/2006	CIBC WORLD MARKETS		5,009,300	5,000,000	50,301	1FE
65653R AG 8	NORSKE SKOG CANADA 7.375 2014 03	F	08/17/2006	UBS AG		113,750	125,000	4,379	4FE
67000X AA 4	NOVELIS INC (144A) 8.250 2015 02	F	07/28/2006	BANC OF AMERICA SECURITIES LLC		145,125	150,000	5,380	4FE
73755L AC 1	POTASH CORP (USD) 4.875 2013 03	F	07/31/2006	DEUTSCHE BANC ALEX BROWN		1,890,940	2,000,000	41,167	2FE
781903 AG 4	RUSSEL METALS INC 6.375 2014 03	F	09/27/2006	RBC DOMINION GLOBAL MKTS		256,500	270,000	0	3FE
94975Z BD 7	WELLS FARGO FINANCIAL CA 4.450 2011 09	C	09/06/2006	CIBC WORLD MARKETS		1,999,820	2,000,000	0	1FE
40049J AV 9	GRUPO TELEVISA 6.625 2025 03	F	08/03/2006	CREDIT SUISSE FIRST BOSTON		986,460	1,000,000	25,764	2FE
411349 AA 1	HANSON PLC 6.125 2016 08	F	08/09/2006	J P MORGAN CHASE SECURITIES INC		2,973,960	3,000,000	0	2FE
L4804# AB 9	HOLCIM CAPITAL CORP LTD 6.100 2016 08	F	08/07/2006	BANC OF AMERICA SECURITIES LLC		6,000,000	6,000,000	0	2FE
D4884F FU 4	LB BADEN-WUERTTEMBERG 4.500 2008 06	D	08/01/2006	RBC CAPITAL MARKETS		3,290,418	3,323,990	14,347	1FE
826200 AC 1	SIEMENS FINANCIERINGSMAT 5.750 2016 10	F	08/09/2006	DEUTSCHE BANC ALEX BROWN		5,984,760	6,000,000	0	1FE
826200 AD 9	SIEMENS FINANCIERINGSMAT 6.125 2026 08	F	08/09/2006	DEUTSCHE BANC ALEX BROWN		997,940	1,000,000	0	1FE
893830 AK 5	TRANSOCEAN INC 7.375 2018 04	F	08/09/2006	CREDIT SUISSE FIRST BOSTON		3,105,760	2,800,000	68,260	1FE
136385 AH 4	CANADIAN NATURAL RESOURC 6.000 2016 08	F	08/10/2006	CITIGROUP GLOBAL MARKETS		1,995,700	2,000,000	0	2FE
20846Q JW 9	CNF 2002-2 A2 6.030 2033 03		08/17/2006	CREDIT SUISSE FIRST BOSTON		146,029	145,711	513	1
20846Q JW 9	CNF 2002-2 A2 6.030 2033 03		08/17/2006	CREDIT SUISSE FIRST BOSTON		4,281,291	4,271,947	15,027	3FE
4599999	Total - Bonds - Industrial & Miscellaneous					166,401,594	166,711,897	1,118,454	XXX
6099997	Total - Bonds - Part 3					862,245,864	845,517,652	4,572,100	XXX
6099999	Total - Bonds					862,245,864	845,517,652	4,572,100	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
025816 AU 3	AMERICAN EXPRESS AXP VAR 09/01/66		07/28/2006	CITIGROUP GLOBAL MARKETS	2,000,000.000	2,011,238	0.00	0	P1A
060505 82 3	BANK OF AMERICA CORP		09/06/2006	BANC AMERICA SECURITIES	40,000.000	1,000,000	0.00	0	
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					3,011,238	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
06739F EY 3	BARCLAYS BK PLC 5.926% PERP 144A	F	09/21/2006	BARCLAYS	2,000,000.000	2,000,000	0.00	0	P1A
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					2,000,000	XXX	0	XXX
6599997	Total - Preferred Stocks - Part 3					5,011,238	XXX	0	XXX
6599999	Total - Preferred Stocks					5,011,238	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
03748R 10 1	APARTMENT INVT & MGMT CO -A		07/25/2006	VARIOUS	27,600.000	1,278,450	XXX	0	L
039583 10 9	ARCHSTONE-SMITH TRUST		07/26/2006	LEHMAN BROTHERS INC	2,000.000	104,695	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		07/27/2006	BEAR STEARNS	100.000	11,585	XXX	0	L
05564E 10 6	BRE PROPERTIES		07/28/2006	VARIOUS	1,800.000	105,288	XXX	0	L
09063H 10 7	BIOMED REALTY TRUST INC		08/16/2006	VARIOUS	3,700.000	106,489	XXX	0	L
225756 10 5	CRESCENT REAL ESTATE EQUITIES		09/18/2006	VARIOUS	16,300.000	355,846	XXX	0	L
294741 10 3	EQUITY OFFICE PROPERTIES TRUST		09/22/2006	RBC CAPITAL MARKETS	6,000.000	239,391	XXX	0	L

E04.4

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)
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		.07/26/2006.....	LEHMAN BROTHERS INC.....	2,300,000	105,721	XXX	.0	L.....
30225T 10 2	EXTRA SPACE STORAGE INC.....		.09/20/2006.....	UBS PRIVATE PLACEMENT.....	1,400,000	23,800	XXX	.0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		.08/04/2006.....	VARIOUS.....	4,900,000	180,348	XXX	.0	L.....
437306 10 3	HOME PROPERTIES INC.....		.09/26/2006.....	VARIOUS.....	6,400,000	368,983	XXX	.0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		.09/26/2006.....	VARIOUS.....	23,300,000	532,882	XXX	.0	L.....
49427F 10 8	KILROY REALTY CORP.....		.07/14/2006.....	BANK OF AMERICA.....	2,500,000	182,367	XXX	.0	L.....
49446R 10 9	KIMCO REALTY CORP.....		.08/10/2006.....	VARIOUS.....	9,022,000	355,368	XXX	.0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		.08/10/2006.....	CITIGROUP GLOBAL MARKETS.....	900,000	42,406	XXX	.0	L.....
638620 10 4	NATIONWIDE HEALTH PROPERTIES.....		.08/21/2006.....	VARIOUS.....	14,400,000	349,905	XXX	.0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		.08/30/2006.....	VARIOUS.....	6,028,000	453,363	XXX	.0	L.....
75621K 10 6	RECKSON ASSOCIATES REALTY CORP.....		.07/21/2006.....	VARIOUS.....	1,600,000	68,510	XXX	.0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		.08/10/2006.....	INVESTMENT TECHNOLOGY GROUP INC.....	2,800,000	230,185	XXX	.0	L.....
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		.07/28/2006.....	UBS PAINE WEBBER.....	3,600,000	68,580	XXX	.0	L.....
910197 10 2	UNITED DOMINION REALTY TRUST.....		.09/15/2006.....	JEFFERIES & COMPANY INC.....	12,000,000	363,051	XXX	.0	L.....
92276F 10 0	VENTAS INC.....		.08/10/2006.....	STIFEL NICOLAUS & CO. INC.....	1,200,000	44,339	XXX	.0	L.....
99C000 48 8	GS TREASURY FUND (MMKT).....		.08/02/2006.....	VARIOUS.....	7,974,524.610	7,974,525	XXX	.0	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					13,546,077	XXX	.0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					13,546,077	XXX	.0	XXX.....
7299999.	Total - Common Stocks.....					13,546,077	XXX	.0	XXX.....
7399999.	Total - Preferred and Common Stocks.....					18,557,315	XXX	.0	XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					880,803,179	XXX	4,572,100	XXX.....

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

E04.5

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Government																					
31349G 5Z 8	FH (ARM) 5.917		08/15/2006	PAID ON PRINCIPAL		91,860	91,860	92,606	92,531	0	(671)	0	(671)	0	91,860	0	0	0	865	01/01/2029	1
31349G 5Z 8	FH (ARM) 6.248		09/15/2006	PAID ON PRINCIPAL		88,911	88,911	89,633	89,560	0	(650)	0	(650)	0	88,911	0	0	0	1,282	01/01/2029	1
31295L BB 7	FH (3/1 CONVERTIBLE) 5.505		08/15/2006	PAID ON PRINCIPAL		433	433	435	435	0	(3)	0	(3)	0	433	0	0	0	3	08/01/2030	1
31295L BB 7	FH (3/1 CONVERTIBLE) 7.130		09/15/2006	PAID ON PRINCIPAL		271	271	272	272	0	(2)	0	(2)	0	271	0	0	0	4	08/01/2030	1
31295N AQ 1	FH (5/1 ARM) 5.467		09/15/2006	PAID ON PRINCIPAL		3,501	3,501	3,512	3,512	0	(11)	0	(11)	0	3,501	0	0	0	32	02/01/2032	1
31385S B4 9	FN (ARM) 6.824		08/25/2006	PAID ON PRINCIPAL		67,724	67,724	68,794	68,736	0	(1,012)	0	(1,012)	0	67,724	0	0	0	453	08/01/2029	1
31385S B4 9	FN (ARM) 6.972		09/25/2006	PAID ON PRINCIPAL		73,309	73,309	74,468	74,405	0	(1,096)	0	(1,096)	0	73,309	0	0	0	1,273	08/01/2029	1
31379X VF 9	FN (10/1 ARM) 5.086		08/25/2006	PAID ON PRINCIPAL		7,292	7,292	7,404	7,398	0	(106)	0	(106)	0	7,292	0	0	0	47	12/01/2027	1
31379X VF 9	FN (10/1 ARM) 5.487		09/25/2006	PAID ON PRINCIPAL		121,175	121,175	123,034	122,937	0	(1,762)	0	(1,762)	0	121,175	0	0	0	1,622	12/01/2027	1
31405T ZC 9	FN (10/1 ARM) 5.099		09/25/2006	PAID ON PRINCIPAL		7,499	7,499	7,533	7,532	0	(33)	0	(33)	0	7,499	0	0	0	61	04/01/2035	1
31405N 4F 9	FN (3/1 ARM) 4.247		08/25/2006	PAID ON PRINCIPAL		597,701	597,701	592,821	592,821	0	4,880	0	4,880	0	597,701	0	0	0	2,746	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) 4.260		09/25/2006	PAID ON PRINCIPAL		10,495	10,495	10,409	10,409	0	86	0	86	0	10,495	0	0	0	112	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) 5.197		09/25/2006	PAID ON PRINCIPAL		5,949	5,949	5,984	5,983	0	(34)	0	(34)	0	5,949	0	0	0	53	01/01/2032	1
31389D W4 5	FN (5/1 ARM) 5.122		09/25/2006	PAID ON PRINCIPAL		3,579	3,579	3,596	3,595	0	(17)	0	(17)	0	3,579	0	0	0	46	12/01/2031	1
31389D W4 5	FN (5/1 ARM) 5.123		08/25/2006	PAID ON PRINCIPAL		65,255	65,255	65,571	65,556	0	(301)	0	(301)	0	65,255	0	0	0	294	12/01/2031	1
36202K GZ 3	G2 (ARM) 5.125		09/20/2006	PAID ON PRINCIPAL		38,865	38,865	38,951	38,947	0	(81)	0	(81)	0	38,865	0	0	0	415	10/20/2026	1
36225C PC 4	G2 (ARM) 4.375		08/20/2006	PAID ON PRINCIPAL		20,544	20,544	20,592	20,587	0	(43)	0	(43)	0	20,544	0	0	0	124	06/20/2030	1
36225C PC 4	G2 (ARM) 5.375		09/20/2006	PAID ON PRINCIPAL		9,711	9,711	9,734	9,732	0	(20)	0	(20)	0	9,711	0	0	0	122	06/20/2030	1
912810 ES 3	U S TREASURY BONDS 7.500		08/08/2006	BANC OF AMERICA SECURIT		1,281,250	1,000,000	1,361,484	1,353,571	0	(7,258)	0	(7,258)	0	1,346,313	0	(65,063)	(65,063)	17,527	11/15/2024	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	53,266	0	0	0	0	01/15/2007	1
912827 Y5 5	U S TREASURY NOTES 7.000		07/15/2006	MATURED		200,000	200,000	204,764	200,497	0	(497)	0	(497)	0	200,000	0	0	0	7,000	07/15/2006	1
912828 AC 4	U S TREASURY NOTES 4.375		07/31/2006	VARIOUS		745,607	750,000	745,254	745,254	0	952	0	952	0	746,206	0	(599)	(599)	6,913	05/15/2007	1
912828 AH 3	U S TREASURY NOTES 3.250		09/21/2006	MERRILL LYNCH CAPITAL MA		2,103,142	2,135,000	2,107,351	2,111,196	0	10,459	0	10,459	0	2,121,655	0	(18,514)	(18,514)	41,859	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	100,242	0	0	0	0	08/15/2008	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 EK 2	U S TREASURY NOTES 4.250		09/27/2006	BANC OF AMERICA SECURIT		1,489,922	1,500,000	1,489,277	1,489,277	0	160	0	160	0	1,489,437	0	485	485	26,158	10/31/2007	1
912828 EV 8	U S TREASURY NOTES 4.500		08/08/2006	BANC OF AMERICA SECURIT		1,783,828	1,800,000	1,778,240	1,778,240	0	1,908	0	1,908	0	1,780,148	0	3,680	3,680	39,157	02/15/2009	1
912828 EY 2	U S TREASURY NOTES 4.625		08/31/2006	DEUTSCHE BANC ALEX BRO		3,238,193	3,250,000	3,246,953	3,246,953	0	719	0	719	0	3,247,672	0	(9,479)	(9,479)	75,571	02/29/2008	1
912828 FE 5	U S TREASURY NOTES 4.875		09/21/2006	MERRILL LYNCH CAPITAL MA		7,870,615	7,850,000	7,836,945	7,836,945	0	841	0	841	0	7,837,787	0	32,829	32,829	111,873	05/15/2009	1
912828 FF 2	U S TREASURY NOTES 5.125		07/31/2006	J P MORGAN CHASE SECURI		353,773	350,000	354,307	354,307	0	(60)	0	(60)	0	354,247	0	(474)	(474)	3,802	05/15/2016	1
912828 FG 0	U S TREASURY NOTES 4.875		08/31/2006	VARIOUS		824,914	825,000	822,787	822,787	0	166	0	166	0	822,953	0	1,961	1,961	9,377	05/31/2008	1
912833 CZ 1	U S TREASURY STRIPS		09/27/2006	VARIOUS		2,263,670	2,800,000	2,258,064	2,258,064	0	54,355	0	54,355	0	2,312,419	0	(48,749)	(48,749)	0	02/15/2011	1
912833 DH 0	U S TREASURY STRIPS		08/08/2006	BANC OF AMERICA SECURIT		1,318,020	2,000,000	1,303,601	1,303,601	0	25,315	0	25,315	0	1,328,916	0	(10,896)	(10,896)	0	02/15/2015	1
36202A AH 0	GNMA II PASS #00000008 8.000		09/20/2006	PAID ON PRINCIPAL		1,086	1,086	1,119	1,108	0	(21)	0	(21)	0	1,086	0	0	0	14	07/20/2022	1
36202A DF 1	GNMA II PASS #00000102 8.000		09/20/2006	PAID ON PRINCIPAL		3,520	3,520	3,622	3,591	0	(71)	0	(71)	0	3,520	0	0	0	55	08/20/2022	1
36202A D8 7	GNMA II PASS #00000127 12.500		09/20/2006	PAID ON PRINCIPAL		341	341	364	368	0	(27)	0	(27)	0	341	0	0	0	7	05/20/2014	1
36202A FM 4	GNMA II PASS #00000172 8.000		09/20/2006	PAID ON PRINCIPAL		27	27	28	28	0	(0)	0	(0)	0	27	0	0	0	0	08/20/2022	1
36202A FU 6	GNMA II PASS #00000179 13.000		09/20/2006	PAID ON PRINCIPAL		54	54	57	59	0	(5)	0	(5)	0	54	0	0	0	1	08/20/2014	1
36202A MB 0	GNMA II PASS #00000354 13.000		09/20/2006	PAID ON PRINCIPAL		114	114	120	124	0	(10)	0	(10)	0	114	0	0	0	2	06/20/2015	1
36202A MS 3	GNMA II PASS #00000369 13.000		09/20/2006	PAID ON PRINCIPAL		76	76	80	80	0	(4)	0	(4)	0	76	0	0	0	2	07/20/2015	1
36202A N3 7	GNMA II PASS #00000410 8.000		09/20/2006	PAID ON PRINCIPAL		175	175	179	178	0	(3)	0	(3)	0	175	0	0	0	2	10/20/2022	1
36202A UW 7	GNMA II PASS #00000659 8.500		09/20/2006	PAID ON PRINCIPAL		4,318	4,318	4,184	4,258	0	60	0	60	0	4,318	0	0	0	34	11/20/2016	1
36202B EE 1	GNMA II PASS #00001033 7.500		09/20/2006	PAID ON PRINCIPAL		80	80	82	82	0	(1)	0	(1)	0	80	0	0	0	1	04/20/2023	1
36202B HZ 1	GNMA II PASS #00001148 8.000		09/20/2006	PAID ON PRINCIPAL		137	137	140	139	0	(2)	0	(2)	0	137	0	0	0	2	05/20/2023	1
36202B SS 5	GNMA II PASS #00001429 7.500		09/20/2006	PAID ON PRINCIPAL		740	740	745	749	0	(9)	0	(9)	0	740	0	0	0	9	10/20/2023	1
36202B 7C 3	GNMA II PASS #00001791 7.500		09/20/2006	PAID ON PRINCIPAL		2,454	2,454	2,501	2,488	0	(33)	0	(33)	0	2,454	0	0	0	16	03/20/2022	1
36202C CF 8	GNMA II PASS #00001870 8.500		09/20/2006	PAID ON PRINCIPAL		419	419	435	438	0	(19)	0	(19)	0	419	0	0	0	3	09/20/2024	1
36202C CV 3	GNMA II PASS #00001884 8.000		09/20/2006	PAID ON PRINCIPAL		13,364	13,364	13,686	13,639	0	(274)	0	(274)	0	13,364	0	0	0	227	10/20/2024	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36202C D3 4	GNMA II PASS #00001922 8.000	...	09/20/2006	PAID ON PRINCIPAL		322	322	329	328	0	(6)	0	(6)	0	322	0	0	0	4	12/20/2024	1
36202C EL 3	GNMA II PASS #00001939 8.500	...	09/20/2006	PAID ON PRINCIPAL		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	0	01/20/2025	1
36202C E5 8	GNMA II PASS #00001956 8.500	...	09/20/2006	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	02/20/2025	1
36202C GM 9	GNMA II PASS #00002004 7.500	...	09/20/2006	PAID ON PRINCIPAL		202	202	203	204	0	(2)	0	(2)	0	202	0	0	0	2	05/20/2025	1
36202C GN 7	GNMA II PASS #00002005 8.000	...	09/20/2006	PAID ON PRINCIPAL		27,511	27,511	28,059	28,113	0	(603)	0	(603)	0	27,511	0	0	0	323	05/20/2025	1
36202C GP 2	GNMA II PASS #00002006 8.500	...	09/20/2006	PAID ON PRINCIPAL		274	274	281	282	0	(7)	0	(7)	0	274	0	0	0	2	05/20/2025	1
36202C G3 1	GNMA II PASS #00002018 7.500	...	09/20/2006	PAID ON PRINCIPAL		5,814	5,814	5,850	5,882	0	(68)	0	(68)	0	5,814	0	0	0	73	06/20/2025	1
36202C G4 9	GNMA II PASS #00002019 8.000	...	09/20/2006	PAID ON PRINCIPAL		13,785	13,785	14,110	14,040	0	(255)	0	(255)	0	13,785	0	0	0	177	06/20/2025	1
36202C HK 2	GNMA II PASS #00002034 7.500	...	09/20/2006	PAID ON PRINCIPAL		15,670	15,670	15,995	15,918	0	(248)	0	(248)	0	15,670	0	0	0	147	07/20/2025	1
36202C HM 8	GNMA II PASS #00002036 8.000	...	09/20/2006	PAID ON PRINCIPAL		3,063	3,063	3,115	3,104	0	(41)	0	(41)	0	3,063	0	0	0	43	07/20/2025	1
36202C HP 1	GNMA II PASS #00002038 8.500	...	09/20/2006	PAID ON PRINCIPAL		152	152	157	158	0	(6)	0	(6)	0	152	0	0	0	2	07/20/2025	1
36202C JC 8	GNMA II PASS #00002059 8.000	...	09/20/2006	PAID ON PRINCIPAL		2,768	2,768	2,825	2,810	0	(43)	0	(43)	0	2,768	0	0	0	25	08/20/2025	1
36202C JE 4	GNMA II PASS #00002061 8.500	...	09/20/2006	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #00002080 7.500	...	09/20/2006	PAID ON PRINCIPAL		1,750	1,750	1,785	1,774	0	(23)	0	(23)	0	1,750	0	0	0	25	09/20/2025	1
36202C J3 8	GNMA II PASS #00002082 8.000	...	09/20/2006	PAID ON PRINCIPAL		3,587	3,587	3,661	3,640	0	(53)	0	(53)	0	3,587	0	0	0	44	09/20/2025	1
36202C KL 6	GNMA II PASS #00002099 7.500	...	09/20/2006	PAID ON PRINCIPAL		3,020	3,020	3,075	3,058	0	(39)	0	(39)	0	3,020	0	0	0	48	10/20/2025	1
36202C KP 7	GNMA II PASS #00002102 8.000	...	09/20/2006	PAID ON PRINCIPAL		9,981	9,981	10,209	10,148	0	(167)	0	(167)	0	9,981	0	0	0	130	09/20/2025	1
36202C K7 7	GNMA II PASS #00002118 7.500	...	09/20/2006	PAID ON PRINCIPAL		28,124	28,124	28,598	28,447	0	(323)	0	(323)	0	28,124	0	0	0	411	11/20/2025	1
36202C LC 5	GNMA II PASS #00002123 8.500	...	09/20/2006	PAID ON PRINCIPAL		70	70	73	72	0	(2)	0	(2)	0	70	0	0	0	1	11/20/2025	1
36202C LX 9	GNMA II PASS #00002142 8.500	...	09/20/2006	PAID ON PRINCIPAL		1,187	1,187	1,231	1,225	0	(38)	0	(38)	0	1,187	0	0	0	17	12/20/2025	1
36202C LY 7	GNMA II PASS #00002158 8.500	...	09/20/2006	PAID ON PRINCIPAL		101	101	105	105	0	(4)	0	(4)	0	101	0	0	0	1	01/20/2026	1
36202C ND 1	GNMA II PASS #00002188 8.500	...	09/20/2006	PAID ON PRINCIPAL		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #00002206 8.500	...	09/20/2006	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	...	09/20/2006	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #00002233 7.500	...	09/20/2006	PAID ON PRINCIPAL		36,099	36,099	35,535	35,627	0	471	0	471	0	36,099	0	0	0	462	06/20/2026	1
36202C QY 2	GNMA II PASS #00002271 8.500	...	09/20/2006	PAID ON PRINCIPAL		3,938	3,938	4,033	4,041	0	(103)	0	(103)	0	3,938	0	0	0	77	08/20/2026	1
36202C RF 2	GNMA II PASS #00002286 8.500	...	09/20/2006	PAID ON PRINCIPAL		3,373	3,373	3,430	3,439	0	(66)	0	(66)	0	3,373	0	0	0	48	09/20/2026	1
36202D GS 4	GNMA II PASS #00002909 8.000	...	09/20/2006	PAID ON PRINCIPAL		1,368	1,368	1,354	1,350	0	18	0	18	0	1,368	0	0	0	17	04/20/2030	1
36202D G6 2	GNMA II PASS #00002921 7.500	...	09/20/2006	PAID ON PRINCIPAL		26,417	26,417	26,353	26,458	0	(41)	0	(41)	0	26,417	0	0	0	302	05/20/2030	1
36202D HK 0	GNMA II PASS #00002934 7.500	...	09/20/2006	PAID ON PRINCIPAL		23,198	23,198	22,797	22,666	0	532	0	532	0	23,198	0	0	0	271	06/20/2030	1
36202D SP 7	GNMA II PASS #00003226 5.500	...	09/20/2006	PAID ON PRINCIPAL		14,642	14,642	14,029	13,771	0	871	0	871	0	14,642	0	0	0	103	04/20/2032	1
36202D TD 3	GNMA II PASS #00003248 5.500	...	09/20/2006	PAID ON PRINCIPAL		45,046	45,046	42,969	42,508	0	2,537	0	2,537	0	45,046	0	0	0	321	06/20/2032	1
36202D UU 3	GNMA II PASS #00003295 5.500	...	09/20/2006	PAID ON PRINCIPAL		58,244	58,244	58,135	58,170	0	74	0	74	0	58,244	0	0	0	549	10/20/2032	1
36202D U7 4	GNMA II PASS #00003306 5.500	...	09/20/2006	PAID ON PRINCIPAL		621,575	621,575	620,410	620,791	0	784	0	784	0	621,575	0	0	0	5,787	11/20/2032	1
36202D VM 0	GNMA II PASS #00003320 5.500	...	09/20/2006	PAID ON PRINCIPAL		789,997	789,997	795,058	798,240	0	(8,243)	0	(8,243)	0	789,997	0	0	0	6,971	12/20/2032	1
36202D YY 1	GNMA II PASS #00003427 4.500	...	09/20/2006	PAID ON PRINCIPAL		1,688,569	1,688,569	1,578,471	1,580,073	0	108,497	0	108,497	0	1,688,569	0	0	0	12,641	08/20/2033	1
36202E F2 0	GNMA II PASS #00003785 5.000	...	09/20/2006	PAID ON PRINCIPAL		1,161,178	1,161,178	1,131,423	1,131,521	0	29,657	0	29,657	0	1,161,178	0	0	0	9,529	11/20/2035	1
36202D 2B 6	GNMA II PASS #00023470 4.500	...	09/20/2006	PAID ON PRINCIPAL		158,134	158,134	146,422	145,715	0	12,419	0	12,419	0	158,134	0	0	0	1,361	11/20/2033	1
36202D 4N 8	GNMA II PASS #00023529 5.000	...	09/20/2006	PAID ON PRINCIPAL		1,485,165	1,485,165	1,419,493	1,416,774	0	68,391	0	68,391	0	1,485,165	0	0	0	11,631	03/20/2034	1
36202D 5P 2	GNMA II PASS #00023554 4.500	...	09/20/2006	PAID ON PRINCIPAL		594,777	594,777	550,726	553,312	0	41,465	0	41,465	0	594,777	0	0	0	4,272	05/20/2034	1
36204V SC 4	GNMA II PASS #00381315 8.000	...	09/20/2006	PAID ON PRINCIPAL		316	316	323	322	0	(6)	0	(6)	0	316	0	0	0	4	05/20/2025	1
36205M Z3 5	GNMA II PASS #00395062 8.000	...	09/20/2006	PAID ON PRINCIPAL		121	121	124	123	0	(2)	0	(2)	0	121	0	0	0	2	09/20/2024	1
36206G WC 0	GNMA II PASS #00411143 7.500	...	09/20/2006	PAID ON PRINCIPAL		131	131	129	129	0	2	0	2	0	131	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #00412432 8.000	...	09/20/2006	PAID ON PRINCIPAL		311	311	318	316	0	(5)	0	(5)	0	311	0	0	0	4	06/20/2025	1
36206P FC 9	GNMA II PASS #00416963 8.000	...	09/20/2006	PAID ON PRINCIPAL		74	74	76	75	0	(1)	0	(1)	0	74	0	0	0	1	08/20/2020	1
36218M K3 6	GNMA PASS TH #00226314 7.500	...	09/15/2006	PAID ON PRINCIPAL		190	190	192	190	0	0	0	0	0	190	0	0	0	2	10/15/2007	1
362204 7A 1	GNMA PASS TH #00297089 7.500	...	09/15/2006	PAID ON PRINCIPAL		352	352	356	351	0	0	0	0	0	352	0	0	0	4	06/15/2007	1
362209 7G 7	GNMA PASS TH #00301595 7.500	...	09/15/2006	PAID ON PRINCIPAL		4,099	4,099	4,145	4,099	0	0	0	0	0	4,099	0	0	0	0	10/15/2007	1

E05.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36223X ZR 6	GNMA PASS TH #00321252 7.500		09/15/2006	PAID ON PRINCIPAL		1,106	1,106	1,119	1,108	0	(2)	0	(2)	0	1,106	0	0	0	14	11/15/2007	1
36223Y M8 0	GNMA PASS TH #00321783 7.500		09/15/2006	PAID ON PRINCIPAL		857	857	867	857	0	1	0	1	0	857	0	0	0	9	06/15/2007	1
36224B AB 5	GNMA PASS TH #00323202 7.500		09/15/2006	PAID ON PRINCIPAL		562	562	569	562	0	0	0	0	0	562	0	0	0	7	08/15/2007	1
36224B AQ 2	GNMA PASS TH #00323215 7.500		09/15/2006	PAID ON PRINCIPAL		292	292	295	292	0	0	0	0	0	292	0	0	0	4	06/15/2007	1
36224B C3 1	GNMA PASS TH #00323290 8.500		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		76	76	77	76	0	0	0	0	0	76	0	0	0	1	07/15/2007	1
36224D FH 3	GNMA PASS TH #00325168 7.500		09/15/2006	PAID ON PRINCIPAL		373	373	378	373	0	0	0	0	0	373	0	0	0	5	06/15/2007	1
36224D VJ 1	GNMA PASS TH #00325617 7.500		09/15/2006	PAID ON PRINCIPAL		10,956	10,956	11,083	10,958	0	(2)	0	(2)	0	10,956	0	0	0	91	11/15/2007	1
36224F PV 5	GNMA PASS TH #00327248 7.500		09/15/2006	PAID ON PRINCIPAL		1,228	1,228	1,242	1,228	0	0	0	0	0	1,228	0	0	0	15	08/15/2007	1
36224G B6 4	GNMA PASS TH #00327761 7.500		09/15/2006	PAID ON PRINCIPAL		555	555	561	555	0	(0)	0	(0)	0	555	0	0	0	4	09/15/2007	1
36224G YL 6	GNMA PASS TH #00328415 7.500		09/15/2006	PAID ON PRINCIPAL		175	175	177	175	0	(0)	0	(0)	0	175	0	0	0	2	08/15/2007	1
36224H QU 3	GNMA PASS TH #00329067 7.500		09/15/2006	PAID ON PRINCIPAL		1,213	1,213	1,227	1,213	0	1	0	1	0	1,213	0	0	0	12	09/15/2007	1
36224J DS 8	GNMA PASS TH #00329613 7.500		09/15/2006	PAID ON PRINCIPAL		235	235	238	235	0	0	0	0	0	235	0	0	0	3	08/15/2007	1
36224J DX 7	GNMA PASS TH #00329618 7.500		09/15/2006	PAID ON PRINCIPAL		191	191	193	191	0	0	0	0	0	191	0	0	0	2	09/15/2007	1
36224J GA 4	GNMA PASS TH #00329693 7.500		09/15/2006	PAID ON PRINCIPAL		291	291	294	291	0	0	0	0	0	291	0	0	0	4	08/15/2007	1
36224J GS 5	GNMA PASS TH #00329709 7.500		09/15/2006	PAID ON PRINCIPAL		1,008	1,008	1,020	1,008	0	1	0	1	0	1,008	0	0	0	13	09/15/2007	1
36224K DN 6	GNMA PASS TH #00330509 7.500		09/15/2006	PAID ON PRINCIPAL		1,664	1,664	1,683	1,664	0	0	0	0	0	1,664	0	0	0	21	09/15/2007	1
36224L RM 1	GNMA PASS TH #00331792 7.500		09/15/2006	PAID ON PRINCIPAL		298	298	302	298	0	(0)	0	(0)	0	298	0	0	0	4	08/15/2007	1
36224M UJ 2	GNMA PASS TH #00332785 7.500		09/15/2006	PAID ON PRINCIPAL		841	841	850	841	0	(0)	0	(0)	0	841	0	0	0	11	09/15/2007	1
36224M XC 4	GNMA PASS TH #00332875 7.500		09/15/2006	PAID ON PRINCIPAL		891	891	901	891	0	(0)	0	(0)	0	891	0	0	0	11	10/15/2007	1
36224N VA 8	GNMA PASS TH #00333709 7.500		09/15/2006	PAID ON PRINCIPAL		185	185	187	185	0	0	0	0	0	185	0	0	0	2	09/15/2007	1
36224Q WX 0	GNMA PASS TH #00335562 7.500		09/15/2006	PAID ON PRINCIPAL		73	73	74	73	0	(0)	0	(0)	0	73	0	0	0	1	10/15/2007	1
36224R EP 5	GNMA PASS TH #00335942 7.500		09/15/2006	PAID ON PRINCIPAL		393	393	398	393	0	0	0	0	0	393	0	0	0	5	09/15/2007	1
36224R YB 4	GNMA PASS TH #00336506 7.500		09/15/2006	PAID ON PRINCIPAL		429	429	434	429	0	0	0	0	0	429	0	0	0	5	10/15/2007	1
36203K 4E 1	GNMA PASS TH #00351921 8.500		09/15/2006	PAID ON PRINCIPAL		31	31	32	33	0	(1)	0	(1)	0	31	0	0	0	0	11/15/2024	1
36203X AJ 5	GNMA PASS TH #00361909 8.500		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		1,613	1,613	1,617	1,612	0	1	0	1	0	1,613	0	0	0	16	11/15/2008	1
36204R FG 8	GNMA PASS TH #00377367 8.500		09/15/2006	PAID ON PRINCIPAL		63	63	65	65	0	(3)	0	(3)	0	63	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #00378593 8.500		09/15/2006	PAID ON PRINCIPAL		1,159	1,159	1,199	1,200	0	(40)	0	(40)	0	1,159	0	0	0	16	07/15/2025	1
36205R 6S 1	GNMA PASS TH #00398781 8.500		09/15/2006	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #00398970 8.500		09/15/2006	PAID ON PRINCIPAL		18	18	18	18	0	(1)	0	(1)	0	18	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #00400438 8.500		09/15/2006	PAID ON PRINCIPAL		472	472	488	485	0	(13)	0	(13)	0	472	0	0	0	7	05/15/2026	1
36205W KC 9	GNMA PASS TH #00402691 8.500		09/15/2006	PAID ON PRINCIPAL		119	119	123	124	0	(5)	0	(5)	0	119	0	0	0	2	08/15/2026	1
36205X FM 1	GNMA PASS TH #00403472 8.500		09/15/2006	PAID ON PRINCIPAL		49	49	50	51	0	(2)	0	(2)	0	49	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #00405560 8.500		09/15/2006	PAID ON PRINCIPAL		39	39	41	41	0	(1)	0	(1)	0	39	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #00405606 8.500		09/15/2006	PAID ON PRINCIPAL		545	545	563	561	0	(16)	0	(16)	0	545	0	0	0	4	04/15/2026	1
36206H BX 5	GNMA PASS TH #00411454 8.500		09/15/2006	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2025	1
36206J K8 6	GNMA PASS TH #00412619 8.500		09/15/2006	PAID ON PRINCIPAL		177	177	182	182	0	(5)	0	(5)	0	177	0	0	0	3	06/15/2026	1
36206J LR 3	GNMA PASS TH #00412636 8.500		09/15/2006	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		09/15/2006	PAID ON PRINCIPAL		2,519	2,519	2,603	2,610	0	(91)	0	(91)	0	2,519	0	0	0	19	08/15/2026	1
36206K AV 3	GNMA PASS TH #00413220 8.500		09/15/2006	PAID ON PRINCIPAL		11,156	11,156	11,578	11,331	0	(175)	0	(175)	0	11,156	0	0	0	159	04/15/2010	1
36206M MG 9	GNMA PASS TH #00415359 8.500		09/15/2006	PAID ON PRINCIPAL		155	155	160	160	0	(5)	0	(5)	0	155	0	0	0	2	11/15/2026	1
36206N LS 2	GNMA PASS TH #00416237 8.500		09/15/2006	PAID ON PRINCIPAL		7	7	8	8	0	(0)	0	(0)	0	7	0	0	0	0	05/15/2026	1
36206P JL 5	GNMA PASS TH #00417067 8.500		09/15/2006	PAID ON PRINCIPAL		22	22	23	23	0	(0)	0	(0)	0	22	0	0	0	0	06/15/2026	1
36206P VV 9	GNMA PASS TH #00417428 8.500		09/15/2006	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #00421612 8.500		09/15/2006	PAID ON PRINCIPAL		396	396	407	407	0	(11)	0	(11)	0	396	0	0	0	6	06/15/2026	1
36206U Q4 4	GNMA PASS TH #00421775 8.500		09/15/2006	PAID ON PRINCIPAL		29	29	30	31	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #00423667 8.500		09/15/2006	PAID ON PRINCIPAL		131	131	136	136	0	(5)	0	(5)	0	131	0	0	0	2	11/15/2026	1
36206W ZE 8	GNMA PASS TH #00423841 8.500		09/15/2006	PAID ON PRINCIPAL		3,586	3,586	3,707	3,705	0	(119)	0	(119)	0	3,586	0	0	0	26	07/15/2026	1

E05.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36206W 3S 2	GNMA PASS TH #00423909 8.500	...	09/15/2006	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #00423962 8.500	...	09/15/2006	PAID ON PRINCIPAL		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #00424972 4.000	...	09/15/2006	PAID ON PRINCIPAL		494,504	494,504	482,605	483,941	0	10,563	0	10,563	0	494,504	0	0	0	2,928	10/15/2018	1
36207A 2S 0	GNMA PASS TH #00426585 8.500	...	09/15/2006	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #00427015 8.500	...	09/15/2006	PAID ON PRINCIPAL		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #00427048 8.500	...	09/15/2006	PAID ON PRINCIPAL		70	70	72	72	0	(2)	0	(2)	0	70	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #00427080 8.500	...	09/15/2006	PAID ON PRINCIPAL		67	67	69	69	0	(2)	0	(2)	0	67	0	0	0	1	09/15/2026	1
36207B Q4 6	GNMA PASS TH #00427163 8.500	...	09/15/2006	PAID ON PRINCIPAL		1	1	2	2	0	(0)	0	(0)	0	1	0	0	0	0	07/15/2026	1
36207B QQ 5	GNMA PASS TH #00427175 8.500	...	07/15/2006	PAID ON PRINCIPAL		3,996	3,996	4,130	4,188	0	(192)	0	(192)	0	3,996	0	0	0	28	08/15/2026	1
36207B 6E 5	GNMA PASS TH #00427569 8.500	...	09/15/2006	PAID ON PRINCIPAL		771	771	795	799	0	(28)	0	(28)	0	771	0	0	0	11	08/15/2026	1
36207C ZX 9	GNMA PASS TH #00428358 8.500	...	09/15/2006	PAID ON PRINCIPAL		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #00428363 8.500	...	09/15/2006	PAID ON PRINCIPAL		291	291	300	300	0	(9)	0	(9)	0	291	0	0	0	4	08/15/2026	1
36207D LM 6	GNMA PASS TH #00428832 8.500	...	09/15/2006	PAID ON PRINCIPAL		480	480	496	493	0	(13)	0	(13)	0	480	0	0	0	7	05/15/2026	1
36207E 3V 4	GNMA PASS TH #00430212 7.000	...	09/15/2006	PAID ON PRINCIPAL		3,362	3,362	3,510	3,592	0	(231)	0	(231)	0	3,362	0	0	0	40	09/15/2027	1
36207F CW 9	GNMA PASS TH #00430385 8.500	...	09/15/2006	PAID ON PRINCIPAL		3,161	3,161	3,269	3,275	0	(113)	0	(113)	0	3,161	0	0	0	67	08/15/2026	1
36207F XS 5	GNMA PASS TH #00430989 8.500	...	09/15/2006	PAID ON PRINCIPAL		112	112	116	116	0	(5)	0	(5)	0	112	0	0	0	1	07/15/2026	1
36207F 3U 3	GNMA PASS TH #00431111 8.500	...	09/15/2006	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #00431336 8.500	...	09/15/2006	PAID ON PRINCIPAL		19	19	19	19	0	(0)	0	(0)	0	19	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #00431929 7.750	...	09/15/2006	PAID ON PRINCIPAL		230	230	233	239	0	(9)	0	(9)	0	230	0	0	0	3	06/15/2026	1
36207G ZG 7	GNMA PASS TH #00431943 8.500	...	09/15/2006	PAID ON PRINCIPAL		3,029	3,029	3,111	3,111	0	(82)	0	(82)	0	3,029	0	0	0	64	07/15/2026	1
36207G 5G 0	GNMA PASS TH #00432047 8.500	...	09/15/2006	PAID ON PRINCIPAL		45	45	47	47	0	(2)	0	(2)	0	45	0	0	0	1	09/15/2026	1
36207H WD 5	GNMA PASS TH #00432744 8.500	...	09/15/2006	PAID ON PRINCIPAL		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #00432760 8.500	...	09/15/2006	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #00432815 8.500	...	09/15/2006	PAID ON PRINCIPAL		350	350	362	362	0	(12)	0	(12)	0	350	0	0	0	5	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #00432955 8.500	...	09/15/2006	PAID ON PRINCIPAL		54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #00433137 8.500	...	09/15/2006	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #00435271 8.500	...	09/15/2006	PAID ON PRINCIPAL		59	59	60	61	0	(2)	0	(2)	0	59	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #00435316 8.500	...	09/15/2006	PAID ON PRINCIPAL		353	353	363	362	0	(8)	0	(8)	0	353	0	0	0	5	08/15/2026	1
36207L SG 4	GNMA PASS TH #00435319 8.500	...	09/15/2006	PAID ON PRINCIPAL		469	469	485	480	0	(11)	0	(11)	0	469	0	0	0	7	08/15/2026	1
36207L 5L 8	GNMA PASS TH #00435651 8.500	...	09/15/2006	PAID ON PRINCIPAL		7,389	7,389	7,640	7,605	0	(215)	0	(215)	0	7,389	0	0	0	105	08/15/2026	1
36207N BU 7	GNMA PASS TH #00436651 8.500	...	09/15/2006	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	0	08/15/2026	1
36207N CB 8	GNMA PASS TH #00436666 8.500	...	09/15/2006	PAID ON PRINCIPAL		497	497	510	505	0	(8)	0	(8)	0	497	0	0	0	7	08/15/2026	1
36207N D6 8	GNMA PASS TH #00436725 8.500	...	09/15/2006	PAID ON PRINCIPAL		145	145	150	150	0	(5)	0	(5)	0	145	0	0	0	2	11/15/2026	1
36207N WM 2	GNMA PASS TH #00437252 8.500	...	09/15/2006	PAID ON PRINCIPAL		92	92	95	95	0	(3)	0	(3)	0	92	0	0	0	1	11/15/2026	1
36207N X6 6	GNMA PASS TH #00437301 8.500	...	09/15/2006	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	...	09/15/2006	PAID ON PRINCIPAL		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #00437520 8.500	...	09/15/2006	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #00437537 8.500	...	09/15/2006	PAID ON PRINCIPAL		22	22	22	22	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #00437541 8.500	...	09/15/2006	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #00437543 8.500	...	09/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #00438221 8.500	...	09/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(0)	0	(0)	0	17	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #00438240 8.500	...	09/15/2006	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2026	1
36207Q T2 3	GNMA PASS TH #00438969 8.500	...	09/15/2006	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #00439134 8.500	...	09/15/2006	PAID ON PRINCIPAL		108	108	111	111	0	(3)	0	(3)	0	108	0	0	0	2	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #00439136 8.500	...	09/15/2006	PAID ON PRINCIPAL		743	743	766	776	0	(32)	0	(32)	0	743	0	0	0	14	11/15/2026	1
36207R MM 4	GNMA PASS TH #00439664 8.500	...	09/15/2006	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	...	09/15/2006	PAID ON PRINCIPAL		30	30	31	32	0	(1)	0	(1)	0	30	0	0	0	0	11/15/2026	1
36207T EH 0	GNMA PASS TH #00441236 8.500	...	09/15/2006	PAID ON PRINCIPAL		35	35	37	37	0	(2)	0	(2)	0	35	0	0	0	1	09/15/2026	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)
36207T W5 6	GNMA PASS TH #00441768 8.500		09/15/2006	PAID ON PRINCIPAL		282	282	292	294	0	(11)	0	(11)	0	282	0	0	0	4	11/15/2026	1
36207U ED 6	GNMA PASS TH #00442132 8.500		09/15/2006	PAID ON PRINCIPAL		457	457	472	478	0	(21)	0	(21)	0	457	0	0	0	9	11/15/2026	1
36207U EJ 3	GNMA PASS TH #00442137 8.500		09/15/2006	PAID ON PRINCIPAL		196	196	202	203	0	(7)	0	(7)	0	196	0	0	0	3	11/15/2026	1
36208F JZ 4	GNMA PASS TH #00449480 7.500		09/15/2006	PAID ON PRINCIPAL		166,689	166,689	170,937	169,312	0	(2,623)	0	(2,623)	0	166,689	0	0	0	2,491	10/15/2027	1
36209G RV 1	GNMA PASS TH #00471300 6.000		09/15/2006	PAID ON PRINCIPAL		182,455	182,455	178,236	177,994	0	4,461	0	4,461	0	182,455	0	0	0	2,108	01/15/2032	1
36209Y TV 0	GNMA PASS TH #00485764 6.000		09/15/2006	PAID ON PRINCIPAL		161,621	161,621	161,116	161,116	0	504	0	504	0	161,621	0	0	0	1,336	09/15/2031	1
36210N RP 6	GNMA PASS TH #00497394 6.000		09/15/2006	PAID ON PRINCIPAL		103,349	103,349	101,201	100,347	0	3,002	0	3,002	0	103,349	0	0	0	1,013	01/15/2029	1
36212N AM 9	GNMA PASS TH #00538312 6.000		09/15/2006	PAID ON PRINCIPAL		195,841	195,841	193,401	192,660	0	3,181	0	3,181	0	195,841	0	0	0	1,762	02/15/2032	1
36213A CE 2	GNMA PASS TH #00548269 6.000		09/15/2006	PAID ON PRINCIPAL		12,093	12,093	11,973	11,954	0	140	0	140	0	12,093	0	0	0	120	02/15/2032	1
36213C UA 0	GNMA PASS TH #00550603 5.000		09/15/2006	PAID ON PRINCIPAL		393,977	393,977	389,421	389,421	0	4,556	0	4,556	0	393,977	0	0	0	3,304	08/15/2035	1
36213C YY 0	GNMA PASS TH #00550727 5.000		09/15/2006	PAID ON PRINCIPAL		705,075	705,075	693,915	693,915	0	11,161	0	11,161	0	705,075	0	0	0	5,677	11/15/2035	1
36213D Z4 3	GNMA PASS TH #00551663 6.000		09/15/2006	PAID ON PRINCIPAL		9,895	9,895	9,864	9,864	0	31	0	31	0	9,895	0	0	0	97	09/15/2031	1
36213E B9 6	GNMA PASS TH #00551864 6.000		09/15/2006	PAID ON PRINCIPAL		118,712	118,712	116,561	116,117	0	2,596	0	2,596	0	118,712	0	0	0	1,188	11/15/2031	1
36213E PU 4	GNMA PASS TH #00552235 6.000		09/15/2006	PAID ON PRINCIPAL		90,049	90,049	87,924	87,316	0	2,733	0	2,733	0	90,049	0	0	0	785	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		09/15/2006	PAID ON PRINCIPAL		73,864	73,864	72,363	71,888	0	1,975	0	1,975	0	73,864	0	0	0	785	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		09/15/2006	PAID ON PRINCIPAL		22,121	22,121	21,454	21,103	0	1,018	0	1,018	0	22,121	0	0	0	311	02/15/2032	1
36213E UL 8	GNMA PASS TH #00552387 6.500		09/15/2006	PAID ON PRINCIPAL		128,934	128,934	136,288	138,173	0	(9,239)	0	(9,239)	0	128,934	0	0	0	1,098	02/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500		09/15/2006	PAID ON PRINCIPAL		102,813	102,813	108,676	111,018	0	(8,205)	0	(8,205)	0	102,813	0	0	0	1,256	04/15/2032	1
36213F HD 8	GNMA PASS TH #00552928 5.000		09/15/2006	PAID ON PRINCIPAL		19,548	19,548	19,884	19,835	0	(288)	0	(288)	0	19,548	0	0	0	164	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000		09/15/2006	PAID ON PRINCIPAL		402,296	402,296	408,016	407,473	0	(5,177)	0	(5,177)	0	402,296	0	0	0	3,876	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000		09/15/2006	PAID ON PRINCIPAL		261,929	261,929	275,108	275,889	0	(13,960)	0	(13,960)	0	261,929	0	0	0	2,033	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500		09/15/2006	PAID ON PRINCIPAL		272,639	272,639	270,551	270,622	0	2,017	0	2,017	0	272,639	0	0	0	2,473	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000		09/15/2006	PAID ON PRINCIPAL		12,018	12,018	11,800	11,725	0	293	0	293	0	12,018	0	0	0	68	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000		09/15/2006	PAID ON PRINCIPAL		13,925	13,925	13,787	13,742	0	183	0	183	0	13,925	0	0	0	139	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000		09/15/2006	PAID ON PRINCIPAL		90,823	90,823	91,930	91,688	0	(866)	0	(866)	0	90,823	0	0	0	991	09/15/2017	1
36213U YC 8	GNMA PASS TH #00565107 6.000		09/15/2006	PAID ON PRINCIPAL		128,735	128,735	131,229	131,310	0	(2,575)	0	(2,575)	0	128,735	0	0	0	1,200	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000		09/15/2006	PAID ON PRINCIPAL		240,342	240,342	243,709	245,004	0	(4,662)	0	(4,662)	0	240,342	0	0	0	2,106	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000		09/15/2006	PAID ON PRINCIPAL		28,038	28,038	28,437	28,455	0	(418)	0	(418)	0	28,038	0	0	0	237	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #00569235 6.000		09/15/2006	PAID ON PRINCIPAL		92,087	92,087	93,871	95,351	0	(3,264)	0	(3,264)	0	92,087	0	0	0	942	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000		09/15/2006	PAID ON PRINCIPAL		188,327	188,327	188,121	188,254	0	73	0	73	0	188,327	0	0	0	1,898	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000		09/15/2006	PAID ON PRINCIPAL		273,157	273,157	265,645	263,767	0	9,390	0	9,390	0	273,157	0	0	0	2,758	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000		09/15/2006	PAID ON PRINCIPAL		178,246	178,246	179,226	179,226	0	(981)	0	(981)	0	178,246	0	0	0	2,019	11/15/2031	1
36200S AG 5	GNMA PASS TH #00570707 6.000		09/15/2006	PAID ON PRINCIPAL		351,487	351,487	346,325	346,055	0	5,432	0	5,432	0	351,487	0	0	0	2,865	12/15/2031	1
36200S A2 6	GNMA PASS TH #00570725 6.000		09/15/2006	PAID ON PRINCIPAL		161,379	161,379	159,627	159,076	0	2,303	0	2,303	0	161,379	0	0	0	2,395	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000		09/15/2006	PAID ON PRINCIPAL		118,634	118,634	117,345	117,283	0	1,350	0	1,350	0	118,634	0	0	0	672	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000		09/15/2006	PAID ON PRINCIPAL		86,073	86,073	84,486	84,332	0	1,741	0	1,741	0	86,073	0	0	0	860	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000		09/15/2006	PAID ON PRINCIPAL		88,915	88,915	86,818	86,292	0	2,624	0	2,624	0	88,915	0	0	0	888	12/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000		09/15/2006	PAID ON PRINCIPAL		170,333	170,333	168,084	167,376	0	2,957	0	2,957	0	170,333	0	0	0	1,705	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000		09/15/2006	PAID ON PRINCIPAL		197,390	197,390	194,830	194,360	0	3,030	0	3,030	0	197,390	0	0	0	1,921	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000		09/15/2006	PAID ON PRINCIPAL		125,218	125,218	123,477	123,118	0	2,100	0	2,100	0	125,218	0	0	0	1,052	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000		09/15/2006	PAID ON PRINCIPAL		253,103	253,103	251,837	251,574	0	1,529	0	1,529	0	253,103	0	0	0	3,145	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000		09/15/2006	PAID ON PRINCIPAL		62,592	62,592	60,704	59,844	0	2,748	0	2,748	0	62,592	0	0	0	626	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000		09/15/2006	PAID ON PRINCIPAL		68,756	68,756	67,747	67,516	0	1,240	0	1,240	0	68,756	0	0	0	394	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000		09/15/2006	PAID ON PRINCIPAL		86,486	86,486	85,344	84,853	0	1,632	0	1,632	0	86,486	0	0	0	864	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000		09/15/2006	PAID ON PRINCIPAL		306,314	306,314	302,229	301,578	0	4,736	0	4,736	0	306,314	0	0	0	2,564	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000		09/15/2006	PAID ON PRINCIPAL		231,279	231,279	230,394	230,337	0	942	0	942	0	231,279	0	0	0	2,998	02/15/2032	1
36201A SW 9	GNMA PASS TH #00577533 6.000		09/15/2006	PAID ON PRINCIPAL		80,450	80,450	79,388	78,832	0	1,618	0	1,618	0	80,450	0	0	0	804	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000		09/15/2006	PAID ON PRINCIPAL		187,285	187,285	190,913	193,769	0	(6,485)	0	(6,485)	0	187,285	0	0	0	1,478	10/15/2032	1

E05.4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36201A 3T 3	GNMA PASS TH #00577810 6.000	...	09/15/2006	PAID ON PRINCIPAL		117,440	117,440	115,274	114,807	0	2,632	0	2,632	0	117,440	0	0	0	1,252	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000	...	09/15/2006	PAID ON PRINCIPAL		160,760	160,760	163,012	164,343	0	(3,582)	0	(3,582)	0	160,760	0	0	0	881	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000	...	09/15/2006	PAID ON PRINCIPAL		234,394	234,394	238,935	242,411	0	(8,017)	0	(8,017)	0	234,394	0	0	0	2,951	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000	...	09/15/2006	PAID ON PRINCIPAL		144,073	144,073	141,957	141,352	0	2,722	0	2,722	0	144,073	0	0	0	1,479	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000	...	09/15/2006	PAID ON PRINCIPAL		151,706	151,706	149,478	148,768	0	2,938	0	2,938	0	151,706	0	0	0	1,490	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000	...	09/15/2006	PAID ON PRINCIPAL		251,338	251,338	247,831	247,015	0	4,324	0	4,324	0	251,338	0	0	0	2,422	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000	...	09/15/2006	PAID ON PRINCIPAL		42,027	42,027	40,845	40,298	0	1,729	0	1,729	0	42,027	0	0	0	252	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000	...	09/15/2006	PAID ON PRINCIPAL		182,760	182,760	177,248	175,501	0	7,258	0	7,258	0	182,760	0	0	0	959	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000	...	09/15/2006	PAID ON PRINCIPAL		11,034	11,034	11,223	11,204	0	(170)	0	(170)	0	11,034	0	0	0	89	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500	...	09/15/2006	PAID ON PRINCIPAL		34,808	34,808	34,112	34,217	0	591	0	591	0	34,808	0	0	0	254	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000	...	09/15/2006	PAID ON PRINCIPAL		111,327	111,327	109,675	109,444	0	1,883	0	1,883	0	111,327	0	0	0	1,426	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000	...	09/15/2006	PAID ON PRINCIPAL		247,574	247,574	249,005	248,984	0	(1,410)	0	(1,410)	0	247,574	0	0	0	2,135	10/15/2017	1
36201F XP 7	GNMA PASS TH #00582186 6.000	...	09/15/2006	PAID ON PRINCIPAL		209,676	209,676	207,399	207,033	0	2,643	0	2,643	0	209,676	0	0	0	1,106	01/15/2032	1
36201F 5T 0	GNMA PASS TH #00582358 6.000	...	09/15/2006	PAID ON PRINCIPAL		602,598	602,598	611,039	618,000	0	(15,403)	0	(15,403)	0	602,598	0	0	0	4,404	10/15/2032	1
36201F 5U 7	GNMA PASS TH #00582359 6.000	...	09/15/2006	PAID ON PRINCIPAL		645,460	645,460	654,502	658,001	0	(12,542)	0	(12,542)	0	645,460	0	0	0	8,065	01/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000	...	09/15/2006	PAID ON PRINCIPAL		102,723	102,723	102,201	102,089	0	634	0	634	0	102,723	0	0	0	799	02/15/2032	1
36201H 2U 6	GNMA PASS TH #00584087 6.000	...	09/15/2006	PAID ON PRINCIPAL		75,868	75,868	77,338	78,365	0	(2,497)	0	(2,497)	0	75,868	0	0	0	415	10/15/2032	1
36201H 2W 2	GNMA PASS TH #00584089 6.000	...	09/15/2006	PAID ON PRINCIPAL		12,255	12,255	12,493	12,562	0	(306)	0	(306)	0	12,255	0	0	0	122	10/15/2032	1
36201L 2X 1	GNMA PASS TH #00586790 4.500	...	09/15/2006	PAID ON PRINCIPAL		2,033	2,033	2,045	2,056	0	(23)	0	(23)	0	2,033	0	0	0	15	07/15/2033	1
36201M FN 7	GNMA PASS TH #00587073 6.000	...	09/15/2006	PAID ON PRINCIPAL		296,682	296,682	294,631	294,225	0	2,457	0	2,457	0	296,682	0	0	0	2,138	05/15/2032	1
36201M PT 3	GNMA PASS TH #00587334 5.000	...	09/15/2006	PAID ON PRINCIPAL		180,050	180,050	182,047	181,941	0	(1,891)	0	(1,891)	0	180,050	0	0	0	1,269	01/15/2017	1
36201M PW 6	GNMA PASS TH #00587337 5.000	...	09/15/2006	PAID ON PRINCIPAL		6,071	6,071	6,139	6,138	0	(66)	0	(66)	0	6,071	0	0	0	50	10/15/2017	1
36201M 6K 3	GNMA PASS TH #00587774 5.000	...	09/15/2006	PAID ON PRINCIPAL		94,143	94,143	95,482	95,219	0	(1,076)	0	(1,076)	0	94,143	0	0	0	600	12/15/2017	1
36201N LN 8	GNMA PASS TH #00588133 5.000	...	09/15/2006	PAID ON PRINCIPAL		23,302	23,302	23,702	23,732	0	(430)	0	(430)	0	23,302	0	0	0	197	12/15/2017	1
36201N M4 9	GNMA PASS TH #00588179 6.000	...	09/15/2006	PAID ON PRINCIPAL		180,824	180,824	188,141	189,861	0	(9,037)	0	(9,037)	0	180,824	0	0	0	1,823	01/15/2033	1
36201P 5N 1	GNMA PASS TH #00589553 5.000	...	09/15/2006	PAID ON PRINCIPAL		685,817	685,817	698,033	696,602	0	(10,785)	0	(10,785)	0	685,817	0	0	0	5,540	12/15/2017	1
36201S XE 4	GNMA PASS TH #00592077 5.000	...	09/15/2006	PAID ON PRINCIPAL		152,412	152,412	152,293	152,329	0	83	0	83	0	152,412	0	0	0	1,342	08/15/2033	1
36201V AE 2	GNMA PASS TH #00594105 4.500	...	09/15/2006	PAID ON PRINCIPAL		855,087	855,087	809,710	812,277	0	42,810	0	42,810	0	855,087	0	0	0	6,377	09/15/2033	1
36201V AF 9	GNMA PASS TH #00594106 4.500	...	09/15/2006	PAID ON PRINCIPAL		78,639	78,639	74,535	74,597	0	4,042	0	4,042	0	78,639	0	0	0	513	09/15/2033	1
36201V A6 9	GNMA PASS TH #00594129 4.000	...	09/15/2006	PAID ON PRINCIPAL		188,369	188,369	183,836	184,485	0	3,884	0	3,884	0	188,369	0	0	0	1,606	10/15/2018	1
36201V B4 3	GNMA PASS TH #00594159 4.000	...	09/15/2006	PAID ON PRINCIPAL		165,360	165,360	161,381	161,864	0	3,496	0	3,496	0	165,360	0	0	0	1,103	10/15/2018	1
36201V VN 9	GNMA PASS TH #00594721 4.500	...	09/15/2006	PAID ON PRINCIPAL		14,273	14,273	14,385	14,383	0	(110)	0	(110)	0	14,273	0	0	0	107	07/15/2033	1
36200A BA 6	GNMA PASS TH #00595033 6.000	...	09/15/2006	PAID ON PRINCIPAL		73,061	73,061	74,476	75,645	0	(2,585)	0	(2,585)	0	73,061	0	0	0	1,044	10/15/2032	1
36200A HD 4	GNMA PASS TH #00595228 5.000	...	09/15/2006	PAID ON PRINCIPAL		18,355	18,355	18,671	18,678	0	(323)	0	(323)	0	18,355	0	0	0	149	12/15/2017	1
36200A HG 7	GNMA PASS TH #00595231 5.000	...	09/15/2006	PAID ON PRINCIPAL		626,607	626,607	637,377	637,198	0	(10,591)	0	(10,591)	0	626,607	0	0	0	4,739	12/15/2017	1
36200A RE 1	GNMA PASS TH #00595485 5.000	...	09/15/2006	PAID ON PRINCIPAL		17,689	17,689	17,993	18,003	0	(314)	0	(314)	0	17,689	0	0	0	150	12/15/2017	1
36200D 3B 7	GNMA PASS TH #00598494 5.000	...	09/15/2006	PAID ON PRINCIPAL		213,244	213,244	216,277	215,956	0	(2,712)	0	(2,712)	0	213,244	0	0	0	1,435	12/15/2017	1
36200E BQ 3	GNMA PASS TH #00598647 5.500	...	09/15/2006	PAID ON PRINCIPAL		836,763	836,763	855,650	862,909	0	(26,145)	0	(26,145)	0	836,763	0	0	0	7,848	04/15/2033	1
36200E B6 7	GNMA PASS TH #00598661 5.000	...	09/15/2006	PAID ON PRINCIPAL		447,143	447,143	454,852	455,151	0	(8,008)	0	(8,008)	0	447,143	0	0	0	3,398	05/15/2033	1
36200E CQ 2	GNMA PASS TH #00598679 5.500	...	09/15/2006	PAID ON PRINCIPAL		170,088	170,088	174,220	170,088	0	(4,871)	0	(4,871)	0	170,088	0	0	0	1,775	05/15/2033	1
36200E DL 2	GNMA PASS TH #00598707 5.000	...	09/15/2006	PAID ON PRINCIPAL		212,281	212,281	212,455	212,504	0	(222)	0	(222)	0	212,281	0	0	0	1,568	07/15/2033	1
36200E D5 7	GNMA PASS TH #00598724 4.500	...	09/15/2006	PAID ON PRINCIPAL		107,249	107,249	108,070	108,051	0	(802)	0	(802)	0	107,249	0	0	0	804	07/15/2033	1
36200M QT 6	GNMA PASS TH #00604469 4.500	...	09/15/2006	PAID ON PRINCIPAL		508,937	508,937	469,658	469,269	0	39,669	0	39,669	0	508,937	0	0	0	3,207	07/15/2033	1
36200M RW 2	GNMA PASS TH #00604498 4.500	...	09/15/2006	PAID ON PRINCIPAL		266,381	266,381	267,504	267,572	0	(1,191)	0	(1,191)	0	266,381	0	0	0	1,671	07/15/2033	1
36200M SE 4	GNMA PASS TH #00604517 4.500	...	09/15/2006	PAID ON PRINCIPAL		61,471	61,471	60,241	60,359	0	1,112	0	1,112	0	61,471	0	0	0	286	08/15/2018	1
36200M SP 9	GNMA PASS TH #00604526 4.000	...	09/15/2006	PAID ON PRINCIPAL		165,991	165,991	161,893	162,288	0	3,702	0	3,702	0	165,991	0	0	0	1,078	08/15/2018	1
36200M TR 4	GNMA PASS TH #00604560 4.500	...	09/15/2006	PAID ON PRINCIPAL		1,599,569	1,599,569	1,600,868	1,600,744	0	(1,175)	0	(1,175)	0	1,599,569	0	0	0	11,605	08/15/2018	1
36200M TT 8	GNMA PASS TH #00604574 4.500	...	09/15/2006	PAID ON PRINCIPAL		490,729	490,729	488,043	488,043	0	2,686	0	2,686	0	490,729	0	0	0	3,485	08/15/2033	1
36200M VM 2	GNMA PASS TH #00604620 4.500	...	09/15/2006	PAID ON PRINCIPAL		555,058	555,058	524,942	524,828	0	30,230	0	30,230	0	555,058	0	0	0	4,104	09/15/2033	1

E05.5

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For or 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.	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)
36200M WA 7	GNMA PASS TH #00604641 4.500		09/15/2006	PAID ON PRINCIPAL		123,131	123,131	115,943	115,846	0	7,285	0	7,285	0	123,131	0	0	0	944	09/15/2033	1
36200M 3K 7	GNMA PASS TH #00604802 4.500		09/15/2006	PAID ON PRINCIPAL		126,355	126,355	119,662	119,767	0	6,588	0	6,588	0	126,355	0	0	0	602	11/15/2033	1
36200N RJ 2	GNMA PASS TH #00605389 5.000		09/15/2006	PAID ON PRINCIPAL		555,477	555,477	548,794	548,529	0	6,948	0	6,948	0	555,477	0	0	0	4,629	04/15/2034	1
36202S X8 6	GNMA PASS TH #00608303 4.500		09/15/2006	PAID ON PRINCIPAL		428,504	428,504	430,513	430,194	0	(1,690)	0	(1,690)	0	428,504	0	0	0	2,974	10/15/2018	1
36202U 5J 8	GNMA PASS TH #00610249 4.500		09/15/2006	PAID ON PRINCIPAL		218,092	218,092	215,366	215,718	0	2,374	0	2,374	0	218,092	0	0	0	1,763	07/15/2018	1
36202V VT 5	GNMA PASS TH #00610926 4.500		09/15/2006	PAID ON PRINCIPAL		120,191	120,191	120,885	120,855	0	(665)	0	(665)	0	120,191	0	0	0	848	07/15/2033	1
36290N 6C 1	GNMA PASS TH #00613867 4.500		09/15/2006	PAID ON PRINCIPAL		312,777	312,777	314,244	314,285	0	(1,507)	0	(1,507)	0	312,777	0	0	0	2,516	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #00614395 4.500		09/15/2006	PAID ON PRINCIPAL		207,839	207,839	206,670	206,798	0	1,041	0	1,041	0	207,839	0	0	0	1,363	07/15/2018	1
36290R QZ 9	GNMA PASS TH #00615272 4.500		09/15/2006	PAID ON PRINCIPAL		151,539	151,539	152,676	152,615	0	(1,076)	0	(1,076)	0	151,539	0	0	0	1,275	07/15/2033	1
36290R Q2 2	GNMA PASS TH #00615273 4.500		09/15/2006	PAID ON PRINCIPAL		643,102	643,102	647,925	647,817	0	(4,715)	0	(4,715)	0	643,102	0	0	0	5,454	07/15/2033	1
36290R TT 0	GNMA PASS TH #00615362 4.500		09/15/2006	PAID ON PRINCIPAL		264,146	264,146	260,844	261,199	0	2,947	0	2,947	0	264,146	0	0	0	1,766	07/15/2018	1
36290R TE 5	GNMA PASS TH #00615371 4.500		09/15/2006	PAID ON PRINCIPAL		119,913	119,913	120,606	120,624	0	(711)	0	(711)	0	119,913	0	0	0	921	07/15/2033	1
36290R YA 7	GNMA PASS TH #00615509 4.500		09/15/2006	PAID ON PRINCIPAL		824,444	824,444	761,967	762,307	0	62,137	0	62,137	0	824,444	0	0	0	4,973	08/15/2033	1
36290R YM 9	GNMA PASS TH #00615516 4.500		09/15/2006	PAID ON PRINCIPAL		166,418	166,418	157,577	157,716	0	8,701	0	8,701	0	166,418	0	0	0	1,315	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #00615545 4.500		09/15/2006	PAID ON PRINCIPAL		418,620	418,620	391,467	389,118	0	29,502	0	29,502	0	418,620	0	0	0	3,381	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #00615639 4.500		09/15/2006	PAID ON PRINCIPAL		159,355	159,355	150,653	150,554	0	8,801	0	8,801	0	159,355	0	0	0	1,076	09/15/2033	1
36290R 5E 9	GNMA PASS TH #00615645 4.500		09/15/2006	PAID ON PRINCIPAL		13,943	13,943	12,896	12,946	0	997	0	997	0	13,943	0	0	0	1,050	09/15/2033	1
36290S BW 0	GNMA PASS TH #00615753 4.500		09/15/2006	PAID ON PRINCIPAL		164,655	164,655	161,362	161,757	0	2,898	0	2,898	0	164,655	0	0	0	1,440	08/15/2018	1
36290X JW 1	GNMA PASS TH #00620477 4.500		09/15/2006	PAID ON PRINCIPAL		43,615	43,615	41,407	41,389	0	2,226	0	2,226	0	43,615	0	0	0	326	08/15/2033	1
36290X PJ 3	GNMA PASS TH #00620625 4.500		09/15/2006	PAID ON PRINCIPAL		269,679	269,679	256,026	256,951	0	12,728	0	12,728	0	269,679	0	0	0	1,113	09/15/2033	1
36290X QX 1	GNMA PASS TH #00620670 4.500		09/15/2006	PAID ON PRINCIPAL		10,396	10,396	9,844	9,778	0	618	0	618	0	10,396	0	0	0	77	09/15/2033	1
36290X 4B 3	GNMA PASS TH #00621018 4.500		09/15/2006	PAID ON PRINCIPAL		272,109	272,109	274,150	274,011	0	(1,902)	0	(1,902)	0	272,109	0	0	0	1,799	10/15/2018	1
36291A D6 3	GNMA PASS TH #00622125 4.500		09/15/2006	PAID ON PRINCIPAL		334,628	334,628	337,033	336,709	0	(2,081)	0	(2,081)	0	334,628	0	0	0	2,130	10/15/2018	1
36291Q BW 3	GNMA PASS TH #00634653 5.000		09/15/2006	PAID ON PRINCIPAL		1,337,352	1,337,352	1,359,203	1,358,689	0	(21,337)	0	(21,337)	0	1,337,352	0	0	0	11,123	12/15/2034	1
36291R BF 1	GNMA PASS TH #00635986 5.000		09/15/2006	PAID ON PRINCIPAL		245,077	245,077	249,081	248,823	0	(3,747)	0	(3,747)	0	245,077	0	0	0	2,033	12/15/2034	1
36291R 2G 6	GNMA PASS TH #00636275 5.000		09/15/2006	PAID ON PRINCIPAL		7,860	7,860	7,766	7,769	0	91	0	91	0	7,860	0	0	0	66	03/15/2035	1
36291S VW 7	GNMA PASS TH #00637029 5.000		09/15/2006	PAID ON PRINCIPAL		368,450	368,450	374,470	374,604	0	(6,154)	0	(6,154)	0	368,450	0	0	0	3,409	12/15/2034	1
36292F S2 4	GNMA PASS TH #00647737 5.000		09/15/2006	PAID ON PRINCIPAL		416,900	416,900	412,079	412,079	0	4,821	0	4,821	0	416,900	0	0	0	3,015	08/15/2035	1
36292H S6 1	GNMA PASS TH #00649541 5.000		09/15/2006	PAID ON PRINCIPAL		168,589	168,589	166,640	166,640	0	1,950	0	1,950	0	168,589	0	0	0	822	11/15/2035	1
36225A TG 5	GNMA PASS TH #00780551 7.500		09/15/2006	PAID ON PRINCIPAL		8,002	8,002	8,201	8,168	0	(166)	0	(166)	0	8,002	0	0	0	111	04/15/2027	1
36225A YM 6	GNMA PASS TH #00780716 7.500		09/15/2006	PAID ON PRINCIPAL		19,048	19,048	19,522	19,491	0	(443)	0	(443)	0	19,048	0	0	0	272	02/15/2028	1
36225B 2L 1	GNMA PASS TH #00781679 4.000		09/15/2006	PAID ON PRINCIPAL		371,756	371,756	362,811	363,342	0	8,414	0	8,414	0	371,756	0	0	0	3,194	12/15/2018	1
36241K BF 4	GNMA PASS TH #00781838 8.000		09/15/2006	PAID ON PRINCIPAL		422,846	422,846	461,355	453,681	0	(30,835)	0	(30,835)	0	422,846	0	0	0	4,694	12/15/2034	1
36241K BG 2	GNMA PASS TH #00781839 8.000		09/15/2006	PAID ON PRINCIPAL		283,020	283,020	306,360	300,384	0	(17,364)	0	(17,364)	0	283,020	0	0	0	3,772	06/15/2025	1
36241K BL 1	GNMA PASS TH #00781843 6.500		09/15/2006	PAID ON PRINCIPAL		357,738	357,738	377,316	378,338	0	(20,600)	0	(20,600)	0	357,738	0	0	0	4,804	11/15/2028	1
36241K BM 9	GNMA PASS TH #00781844 6.500		09/15/2006	PAID ON PRINCIPAL		2,948,546	2,948,546	3,104,497	3,126,058	0	(177,512)	0	(177,512)	0	2,948,546	0	0	0	31,916	03/15/2032	1
36241K CT 3	GNMA PASS TH #00781882 7.500		09/15/2006	PAID ON PRINCIPAL		590,586	590,586	632,653	626,787	0	(36,201)	0	(36,201)	0	590,586	0	0	0	6,990	03/15/2035	1
36241K CU 0	GNMA PASS TH #00781883 7.500		09/15/2006	PAID ON PRINCIPAL		448,060	448,060	479,899	475,119	0	(27,060)	0	(27,060)	0	448,060	0	0	0	4,785	03/15/2035	1
36241K CV 8	GNMA PASS TH #00781884 7.500		09/15/2006	PAID ON PRINCIPAL		382,134	382,134	409,392	406,602	0	(24,468)	0	(24,468)	0	382,134	0	0	0	3,810	03/15/2035	1
36241K DH 8	GNMA PASS TH #00781904 5.000		09/15/2006	PAID ON PRINCIPAL		1,171,658	1,171,658	1,153,112	1,153,112	0	18,546	0	18,546	0	1,171,658	0	0	0	9,224	04/15/2035	1
36205R 4U 8	GNMA PASS TH #39873506 8.500		09/15/2006	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	06/15/2026	1
0399999	Total - Bonds - U.S. Government					67,490,209	68,477,274	67,375,764	67,385,748	0	219,279	0	219,279	0	67,605,027	0	(114,818)	(114,818)	905,635	XXX	XXX
Bonds - All Other Government																					
135087 XD 1	CANADA TREASURY BONDS 5.750	C	09/01/2006	MATURED		30,000,000	30,000,000	31,835,500	30,421,778	0	(421,778)	0	(421,778)	0	30,000,000	0	0	0	862,500	09/01/2006	1FE
040114 GP 9	ARGENTINA REPUBLIC OF 8.280	F	11/29/2005	EXCHANGED		0	0	0	0	0	0	0	0	0	0	0	0	0	12,686	12/31/2033	4FE
G92435 MF 3	UK GILT TREASURY (GBP) 7.500	D	09/08/2006	DRESDNER BANK		844,258	839,223	805,769	794,853	0	(17,674)	0	(17,674)	9,376	786,555	58,736	(1,033)	57,703	16,681	12/07/2006	1FE
1099999	Total - Bonds - All Other Government					30,844,258	30,839,223	32,641,269	31,216,631	0	(439,452)	0	(439,452)	9,376	30,786,555	58,736	(1,033)	57,703	891,867	XXX	XXX
Bonds - States, Territories and Possessions																					

E05.6

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
130623 DU 2	CALIFORNIA GENERAL OBL 6.000		08/01/2006	MATURED		4,750,000	4,750,000	4,552,780	4,739,503	0	10,498	0	10,498	0	4,750,000	0	0	0	142,500	08/01/2006	1FE
130623 MP 3	CALIFORNIA GENERAL OBL 6.500		09/01/2006	MATURED		6,000,000	6,000,000	6,220,500	6,013,980	0	(13,980)	0	(13,980)	0	6,000,000	0	0	0	195,000	09/01/2006	1FE
130629 NP 9	CALIFORNIA GO S96 P-FL 4.600		09/14/2006	REDEEMED		18,398,493	18,380,000	18,343,352	18,352,445	0	93,971	0	93,971	0	18,446,416	0	(47,923)	(47,923)	305,791	09/01/2015	1FE
341150 AU 4	FLORIDA DEPT TRANS-RGH 5.400		07/01/2006	REDEEMED		1,656,400	1,640,000	1,626,322	1,646,494	0	9,906	0	9,906	0	1,656,400	0	0	0	44,280	07/01/2012	1FE
341150 AW 0	FLORIDA DEPT TRANS-RGH 5.500		07/01/2006	REDEEMED		5,125,750	5,075,000	5,033,385	5,094,184	0	31,567	0	31,567	0	5,125,750	0	0	0	139,563	07/01/2014	1FE
341148 HG 2	FLORIDA GENERAL OBLIGA 9.875		07/01/2006	REDEEMED		250,000	250,000	314,180	267,975	0	(2,293)	0	(2,293)	0	265,683	0	(15,683)	(15,683)	12,344	07/01/2009	1FE
452150 AT 2	ILLINOIS GENERAL OBLIG 5.125		09/01/2006	REDEEMED		730,800	720,000	649,260	679,111	0	2,714	0	2,714	0	681,826	0	48,974	48,974	9,225	12/01/2013	1FE
452149 XL 6	ILLINOIS GENERAL OBLIG 5.700		09/01/2006	REDEEMED		7,070,000	7,000,000	6,656,160	6,785,660	0	284,340	0	284,340	0	7,070,000	0	0	0	266,000	07/01/2015	1FE
452149 XM 4	ILLINOIS GENERAL OBLIG 5.750		09/01/2006	REDEEMED		4,494,500	4,450,000	4,277,207	4,337,237	0	157,263	0	157,263	0	4,494,500	0	0	0	141,785	07/01/2016	1FE
605578 NL 3	MISSISSIPPI GENERAL OB 5.500		09/01/2006	REDEEMED		7,955,000	7,955,000	7,720,487	7,925,805	0	29,195	0	29,195	0	7,955,000	0	0	0	218,763	09/01/2016	1FE
641459 FV 9	NEVADA GO COLORADO RIV 5.125		09/01/2006	REDEEMED		5,292,400	5,240,000	5,121,576	5,175,862	0	4,349	0	4,349	0	5,180,212	0	112,188	112,188	179,033	07/01/2013	1FE
641459 FW 7	NEVADA GO COLORADO RIV 5.150		09/01/2006	REDEEMED		5,570,150	5,515,000	5,386,390	5,440,437	0	4,302	0	4,302	0	5,444,739	0	125,411	125,411	189,348	07/01/2014	1FE
641459 FX 5	NEVADA GO COLORADO RIV 5.150		09/01/2006	REDEEMED		1,762,450	1,745,000	1,703,033	1,719,261	0	1,291	0	1,291	0	1,720,553	0	41,897	41,897	59,912	07/01/2015	1FE
677517 T9 5	OHIO GENERAL OBLIGATIO 6.650		09/01/2006	REDEEMED		645,000	645,000	640,737	643,639	0	290	0	290	0	643,929	0	1,071	1,071	21,446	09/01/2009	1FE
677519 YF 1	OHIO STATE GO S2003 P- 1.060		08/01/2006	REDEEMED		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	106	02/01/2011	1FE
686071 KM 2	OREGON G O VETERANS WE 8.250		07/01/2006	MATURED		1,000,000	1,000,000	994,670	999,730	0	270	0	270	0	1,000,000	0	0	0	41,250	07/01/2006	1FE
745144 KE 4	PUERTO RICO COMMONWEAL 5.375		07/01/2006	MATURED		600,000	600,000	561,612	597,720	0	2,280	0	2,280	0	600,000	0	0	0	16,125	07/01/2006	2FE
882719 ML 8	TEXAS WATER DEVELOPMEN 5.600		08/01/2006	REDEEMED		1,380,000	1,380,000	1,372,741	1,379,282	0	718	0	718	0	1,380,000	0	0	0	38,640	08/01/2012	1
882719 MM 6	TEXAS WATER DEVELOPMEN 5.600		08/01/2006	REDEEMED		1,460,000	1,460,000	1,444,203	1,458,569	0	1,431	0	1,431	0	1,460,000	0	0	0	40,880	08/01/2013	1
882719 MN 4	TEXAS WATER DEVELOPMEN 5.700		08/01/2006	REDEEMED		1,540,000	1,540,000	1,531,361	1,539,122	0	878	0	878	0	1,540,000	0	0	0	43,890	08/01/2014	1
882719 MP 9	TEXAS WATER DEVELOPMEN 5.625		08/01/2006	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	56,250	08/01/2018	1
882719 NC 7	TEXAS WATER DEVELOPMEN 5.700		08/01/2006	REDEEMED		1,630,000	1,630,000	1,611,320	1,628,272	0	1,728	0	1,728	0	1,630,000	0	0	0	46,455	08/01/2015	1
882719 ND 5	TEXAS WATER DEVELOPMEN 5.700		08/01/2006	REDEEMED		1,745,000	1,745,000	1,724,444	1,743,150	0	1,850	0	1,850	0	1,745,000	0	0	0	49,733	08/01/2016	1
939745 EX 9	WASHINGTON GENERAL OBL 5.375		07/01/2006	REDEEMED		7,120,000	7,120,000	6,765,566	6,987,639	0	132,361	0	132,361	0	7,120,000	0	0	0	191,350	07/01/2021	1FE
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C	09/16/2006	REDEEMED		391,596	391,596	381,904	381,904	0	505	0	505	0	382,409	0	9,187	9,187	(24,802)	09/16/2016	1FE
683234 TU 2	ONTARIO (PROVINCE OF) 3.500	C	09/08/2006	MATURED		3,000,000	3,000,000	3,019,440	3,006,390	0	(6,390)	0	(6,390)	0	3,000,000	0	0	0	52,500	09/08/2006	1FE
1799999	Total - Bonds - States, Territories & Possessions					91,587,539	91,251,596	89,669,563	90,563,373	0	749,042	0	749,042	0	91,312,415	0	275,124	275,124	2,477,366	XXX	XXX
Bonds - Political Subdivisions of States																					
052429 2D 8	AUSTIN ISD GO S96 (PSF 5.750		08/01/2006	REDEEMED		1,385,000	1,385,000	1,361,413	1,382,826	0	2,174	0	2,174	0	1,385,000	0	0	0	39,819	08/01/2015	1
052429 2E 6	AUSTIN ISD GO S96 (PSF 5.750		08/01/2006	REDEEMED		7,435,000	7,435,000	7,391,718	7,430,018	0	4,982	0	4,982	0	7,435,000	0	0	0	213,756	08/01/2016	1
052429 2Q 9	AUSTIN ISD GO S96 (PSF 5.750		08/01/2006	REDEEMED		615,000	615,000	604,527	608,284	0	6,716	0	6,716	0	615,000	0	0	0	17,681	08/01/2015	1FE
052429 2R 7	AUSTIN ISD GO S96 (PSF 5.750		08/01/2006	REDEEMED		3,270,000	3,270,000	3,329,449	3,274,120	0	(4,120)	0	(4,120)	0	3,270,000	0	0	0	94,013	08/01/2016	1FE
249001 WW 4	DENTON ISD GO SCH BLDG 5.500		08/15/2006	REDEEMED		2,285,000	2,285,000	2,242,133	2,280,133	0	4,867	0	4,867	0	2,285,000	0	0	0	62,838	08/15/2013	1FE
249001 WX 2	DENTON ISD GO SCH BLDG 5.500		08/15/2006	REDEEMED		2,720,000	2,720,000	2,652,462	2,712,302	0	7,698	0	7,698	0	2,720,000	0	0	0	74,800	08/15/2014	1FE
249001 WY 0	DENTON ISD GO SCH BLDG 5.500		08/15/2006	REDEEMED		3,205,000	3,205,000	3,105,068	3,193,430	0	11,570	0	11,570	0	3,205,000	0	0	0	88,138	08/15/2015	1FE
249001 WZ 7	DENTON ISD GO SCH BLDG 5.500		08/15/2006	REDEEMED		3,710,000	3,710,000	3,591,317	3,695,976	0	14,024	0	14,024	0	3,710,000	0	0	0	102,025	08/15/2016	1FE
373046 KC 4	GEORGETOWN ISD GO S96 5.125		09/01/2006	REDEEMED		6,480,000	6,480,000	6,224,753	6,395,371	0	84,629	0	84,629	0	6,480,000	0	0	0	166,050	09/01/2015	1FE
511859 BF 6	LAKELAND SCH DIST LACK 8.875		08/15/2006	REDEEMED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,550	08/15/2010	1
64966F NH 3	NEW YORK CITY GENERAL 3.520		07/05/2006	MERRILL LYNCH CAPITAL MA		16,890,000	16,890,000	16,886,622	16,886,622	0	169	0	169	0	16,886,791	0	3,209	3,209	59,504	09/01/2035	1
64970K YX 9	NEW YORK CITY MUN WTR& 3.920		07/05/2006	MERRILL LYNCH CAPITAL MA		13,415,000	13,415,000	13,412,988	13,412,988	0	(402)	0	(402)	0	13,412,585	0	2,415	2,415	29,972	06/15/2035	1
891245 6V 9	METROPOLITAN TORONTO (7.400	C	09/27/2006	MATURED		1,000,000	1,000,000	995,500	999,350	0	650	0	650	0	1,000,000	0	0	0	37,000	09/27/2006	1FE
689551 AE 9	OTTAWA (CITY OF) 5.450	C	09/17/2006	MATURED		2,884,000	2,884,000	2,883,539	2,883,510	0	490	0	490	0	2,884,000	0	0	0	78,589	09/17/2006	1FE
2499999	Total - Bonds - Political Subdivisions					65,374,000	65,374,000	64,761,489	65,234,930	0	133,446	0	133,446	0	65,368,376	0	5,624	5,624	1,067,734	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
078840 AT 2	BELLEVILLE HOSP FACIL 7.750		09/01/2006	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,813	09/01/2006	1
115117 AL 7	BROWARD CO WTR & SWR U 6.750		09/01/2006	REDEEMED		950,000	950,000	866,272	944,907	0	5,094	0	5,094	0	950,000	0	0	0	32,063	09/01/2007	1
115117 AM 5	BROWARD CO WTR & SWR U 6.875		09/01/2006	REDEEMED		1,040,000	1,040,000	1,022,500	1,038,970	0	1,030	0	1,030	0	1,040,000	0	0	0	35,750	09/01/2008	1
154727 BW 0	CENTRAL OKLAHOMA TRANS 9.000		07/01/2006	REDEEMED		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
159754 DA 5	CHARLEROI AREA SCH AUT 6.150		07/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,384	07/01/2008	1
196630 TT 8	COLORADO SPRINGS UTIL 3.540		07/05/2006	MERRILL LYNCH CAPITAL MA		10,385,000	10,382,923	10,382,923	10,382,923	0	104	0	104	0	10,383,027	0	1,973	1,973	36,845	11/01/2035	1
218129 CA 0	CORAOPOLIS MUN SAN AUT 6.375		08/01/2006	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,275	08/01/2010	1
225005 AA 5	CRAWFORD CO HOSP (WESB 5.900		08/15/2006	REDEEMED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,918	08/15/2009	3FE
249164 EJ 9	DENVER CITY & CO GO P- 1.170		08/01/2006	REDEEMED		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	88	08/01/2011	1FE
271602 AK 0	EAST CHICAGO SCH BLDG 6.500		07/15/2006	REDEEMED		1,530,000	1,500,000	1,537,110	1,530,420	0	(420)	0	(420)	0	1,530,000	0	0	0	48,750	01/15/2016	1
273793 DU 0	EAST MUSKINGUM WTR AUT 6.500		07/01/2006	MATURED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,113	07/01/2006	1
378061 BC 8	GLENCOE VV & SWR BD S7 7.500		08/01/2006	MATURED		45,000	45,000	47,169	45,095	0	(95)	0	(95)	0	45,000	0	0	0	1,688	08/01/2006	1
407285 AG 0	HAMILTON CO MTG REV JU 6.125		08/01/2006	REDEEMED		80,000	80,000	80,400	80,193	0	2,207	0	2,207	0	82,400	0	(2,400)	(2,400)	2,450	08/01/2011	1FE
422025 BK 1	HAZLETON HEALTH (HAZLE 5.500		07/01/2006	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,375	07/01/2007	3FE
442348 PB 8	HOUSTON AIRPORT SYSTEM 6.750		07/01/2006	REDEEMED		340,000	340,000	350,115	344,716	0	(296)	0	(296)	0	344,420	0	(4,420)	(4,420)	11,475	07/01/2012	1
45200L 6G 6	ILLINOIS HEALTH FAC (S 5.375		08/15/2006	REDEEMED		80,000	80,000	79,521	79,668	0	106	0	106	0	79,774	0	226	226	2,150	08/15/2015	1FE
455083 BK 0	INDIANA TOLL FIN AUTH 6.000		08/01/2006	REDEEMED		11,850,000	11,850,000	9,193,744	10,468,340	0	79,492	0	79,492	0	10,547,831	0	1,302,169	1,302,169	4,415	07/01/2013	1FE
45884A QF 3	INTERMOUNTAIN PWR AGCY 6.150		07/01/2006	REDEEMED		3,702,600	3,630,000	3,508,613	3,555,875	0	3,340	0	3,340	0	3,559,215	0	143,385	143,385	111,639	07/01/2014	1FE
491566 FD 2	KENTUCKY TURNPIKE TOLL 6.000		07/01/2006	REDEEMED		545,000	545,000	496,135	525,266	0	1,510	0	1,510	0	526,775	0	18,225	18,225	16,350	07/01/2011	1
491566 GC 3	KENTUCKY TURNPIKE TOLL 6.125		07/01/2006	REDEEMED		320,000	320,000	300,746	315,718	0	800	0	800	0	316,518	0	3,482	3,482	9,800	07/01/2008	1
491566 KQ 7	KENTUCKY TURNPIKE TOLL 5.500		07/01/2006	REDEEMED		205,000	205,000	159,775	202,460	0	2,540	0	2,540	0	205,000	0	0	0	5,638	07/01/2007	1
497766 AV 7	KISKI VALLEY WATER PCR 6.125		07/01/2006	REDEEMED		45,000	45,000	44,173	44,667	0	18	0	18	0	44,685	0	315	315	1,378	07/01/2013	1
508250 AU 1	LAKE CO DIST SCH BD CE 6.900		07/01/2006	REDEEMED		301,500	300,000	298,107	299,724	0	63	0	63	0	299,787	0	1,713	1,713	10,350	01/01/2008	1
550295 BF 5	LUMPKIN CO HOSP AUTH R 6.600		09/01/2006	MATURED		95,000	95,000	98,254	95,134	0	(134)	0	(134)	0	95,000	0	0	0	3,135	09/01/2006	1
57583R FY 6	MASSACHUSETTS DEV FIN 3.500		08/01/2006	GOLDMAN SACHS & CO		41,000,000	41,000,000	40,994,800	40,994,800	0	1,210	0	1,210	0	40,996,010	0	3,990	3,990	0	07/01/2006	1
591745 QB 3	METRO ATLANTA RAPID TR 6.100		07/01/2006	MATURED		3,500,000	3,500,000	3,467,170	3,498,215	0	1,785	0	1,785	0	3,500,000	0	0	0	106,750	07/01/2006	1FE
606603 BA 5	MITCHELL SCH BLDG CORP 6.900		07/01/2006	MATURED		475,000	475,000	477,883	475,090	0	(90)	0	(90)	0	475,000	0	0	0	16,388	07/01/2006	1
617566 BW 3	MORGANTOWN WW IMP & RE 6.000		08/01/2006	MATURED		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,250	08/01/2006	1
626439 CQ 4	MURDALE WATER DIST WAT 7.250		08/01/2006	MATURED		35,000	35,000	36,711	35,074	0	(74)	0	(74)	0	35,000	0	0	0	1,269	08/01/2006	1
649837 M3 2	NEW YORK DORM(NY & PRE 4.400		08/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	550	08/01/2013	1FE
661513 GG 0	NORTH PENN SCH DIST S7 6.200		09/01/2006	REDEEMED		945,000	945,000	891,579	938,697	0	3,553	0	3,553	0	942,250	0	2,750	2,750	29,295	03/01/2007	1
696507 BY 7	PALM BEACH CO HLTH FAC 7.500		08/01/2006	REDEEMED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,750	08/01/2008	1
762242 LF 0	RHODE ISLAND HLTH (WES 5.625		07/01/2006	REDEEMED		225,000	225,000	198,923	218,399	0	1,231	0	1,231	0	219,629	0	5,371	5,371	6,328	07/01/2008	3FE
879662 BB 9	TELL SCH BLDG CORP 1ST 6.600		07/01/2006	MATURED		550,000	550,000	538,384	549,527	0	473	0	473	0	550,000	0	0	0	18,150	07/01/2006	1
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350		09/01/2006	REDEEMED		53,730	53,730	54,334	54,010	0	(25)	0	(25)	0	53,985	0	(255)	(255)	571	12/01/2013	1
911760 ME 3	VENDE 1999-1 2D CMO 6.500		09/15/2006	PAID ON PRINCIPAL		405,015	405,015	399,003	402,356	0	2,659	0	2,659	0	405,015	0	0	0	4,709	12/15/2026	1
911760 RN 8	VENDE 2002-1 2H CMO 6.500		09/15/2006	PAID ON PRINCIPAL		551,137	551,137	562,589	554,366	0	(3,228)	0	(3,228)	0	551,137	0	0	0	6,161	11/15/2027	1
92817F LN 4	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2006	REDEEMED		6,436,200	6,310,000	6,290,628	6,382,313	0	53,887	0	53,887	0	6,436,200	0	0	0	157,750	08/01/2007	1FE
939827 WH 0	WASHINGTON PUB PWR SUP 5.750		07/01/2006	REDEEMED		5,100,000	5,000,000	4,973,900	4,986,600	0	113,400	0	113,400	0	5,100,000	0	0	0	143,750	07/01/2012	1FE
939827 XR 7	WASHINGTON PUB PWR SUP 5.500		07/01/2006	REDEEMED		2,866,200	2,810,000	2,704,653	2,736,266	0	129,934	0	129,934	0	2,866,200	0	0	0	77,275	07/01/2017	1FE
939827 XS 5	WASHINGTON PUB PWR SUP 5.500		07/01/2006	REDEEMED		4,003,500	3,925,000	3,907,181	3,913,500	0	90,000	0	90,000	0	4,003,500	0	0	0	107,938	07/01/2015	1FE
977123 JW 9	WISCONSIN TRANS REV S9 5.750		07/01/2006	REDEEMED		8,925,000	8,925,000	8,769,716	8,913,308	0	11,692	0	11,692	0	8,925,000	0	0	0	256,594	07/01/2016	1
005706 KC 9	ADAMS CO SFM REV S80A 8.875		08/01/2006	MATURED		2,175,000	2,175,000	2,551,079	2,197,598	0	(22,598)	0	(22,598)	0	2,175,000	0	0	0	96,516	08/01/2006	1
015329 AA 3	ALEXANDRIA REDEV & HSG 6.250		07/01/2006	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	156	01/01/2008	1FE
121894 AA 7	BURLINGTON HSG AUTH RE 6.000		08/01/2006	REDEEMED		35,000	35,000	34,300	34,767	0	36	0	36	0	34,803	0	197	197	1,050	08/01/2009	1FE
13033C Z2 6	CALIF HSG FIN AGCY HOM 5.500		08/01/2006	REDEEMED		65,000	65,000	64,756	64,856	0	11	0	11	0	64,867	0	133	133	1,788	08/01/2014	1FE
186049 AA 0	CLEVELAND CO HOME LOAN 6.250		07/15/2006	REDEEMED		385,000	385,000	375,768	383,591	0	481	0	481	0	384,072	0	928	928	12,031	07/15/2007	1FE
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		22,416	22,416	22,066	22,136	0	281	0	281	0	22,416	0	0	0	0	0	0
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		09/15/2006	PAID ON PRINCIPAL		10,361	10,361	10,228	10,209	0	152	0	152	0	10,361	0	0	0	117	10/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		719	719	721	722	0	(4)	0	(4)	0	719	0	0	0	9	12/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		15,342	15,342	15,102	15,148	0	194	0	194	0	15,342	0	0	0	206	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2006	PAID ON PRINCIPAL		30,438	30,438	28,422	28,821	0	1,617	0	1,617	0	30,438	0	0	0	268	04/15/2026	1
3128FA BK 2	FHLMC GOLD PAS																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (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)
31294J PK 8	FHLMC GOLD PASSTHRU 6.500		09/15/2006	PAID ON PRINCIPAL		97,513	97,513	94,131	95,772	0	1,742	0	1,742	0	97,513	0	0	0	1,090	04/15/2011	1
31335K GQ 3	FHLMC GOLD PASSTHRU 7.000		09/15/2006	PAID ON PRINCIPAL		28,070	28,070	27,649	27,824	0	246	0	246	0	28,070	0	0	0	331	12/15/2010	1
31335K HL 3	FHLMC GOLD PASSTHRU 6.500		09/15/2006	PAID ON PRINCIPAL		32,260	32,260	31,141	31,696	0	564	0	564	0	32,260	0	0	0	328	04/15/2011	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2006	PAID ON PRINCIPAL		244,237	244,237	245,496	245,883	0	(1,646)	0	(1,646)	0	244,237	0	0	0	1,954	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2006	PAID ON PRINCIPAL		113,428	113,428	113,499	113,626	0	(198)	0	(198)	0	113,428	0	0	0	1,038	11/15/2017	1
31283J QC 8	FHLMC GOLD PASSTHRU 6.000		09/15/2006	PAID ON PRINCIPAL		69,764	69,764	65,840	67,888	0	1,876	0	1,876	0	69,764	0	0	0	557	01/15/2011	1
31283J RT 0	FHLMC GOLD PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		36,465	36,465	36,567	36,484	0	(19)	0	(19)	0	36,465	0	0	0	446	03/15/2011	1
3128CU XZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2006	PAID ON PRINCIPAL		380,474	380,474	395,247	404,675	0	(24,201)	0	(24,201)	0	380,474	0	0	0	3,805	04/15/2022	1
31345F GK 6	FHLMC 75 DAY PASSTHRU 7.500		09/15/2006	PAID ON PRINCIPAL		565	565	560	560	0	5	0	5	0	565	0	0	0	7	08/15/2018	1
31347Q DV 8	FHLMC 75 DAY PASSTHRU 12.000		09/15/2006	PAID ON PRINCIPAL		3,514	3,514	3,791	3,596	0	(82)	0	(82)	0	3,514	0	0	0	92	11/15/2010	1
000000 00 0	FNMA PASS TH 6.000		08/30/2006	BEAR STEARNS & CO		8,304,215	8,300,000	8,268,551	8,268,551	0	0	0	0	0	8,268,551	0	35,664	35,664	16,600	09/25/2035	1
31360G 4K 6	FNMA PASS TH #00006226 11.000		09/25/2006	PAID ON PRINCIPAL		6,874	6,874	7,261	6,968	0	(94)	0	(94)	0	6,874	0	0	0	114	12/25/2015	1
31360H UK 5	FNMA PASS TH #00006886 11.000		09/25/2006	PAID ON PRINCIPAL		9,484	9,484	9,852	9,557	0	(73)	0	(73)	0	9,484	0	0	0	174	08/25/2015	1
31360J BB 2	FNMA PASS TH #00007234 11.000		09/25/2006	PAID ON PRINCIPAL		23,107	23,107	24,002	23,281	0	(175)	0	(175)	0	23,107	0	0	0	448	08/25/2011	1
31360M 4P 2	FNMA PASS TH #00010730 13.500		09/25/2006	PAID ON PRINCIPAL		120	120	125	127	0	(7)	0	(7)	0	120	0	0	0	3	12/25/2014	1
31368S RF 8	FNMA PASS TH #00198586 10.500		09/25/2006	PAID ON PRINCIPAL		2,328	2,328	2,516	2,444	0	(116)	0	(116)	0	2,328	0	0	0	41	05/25/2012	1
31371F AL 6	FNMA PASS TH #00250311 7.500		09/25/2006	PAID ON PRINCIPAL		14,048	14,048	14,173	14,085	0	(37)	0	(37)	0	14,048	0	0	0	172	08/25/2010	1
31371F B4 3	FNMA PASS TH #00250359 7.000		09/25/2006	PAID ON PRINCIPAL		5,240	5,240	5,027	5,060	0	180	0	180	0	5,240	0	0	0	47	10/25/2025	1
31371F EG 3	FNMA PASS TH #00250435 7.000		09/25/2006	PAID ON PRINCIPAL		16,899	16,899	16,635	16,733	0	166	0	166	0	16,899	0	0	0	202	01/25/2011	1
31371F E9 9	FNMA PASS TH #00250460 7.000		09/25/2006	PAID ON PRINCIPAL		24,689	24,689	23,686	23,864	0	825	0	825	0	24,689	0	0	0	224	01/25/2026	1
31371M DT 1	FNMA PASS TH #00255814 5.500		09/25/2006	PAID ON PRINCIPAL		66,651	66,651	66,636	66,643	0	8	0	8	0	66,651	0	0	0	593	08/25/2035	1
31371M HN 0	FNMA PASS TH #00255937 5.000		09/25/2006	PAID ON PRINCIPAL		318,072	318,072	317,823	317,853	0	219	0	219	0	318,072	0	0	0	2,551	10/25/2020	1
31373D EF 8	FNMA PASS TH #00290034 7.500		09/25/2006	PAID ON PRINCIPAL		18,212	18,212	17,916	18,015	0	197	0	197	0	18,212	0	0	0	325	08/25/2024	1
31373U BT 3	FNMA PASS TH #00303450 7.000		09/25/2006	PAID ON PRINCIPAL		9,299	9,299	8,921	8,970	0	329	0	329	0	9,299	0	0	0	105	08/25/2025	1
31373U QP 5	FNMA PASS TH #00303862 7.500		09/25/2006	PAID ON PRINCIPAL		56,930	56,930	57,055	56,874	0	56	0	56	0	56,930	0	0	0	706	02/25/2011	1
31375F MB 1	FNMA PASS TH #00333454 7.000		09/25/2006	PAID ON PRINCIPAL		6,844	6,844	6,566	6,610	0	234	0	234	0	6,844	0	0	0	80	02/25/2026	1
31382M ZX 5	FNMA PASS TH #00486858 7.000		09/25/2006	PAID ON PRINCIPAL		45,325	45,325	45,863	45,832	0	(507)	0	(507)	0	45,325	0	0	0	297	03/25/2029	1
31383P 2Y 1	FNMA PASS TH #00509391 7.000		09/25/2006	PAID ON PRINCIPAL		213	213	209	209	0	4	0	4	0	213	0	0	0	2	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132 7.000		09/25/2006	PAID ON PRINCIPAL		10,677	10,677	10,507	10,484	0	193	0	193	0	10,677	0	0	0	99	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442 7.000		09/25/2006	PAID ON PRINCIPAL		606	606	614	626	0	(20)	0	(20)	0	606	0	0	0	7	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495 5.500		09/25/2006	PAID ON PRINCIPAL		112,503	112,503	114,691	115,759	0	(3,256)	0	(3,256)	0	112,503	0	0	0	1,310	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587 5.500		09/25/2006	PAID ON PRINCIPAL		163,203	163,203	163,866	164,185	0	(982)	0	(982)	0	163,203	0	0	0	1,586	12/25/2032	1
31402R F9 5	FNMA PASS TH #00735592 5.000		09/25/2006	PAID ON PRINCIPAL		1,013,718	1,013,718	968,892	969,079	0	44,638	0	44,638	0	1,013,718	0	0	0	8,405	05/25/2034	1
31405N TV 7	FNMA PASS TH #00794464 6.000		09/25/2006	PAID ON PRINCIPAL		527,644	527,644	541,247	545,215	0	(17,571)	0	(17,571)	0	527,644	0	0	0	4,615	09/25/2034	1
31406Y TU 4	FNMA PASS TH #00824163 5.500		09/25/2006	PAID ON PRINCIPAL		188,394	188,394	190,307	190,290	0	(1,896)	0	(1,896)	0	188,394	0	0	0	2,021	04/25/2035	1
31407E HZ 9	FNMA PASS TH #00828348 4.500		09/27/2006	VARIOUS		4,274,087	4,556,758	4,416,496	4,421,421	0	4,813	0	4,813	0	4,426,235	0	(152,147)	(152,147)	51,135	07/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357 6.000		09/25/2006	PAID ON PRINCIPAL		118,787	118,787	120,249	120,249	0	(1,462)	0	(1,462)	0	118,787	0	0	0	1,049	02/25/2036	1
31408J D4 0	FNMA PASS TH #00852523 5.500		09/25/2006	PAID ON PRINCIPAL		29,572	29,572	29,401	29,401	0	171	0	171	0	29,572	0	0	0	271	01/25/2036	1
31409T QM 3	FNMA PASS TH #00878060 5.500		09/25/2006	PAID ON PRINCIPAL		28,099	28,099	27,633	27,633	0	466	0	466	0	28,099	0	0	0	333	03/25/2036	1
451297 TK 1	IDAHO HSG SFM FED INS 8.000		07/01/2006	REDEEMED		5,000	5,000	4,981	4,996	0	1	0	1	0	4,997	0	3	3	200	07/01/2008	1FE
452010 J7 7	ILLINOIS HSG DEV AUTH 7.000		07/01/2006	REDEEMED		75,000	75,000	74,609	74,874	0	12	0	12	0	74,886	0	114	114	2,625	07/01/2010	1FE
455052 N3 0	INDIANA HOUSING FINANC 5.950		08/15/2006	REDEEMED		3,602,700	3,540,000	3,540,000	3,540,000	0	0	0	0	0	3,540,000	0	62,700	62,700	128,550	07/01/2015	1FE
46246B ER 9	IOWA FIN AUTH SFM REV 5.800		07/01/2006	REDEEMED		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	435	07/01/2016	1FE
544393 AP 6	LOS ANGELES CMNTY REDE 6.400		07/01/2006	REDEEMED		10,000	10,000	10,225	10,000	0	0	0	0	0	10,000	0	0	0	320	07/01/2023	1FE
546265 K6 5	LOUISIANA HSG FIN AGCY 6.000		09/01/2006	REDEEMED		80,000	80,000	79,546	79,710	0	12	0	12	0	79,722	0	278	278	650	06/01/2015	1FE
546265 P7 8	LOUISIANA HSG FIN AGCY 6.300		09/01/2006	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	79	12/01/2018	1FE
546265 T2 5	LOUISIANA HSG FIN AGCY 6.000		09/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	125	12/01/2019	1FE
546265 W2 1	LOUISIANA HSG FIN AGCY 5.600		09/01/2006	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	70	06/01/2017	1FE

E05.9

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
575911 BZ 4	MASSACHUSETTS ST INDL 7.350		07/01/2006	REDEEMED		5,000	5,000	5,268	5,108	0	(10)	0	(10)	0	5,097	0	(97)	(97)	184	01/01/2028	1FE
597774 AZ 1	MIDLAND CNTY HSG FIN R 8.450		09/01/2006	REDEEMED		11,037	10,307	11,095	10,525	0	(40)	0	(40)	0	10,485	0	(178)	(178)	181	12/01/2011	1FE
60415M RT 3	MINNESOTA ST HSG FIN A 6.000		07/01/2006	REDEEMED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,300	01/01/2016	1FE
60415M RM 0	MINNESOTA ST HSG FIN A 5.500		07/01/2006	REDEEMED		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,063	01/01/2017	1FE
63967C B6 6	NEBRASKA FIN AUTH SFM 5.700		09/01/2006	REDEEMED		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,568	03/01/2017	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		07/01/2006	REDEEMED		20,000	20,000	20,920	20,776	0	(10)	0	(10)	0	20,765	0	(765)	(765)	675	07/01/2025	1FE
677215 DL 6	OHIO CAP CORP HSG MTG 6.125		07/05/2006	REDEEMED		450,000	450,000	445,571	446,355	0	68	0	68	0	446,423	0	3,578	3,578	9,494	03/01/2022	1FE
679470 AQ 7	OLATHE LABETTE CNTY MT ---		08/01/2006	REDEEMED		1,467	5,000	483	1,404	0	62	0	62	0	1,466	0	1	1	0	02/01/2023	1FE
684505 FG 0	ORANGE CO HSG FIN AUTH 5.420		09/01/2006	REDEEMED		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	407	09/01/2027	1FE
708792 MY 9	PENNSYLVANIA HSG FIN A 5.375		07/20/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	407	10/01/2028	1FE
825445 AV 1	SHREVEPORT HOME MTG AU 6.750		09/01/2006	REDEEMED		365,000	365,000	349,604	359,244	0	752	0	752	0	359,996	0	5,004	5,004	12,319	09/01/2010	1FE
88275F EK 1	TEXAS DEPT HSG & COMM 5.450		09/01/2006	REDEEMED		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	8,039	03/01/2019	1FE
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350		07/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	07/01/2015	1FE
91755G 2R 0	UTAH HSG FIN AGCY S96 6.100		07/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	305	07/01/2013	1FE
91755G 5R 7	UTAH HSG FIN AGCY S96 6.000		07/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	300	07/01/2014	1FE
91755G 2N 9	UTAH HSG FIN AGCY S96 6.150		07/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	769	07/01/2016	1FE
97689P FU 7	WISCONSIN HSG & ECON D 6.000		09/01/2006	REDEEMED		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,550	09/01/2015	1FE
3199999	Total - Bonds - Special Revenue & Assessment					131,973,821	131,728,110	128,490,919	130,054,134	0	487,751	0	487,751	0	130,541,886	0	1,431,936	1,431,936	2,145,266	XXX	XXX
Bonds - Public Utilities																					
130335 AG 7	CIPGE 1997-1 A7 6.420		09/25/2006	PAID ON PRINCIPAL		134,522	134,522	134,511	134,518	0	4	0	4	0	134,522	0	0	0	2,159	09/25/2008	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893)		09/01/2006	PAID ON PRINCIPAL		62,884	62,884	62,215	62,221	0	662	0	662	0	62,884	0	0	0	385	04/30/2018	1FE
94068V BJ 1	WASHINGTON WATER POWER 7.890		08/25/2006	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	512,850	08/25/2006	2FE
3899999	Total - Bonds - Public Utilities					10,197,406	10,197,406	10,196,726	10,196,739	0	667	0	667	0	10,197,406	0	0	0	515,394	XXX	XXX
Bonds - Industrial and Miscellaneous																					
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		09/21/2006	J P MORGAN CHASE SECURI		220,500	225,000	225,000	225,000	0	0	0	0	0	225,000	0	(4,500)	(4,500)	8,058	04/01/2016	4FE
01958X BN 6	ALLIED WASTE NA 7.250		08/21/2006	BARCLAYS CAPITAL INC.		265,275	270,000	266,625	266,758	0	183	0	183	0	266,941	0	(1,666)	(1,666)	8,537	03/15/2015	4FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		09/25/2006	POP/PR QTR ADJ.		570,351	570,351	580,174	580,174	0	(9,823)	0	(9,823)	0	570,351	0	0	0	6,851	01/25/2034	1FE
073902 KD 9	BEAR STEARNS CO 4.550		07/11/2006	BEAR STEARNS & CO.		1,920,160	2,000,000	2,013,220	2,012,052	0	(1,355)	0	(1,355)	0	2,010,698	0	(90,538)	(90,538)	5,308	06/23/2010	1FE
084670 B* 8	BERKSHIRE HATHAWAY INV 5.000		08/28/2006	PAID ON PRINCIPAL		78,144,246	78,144,246	78,144,246	78,144,246	0	0	0	0	0	78,144,246	0	0	0	940,995	02/01/2012	1
091797 AJ 9	BLACK & DECKER 7.125		09/19/2006	J P MORGAN CHASE SECURI		2,118,100	2,000,000	2,495,500	2,351,594	0	(43,359)	0	(43,359)	0	2,308,235	0	(190,135)	(190,135)	43,938	06/01/2011	2FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		252,143	252,143	255,532	254,995	0	(2,852)	0	(2,852)	0	252,143	0	0	0	2,054	11/25/2033	1FE
12189P AM 4	BURLINGTON NORTHERN SA 5.140		07/15/2006	PAID ON PRINCIPAL		31,777	31,777	32,094	32,059	0	(282)	0	(282)	0	31,777	0	0	0	817	01/15/2021	1FE
12200B AA 6	BURLINGTON NORTHERN SA 4.575		07/15/2006	PAID ON PRINCIPAL		11,033	11,033	11,033	11,033	0	0	0	0	0	11,033	0	0	0	252	01/15/2021	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		356,361	356,361	353,126	353,387	0	2,974	0	2,974	0	356,361	0	0	0	3,143	10/25/2033	1FE
15132E GB 8	CDMC 2003-9 1A-4 CMO 5.250		06/29/2006	PRIOR QTR ADJ.		11,401	0	0	0	0	0	0	0	0	0	0	11,401	11,401	88,007	11/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		805,108	805,108	819,574	815,712	0	(10,604)	0	(10,604)	0	805,108	0	0	0	7,856	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		359,980	359,980	357,280	357,483	0	2,497	0	2,497	0	359,980	0	0	0	2,556	12/25/2018	1FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		674,250	674,250	681,915	681,334	0	(7,084)	0	(7,084)	0	674,250	0	0	0	5,560	08/25/2034	1FE
137114 AB 0	CONSTELLATION BRANDS I 8.625		08/01/2006	MATURED		125,000	125,000	130,625	126,875	898	(2,773)	0	(1,875)	0	125,000	0	0	0	5,391	08/01/2006	3FE
12626P AD 5	CRH AMERICA INC 6.950		09/27/2006	J P MORGAN CHASE SECURI		2,114,160	2,000,000	2,284,760	2,227,769	0	(23,892)	0	(23,892)	0	2,203,877	0	(89,717)	(89,717)	69,500	03/15/2012	2FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		1,073,762	1,073,762	1,074,534	1,074,581	0	(819)	0	(819)	0	1,073,762	0	0	0	6,656	02/25/2020	1FE
126408 GB 3	CSX CORP 6.300		06/29/2006	MORGAN STANLEY DEAN WI		0	0	0	0	0	0	0	0	0	0	0	0	0	19,250	03/15/2012	2FE
231021 AK 2	CUMMINS ENGINE 5.650		09/28/2006	GOLDMAN SACHS & CO.		135,900	180,000	135,000	135,000	0	10	0	10	0	135,010	0	890	890	5,085	03/01/2098	2FE
126650 AW 0	CVS CORP (144A) 5.298		09/11/2006	PAID ON PRINCIPAL		24,940	24,940	23,957	23,957	0	983	0	983	0	24,940	0	0	0	221	01/11/2027	2FE
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		1,035,318	1,035,318	1,041,142	1,041,265	0	(5,947)	0	(5,947)	0	1,035,318	0	0	0	9,054	01/25/2024	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		574,589	574,589	584,645	587,185	0	(12,595)	0	(12,595)	0	574,589	0	0	0	6,293	04/25/2034	1FE
23383F AA 3	DAIMLERCHRYSLER N.A. 7.375		09/15/2006	MATURED		5,000,000	5,000,000	4,998,050	4,999,089	0	911	0	911	0	5,000,000	0	0	0	184,375	09/15/2006	2FE
25212E AH 3	DEX MEDIA INC ---		08/01/2006	J P MORGAN CHASE SECURI		103,125	125,000	103,750	103,750	0	20	0	20	0	103,770	0	(645)	(645)	0	11/15/2013	1

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Sign	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)
25212E AH 3	DEX MEDIA INC	---	08/01/2006	J P MORGAN CHASE SECURI		317,625	385,000	312,813	306,075	10,383	4,698	0	15,081	0	321,156	0	(3,531)	(3,531)	0	11/15/2013	4FE.....
278058 AL 6	EATON CORP	8.900	08/15/2006	MATURED.....		6,015,000	6,015,000	6,668,169	6,069,743	0	(54,743)	0	(54,743)	0	6,015,000	0	0	0	267,668	08/15/2006	1FE.....
29247S AA 8	EN BOAT LLC	4.630	07/18/2006	PAID ON PRINCIPAL.....		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	926	07/18/2028	1.....
DMYGNN 01 9	ENHANCED ALABAMA SER 2	---	08/15/2006	MATURED.....		109,838	109,838	109,838	109,838	0	0	0	0	0	109,838	0	0	0	54,635	08/15/2006	1FE.....
32051G LD 5	FHASI 2005-2 2A1 CMO	5.000	09/25/2006	PAID ON PRINCIPAL.....		274,944	274,944	274,858	274,858	0	86	0	86	0	274,944	0	0	0	2,276	05/25/2020	1FE.....
313374 3S 3	FHR 1717 H CMO	6.500	09/15/2006	PAID ON PRINCIPAL.....		683,851	683,851	682,232	677,309	0	6,542	0	6,542	0	683,851	0	0	0	7,499	07/15/2023	1.....
31337B JR 2	FHR 1998 PE CMO	7.500	09/17/2006	PAID ON PRINCIPAL.....		42,081	42,081	43,659	42,602	0	(522)	0	(522)	0	42,081	0	0	0	691	10/17/2027	1.....
31337U VC 9	FHR 2357 OG CMO	6.500	09/15/2006	PAID ON PRINCIPAL.....		231,627	231,627	231,627	231,627	0	0	0	0	0	231,627	0	0	0	2,234	09/15/2030	1.....
31339W ME 3	FHR 2419 HP CMO	6.500	07/15/2006	PAID ON PRINCIPAL.....		125,370	125,370	125,694	125,253	0	117	0	117	0	125,370	0	0	0	679	09/15/2030	1.....
31392P 4A 0	FHR 2458 PE CMO	6.500	07/15/2006	PAID ON PRINCIPAL.....		321,980	321,980	327,413	322,272	0	(292)	0	(292)	0	321,980	0	0	0	1,744	01/15/2031	1.....
31392B 6U 5	FNGT 2002-T4 A2 CMO	7.000	09/25/2006	PAID ON PRINCIPAL.....		115,168	115,168	118,911	120,250	0	(5,082)	0	(5,082)	0	115,168	0	0	0	1,321	12/25/2031	1.....
31359V YH 0	FNGT 99-T2 A1 CMO	7.500	09/19/2006	PAID ON PRINCIPAL.....		41,711	41,711	43,418	43,117	0	(1,406)	0	(1,406)	0	41,711	0	0	0	433	09/19/2025	1.....
31358F JA 2	FNR 1991-11 H CMO	7.000	09/25/2006	PAID ON PRINCIPAL.....		1,268	1,268	1,221	1,238	0	30	0	30	0	1,268	0	0	0	13	02/25/2021	1.....
31359G UH 7	FNR 1994-27 PJ CMO	6.500	09/25/2006	PAID ON PRINCIPAL.....		768,035	768,035	721,953	757,639	0	10,396	0	10,396	0	768,035	0	0	0	8,325	06/25/2023	1.....
31359K PP 6	FNR 1996-32 PH CMO	7.000	09/25/2006	PAID ON PRINCIPAL.....		43,991	43,991	45,654	44,130	0	(139)	0	(139)	0	43,991	0	0	0	483	01/25/2026	1.....
313921 DF 2	FNR 2001-55 PC CMO	6.500	09/25/2006	PAID ON PRINCIPAL.....		152,335	152,335	153,763	154,129	0	(1,794)	0	(1,794)	0	152,335	0	0	0	1,642	10/25/2031	1.....
31392A 4P 0	FNR 2001-69 PN CMO	6.000	09/25/2006	PAID ON PRINCIPAL.....		413,781	413,781	415,204	413,042	0	739	0	739	0	413,781	0	0	0	4,140	04/25/2030	1.....
31392E FF 2	FNR 2002-55 AB CMO	5.500	09/25/2006	PAID ON PRINCIPAL.....		355,220	355,220	358,301	356,916	0	(1,696)	0	(1,696)	0	355,220	0	0	0	3,097	04/25/2029	1.....
31392E FJ 4	FNR 2002-55 GD CMO	5.500	09/25/2006	PAID ON PRINCIPAL.....		280,793	280,793	285,926	282,170	0	(1,377)	0	(1,377)	0	280,793	0	0	0	2,542	11/25/2015	1.....
31392C MJ 0	FNW 2002-W1 1A4 CMO	6.000	09/25/2006	PAID ON PRINCIPAL.....		1,283,426	1,283,426	1,237,161	1,258,040	0	25,386	0	25,386	0	1,283,426	0	0	0	14,384	02/25/2042	1.....
345397 SM 6	FORD MOTOR CREDIT	7.375	08/09/2006	CREDIT SUISSE FIRST BOST		1,927,500	2,000,000	1,996,240	1,773,780	224,211	225	0	224,435	0	43,431	0	(70,715)	(70,715)	0	10/28/2009	3FE.....
345397 UC 5	FORD MOTOR CREDIT	5.700	08/29/2006	UBS AG.....		1,852,500	2,000,000	1,995,540	1,700,120	296,263	438	0	296,700	0	1,996,820	0	(144,320)	(144,320)	71,567	01/15/2010	3FE.....
350259 AA 5	FOSTERS BREWING (144A)	6.875	07/25/2006	CITIGROUP GLOBAL MARKET		2,079,840	2,000,000	2,291,120	2,200,044	0	(18,831)	0	(18,831)	0	2,181,213	0	(101,373)	(101,373)	16,424	06/15/2011	2FE.....
31392M EJ 7	FSPC T-41 1A4 CMO	6.500	09/25/2006	PAID ON PRINCIPAL.....		783,243	783,243	778,496	779,241	0	4,002	0	4,002	0	783,243	0	0	0	8,132	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO	6.500	09/25/2006	PAID ON PRINCIPAL.....		286,011	286,011	285,609	286,625	0	5,386	0	5,386	0	286,011	0	0	0	2,832	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO	6.500	09/25/2006	PAID ON PRINCIPAL.....		155,800	155,800	164,904	163,805	0	(8,005)	0	(8,005)	0	155,800	0	0	0	1,613	04/25/2033	1.....
36877P AA 6	GENERAL AMERICAN RAILC	6.210	09/20/2006	PAID ON PRINCIPAL.....		90,732	90,732	90,732	90,732	0	0	0	0	0	90,732	0	0	0	(600)	09/20/2020	1FE.....
374450 A# 1	GIANT CEMENT HOLDINGS	5.990	09/26/2006	BARCLAYS CAPITAL INC.		2,211,234	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	111,234	44,027	05/22/2013	2Z.....
374450 B* 4	GIANT CEMENT HOLDINGS	6.040	09/26/2006	BARCLAYS CAPITAL INC.		2,973,961	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	173,961	173,961	59,192	05/22/2014	2Z.....
36185N M8 0	GMACM 2003-J10 A2 CMO	4.750	09/25/2006	PAID ON PRINCIPAL.....		490,094	490,094	486,150	486,072	0	4,022	0	4,022	0	490,094	0	0	0	3,867	01/25/2019	1FE.....
38373R V9 7	GNR 2001-56 PQ CMO	6.000	09/20/2006	PAID ON PRINCIPAL.....		854,171	854,171	843,995	848,739	0	5,433	0	5,433	0	854,171	0	0	0	8,638	08/20/2030	1.....
38373T SA 4	GNR 2001-62 PG CMO	6.000	09/20/2006	PAID ON PRINCIPAL.....		992,738	992,738	959,699	976,380	0	16,358	0	16,358	0	992,738	0	0	0	9,982	01/20/2031	1.....
383739 ZD 4	GNR 2001-7 OL CMO	6.500	09/16/2006	PAID ON PRINCIPAL.....		411,997	411,997	417,018	414,251	0	(2,255)	0	(2,255)	0	411,997	0	0	0	4,552	09/16/2030	1.....
38374L VC 2	GNR 2005-44 VA (CMO)	5.500	09/20/2006	PAID ON PRINCIPAL.....		106,957	106,957	107,847	107,841	0	(883)	0	(883)	0	106,957	0	0	0	982	05/20/2033	1.....
38869P AD 6	GRAPHIC PACKAGE	9.500	09/12/2006	GOLDMAN SACHS & CO.....		511,250	500,000	488,750	477,500	11,812	713	0	12,525	0	490,225	0	21,225	21,225	27,708	08/15/2013	4FE.....
36242D UQ 4	GSR 2005-AR1 4A1 CMO	5.131	09/25/2006	PAID ON PRINCIPAL.....		5,295	5,295	5,367	5,369	0	(74)	0	(74)	0	5,295	0	0	0	68	01/25/2035	1FE.....
36242D UQ 4	GSR 2005-AR1 4A1 CMO	5.135	08/25/2006	PAID ON PRINCIPAL.....		5,035	5,035	5,103	5,105	0	(71)	0	(71)	0	5,035	0	0	0	43	01/25/2035	1FE.....
36242D UQ 4	GSR 2005-AR1 4A1 CMO	5.136	07/25/2006	PAID ON PRINCIPAL.....		198,853	198,853	201,556	201,637	0	(2,785)	0	(2,785)	0	198,853	0	0	0	851	01/25/2035	1FE.....
44701Q AH 5	HUNTSMAN INTERNATIONAL	7.375	09/19/2006	GOLDMAN SACHS & CO.....		99,250	100,000	100,250	96,500	3,743	(36)	0	3,707	0	100,207	0	(957)	(957)	5,914	01/01/2015	4FE.....
494368 AR 4	KIMBERLY CLARK	5.625	08/04/2006	MCDONALD & CO.....		1,011,880	1,000,000	1,151,120	1,111,899	0	(9,985)	0	(9,985)	0	1,101,914	0	(90,034)	(90,034)	27,188	02/15/2012	1FE.....
DMYGNN 08 4	LOUISIANA TAX CREDIT N	---	07/15/2006	MATURED.....		26,689	26,689	26,689	26,689	0	0	0	0	0	26,689	0	0	0	0	07/15/2006	1FE.....
552078 AX 5	LYONDELL CHEMICAL CO	8.250	09/18/2006	BARCLAYS CAPITAL INC.		414,100	410,000	410,000	410,000	0	0	0	0	0	410,000	0	4,100	4,100	94	09/15/2016	1.....
55265K Q6 9	MASTR 2003-09 2A11 CMO	5.500	09/25/2006	PAID ON PRINCIPAL.....		344,046	344,046	348,992	347,909	0	(3,863)	0	(3,863)	0	344,046	0	0	0	2,589	10/25/2033	1FE.....
55265K W6 2	MASTR 2003-11 2A2 CMO	5.500	09/25/2006	PAID ON PRINCIPAL.....		270,009	270,009	272,710	272,263	0	(2,254)	0	(2,254)	0	270,009	0	0	0	1,850	12/25/2033	1FE.....
55265K 2H 1	MASTR 2003-11 7A3 CMO	5.250	09/25/2006	PAID ON PRINCIPAL.....		189,651	189,651	190,777	190,383	0	(733)	0	(733)	0	189,651	0	0	0	1,694	12/25/2033	1FE.....
55265K L2 3	MASTR 2003-8 3A8 CMO	5.250	09/25/2006	PAID ON PRINCIPAL.....		479,574	479,574	476,951	477,195	0	2,379	0	2,379	0	479,574	0	0	0	4,406	09/25/2033	1FE.....
55265K 5Y 1	MASTR 2004-1 4A1 CMO	4.500	09/25/2006	PAID ON PRINCIPAL.....		782,910	782,910	782,980	782,731	0	179	0	179	0							

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2006	REDEEMED		45,000	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	.0	.0	1,186	07/29/2029	1FE
69073T AB 9	OWENS-BROCKWAY 8.875		07/12/2006	TENDERED		60,600	60,000	61,950	61,950	.0	(67)	.0	(67)	.0	61,883	.0	(1,283)	(1,283)	3,974	02/15/2009	3FE
69422P AD 1	PACIFIC ENERGY (144A) 6.250		09/21/2006	BANC OF AMERICA SECURIT		89,635	91,000	90,585	89,635	949	31	.0	981	.0	90,616	.0	(981)	(981)	3,018	09/15/2015	3FE
708160 BS 4	PENNEY (JC) CO INC 7.400		09/19/2006	WACHOVIA SECURITIES INC		376,198	350,000	377,846	377,824	.0	(153)	.0	(153)	.0	377,671	.0	(1,474)	(1,474)	12,303	04/01/2037	2FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2006	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	.0	.0	.0	.0	.0	208,325	.0	.0	.0	4,416	01/15/2016	1
693320 AE 3	PHH CORP 6.000		09/13/2006	TENDERED		85,907	86,000	88,591	88,059	.0	(639)	.0	(639)	.0	87,420	.0	(1,513)	(1,513)	2,859	03/01/2008	2FE
693320 AF 0	PHH CORP 7.125		09/13/2006	TENDERED		15,983	16,000	17,492	17,401	.0	(113)	.0	(113)	.0	17,288	.0	(1,305)	(1,305)	.628	03/01/2013	2FE
72813P AH 3	PLAYTEX PRODUCTS INC 9.375		07/24/2006	KBC BANK		261,250	250,000	263,125	261,875	215	(1,307)	.0	(1,092)	.0	260,783	.0	.467	.467	3,646	06/01/2011	5FE
693476 AR 4	PNC FUNDING CORP 5.750		08/01/2006	MATURED		87,000	87,000	88,854	87,926	.0	(926)	.0	(926)	.0	87,000	.0	.0	.0	2,501	08/01/2006	1FE
755081 AD 8	RAYOVAC CORP 8.500		07/27/2006	J P MORGAN CHASE SECURI		80,000	100,000	86,500	86,500	.0	580	.0	580	.0	87,080	.0	(7,080)	(7,080)	2,833	10/01/2013	5FE
76113B AM 1	RESIDENTIAL CAPITAL CO 6.000		09/12/2006	BEAR STEARNS & CO		1,981,590	2,000,000	1,992,000	1,992,000	.0	637	.0	637	.0	1,992,637	.0	(11,047)	(11,047)	62,000	02/22/2011	2FE
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		483,108	483,108	477,900	482,398	.0	710	.0	710	.0	483,108	.0	.0	.0	3,602	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		409,680	409,680	411,504	411,278	.0	(1,599)	.0	(1,599)	.0	409,680	.0	.0	.0	3,268	02/25/2020	1FE
782352 AC 2	RUSSELL CORP 9.250		09/01/2006	REDEEMED		8,657,719	8,275,000	8,828,500	8,374,476	253,123	(101,129)	.0	151,993	.0	8,526,469	.0	131,249	131,249	255,146	05/01/2010	4FE
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		748,241	748,241	756,776	756,165	.0	(7,924)	.0	(7,924)	.0	748,241	.0	.0	.0	7,028	05/25/2035	1FE
817320 AL 8	SEQUA CORP 8.875		09/21/2006	BARCLAYS CAPITAL INC		260,313	250,000	263,750	260,625	445	(3,416)	.0	(2,971)	.0	257,654	.0	2,658	2,658	10,786	04/01/2008	3FE
83001P AF 6	SIX FLAGS INC 9.750		08/03/2006	MERRILL LYNCH CAPITAL MA		224,375	250,000	249,250	249,250	.0	(3)	.0	(3)	.0	249,247	.0	(24,872)	(24,872)	7,651	04/15/2013	5FE
84762L AA 3	SPECTRUM BRANDS INC 7.375		07/27/2006	J P MORGAN CHASE SECURI		190,000	250,000	199,375	199,375	.0	385	.0	385	.0	199,760	.0	(9,760)	(9,760)	9,219	02/01/2015	5FE
85590A AD 6	STARWOOD HOTELS RESORT 7.875		09/11/2006	MERRILL LYNCH CAPITAL MA		157,875	150,000	170,250	165,375	3,538	(1,793)	.0	1,745	.0	167,120	.0	(9,245)	(9,245)	4,364	05/01/2012	3FE
870700 AG 6	SWIFT & CO 12.500		08/22/2006	LEHMAN BROTHERS		255,625	250,000	253,125	253,125	.0	(451)	.0	(451)	.0	252,674	.0	2,951	2,951	12,500	01/01/2010	5FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2006	PAID ON PRINCIPAL		13,678	13,678	13,678	13,678	.0	.0	.0	.0	.0	13,678	.0	.0	.0	.321	01/02/2024	1FE
92976G AA 9	WACHOVIA BANK NA 5.000		07/27/2006	GOLDMAN SACHS & CO		1,880,040	2,000,000	1,986,700	1,988,726	.0	605	.0	605	.0	1,989,331	.0	(109,291)	(109,291)	46,111	08/15/2015	1FE
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		110,607	110,607	109,294	109,430	.0	1,178	.0	1,178	.0	110,607	.0	.0	.0	.885	10/25/2018	1FE
94980W AB 2	WFMB 2003-15 A2 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		530,795	530,795	527,788	528,005	.0	2,790	.0	2,790	.0	530,795	.0	.0	.0	3,993	11/25/2018	1FE
949814 BC 0	WFMB 2004-1 A27 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		257,784	257,784	262,436	261,881	.0	(4,097)	.0	(4,097)	.0	257,784	.0	.0	.0	2,309	02/25/2034	1FE
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		455,932	455,932	445,489	445,489	.0	10,442	.0	10,442	.0	455,932	.0	.0	.0	3,610	09/25/2020	1FE
17310Z AG 6	CITIGROUP FINANCIAL CA 5.750		08/17/2006	PAID ON PRINCIPAL		1,750,000	1,750,000	1,748,495	1,749,648	.0	352	.0	352	.0	1,750,000	.0	.0	.0	50,313	08/17/2006	1FE
891160 FC 2	TORONTO DOMINION BANK 6.000		07/26/2006	REDEEMED		877,106	877,350	874,394	874,394	.0	(4,063)	.0	(4,063)	101	870,432	7,053	(377)	.676	26,321	07/26/2011	1FE
25156P AF 0	DEUTSCHE TELEKOM 5.250		07/17/2006	BARCLAYS CAPITAL INC		940,450	1,000,000	992,330	993,814	.0	403	.0	403	.0	994,217	.0	(53,767)	(53,767)	25,958	07/22/2013	1FE
706448 AD 9	PEMEX FINANCE LTD 8.020		08/15/2006	PAID ON PRINCIPAL		250,000	250,000	249,990	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	5,013	05/15/2007	1FE
718337 AA 6	PHILIPS ELECTRONICS 8.375		09/15/2006	MATURED		2,000,000	2,000,000	1,991,680	1,998,856	.0	1,144	.0	1,144	.0	2,000,000	.0	.0	.0	83,750	09/15/2006	1FE
833636 AA 1	SOC QUIMICA Y MINERA D 7.700		09/15/2006	MATURED		4,400,000	4,400,000	4,294,839	4,382,558	.0	17,442	.0	17,442	.0	4,400,000	.0	.0	.0	169,400	09/15/2006	2FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		48,050	48,050	46,669	46,669	.0	1,381	.0	1,381	.0	48,050	.0	.0	.0	.571	07/25/2018	1
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		481,057	481,057	467,227	467,227	.0	13,830	.0	13,830	.0	481,057	.0	.0	.0	3,502	07/25/2018	1FE
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		2,775	2,775	2,716	2,716	.0	59	.0	59	.0	2,775	.0	.0	.0	.35	05/25/2018	1
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		433,702	433,702	424,485	424,485	.0	9,216	.0	9,216	.0	433,702	.0	.0	.0	2,985	05/25/2018	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.997		09/01/2006	PAID ON PRINCIPAL		31,248	31,248	31,092	30,376	.0	872	.0	872	.0	31,248	.0	.0	.0	.260	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 5.026		07/31/2006	PAID ON PRINCIPAL		34,820	34,820	34,646	33,848	.0	972	.0	972	.0	34,820	.0	.0	.0	.145	12/28/2033	1FE
36228F AE 6	GSMP 1998-2 A CMO 7.750		09/19/2006	PAID ON PRINCIPAL		61,419	61,419	60,752	60,852	.0	567	.0	567	.0	61,419	.0	.0	.0	.723	05/19/2027	1FE
36228F CL 8	GSMP 1999-3 A (144A) 8.000		09/19/2006	PAID ON PRINCIPAL		20,243	20,243	20,733	20,582	.0	(339)	.0	(339)	.0	20,243	.0	.0	.0	.278	08/19/2029	1FE
36228F EC 6	GSMP 2001-2 A CMO 7.500		09/19/2006	PAID ON PRINCIPAL		55,238	55,238	57,309	56,828	.0	(1,590)	.0	(1,590)	.0	55,238	.0	.0	.0	.761	06/15/2032	1
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		60,078	60,078	60,670	60,658	.0	(580)	.0	(580)	.0	60,078	.0	.0	.0	.448	12/25/2017	1FE
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		315,134	315,134	322,520	323,725	.0	(8,591)	.0	(8,591)	.0	315,134	.0	.0	.0	3,083	02/25/2034	1FE
45660N NN 1	RAST 2003-A2 A7 CMO 5.750		09/25/2006	PAID ON PRINCIPAL		410,676	410,676	414,559	414,434	.0	(3,757)	.0	(3,757)	.0	410,676	.0	.0	.0	.311	05/25/2033	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		131,012	131,012	132,722	134,294	.0	(3,282)	.0	(3,282)	.0	131,012	.0	.0	.0	1,153	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		161,125	161,125	163,492	166,814	.0	(5,689)	.0	(5,689)	.0	161,125	.0	.0	.0	1,419	12/25/2017	1FE
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		1,077,224	1,077,224	1,067,053	1,067,381	.0	9,843	.0	9,843	.0	1,077,224	.0	.0	.0	8,294	12/25/2018	1FE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

E05.13

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 or 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)
05522P AC 6	BACS-0101 CMO 8.000	F	09/01/2006	PAID ON PRINCIPAL		69,404	69,404	9,889	9,889	0	59,515	0	59,515	0	69,404	0	0	0	0	05/31/2010	6FE
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2006	PAID ON PRINCIPAL		74,304	74,304	74,467	74,467	0	(163)	0	(163)	0	74,304	0	0	0	373	03/01/2033	1
14041G CC 8	COAFT 2005-BSS A2 3.820		09/15/2006	PAID ON PRINCIPAL		90,214	90,214	90,210	90,216	0	(2)	0	(2)	0	90,214	0	0	0	566	09/15/2008	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.487		08/15/2006	PAID ON PRINCIPAL		16,149	16,149	19,419	18,982	0	(2,834)	0	(2,834)	0	16,149	0	0	0	165	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		09/15/2006	PAID ON PRINCIPAL		7,017	7,017	8,437	8,248	0	(1,231)	0	(1,231)	0	7,017	0	0	0	152	08/15/2036	1FE
31392D YG 1	FNGT 2002-T11 IO .730		08/25/2006	PAID ON PRINCIPAL		144,668	144,668	112,453	121,654	0	23,014	0	23,014	0	144,668	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .926		09/25/2006	PAID ON PRINCIPAL		80,692	80,692	62,724	67,856	0	12,836	0	12,836	0	80,692	0	0	0	0	04/25/2012	1
313920 XY 1	FNW 2001-W2 AF5 6.521		09/25/2006	PAID ON PRINCIPAL		296,582	296,582	296,572	295,456	0	1,126	0	1,126	0	296,582	0	0	0	2,616	11/25/2031	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		09/10/2006	PAID ON PRINCIPAL		18,477	18,477	18,468	18,451	0	.26	0	.26	0	18,477	0	0	0	.236	12/10/2024	1FE
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		07/16/2006	PAID ON PRINCIPAL		41,067	41,067	41,067	41,067	0	0	0	0	0	41,067	0	0	0	137	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		08/16/2006	PAID ON PRINCIPAL		41,275	41,275	41,275	41,275	0	0	0	0	0	41,275	0	0	0	276	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		09/16/2006	PAID ON PRINCIPAL		271,856	271,856	271,856	271,856	0	0	0	0	0	271,856	0	0	0	2,724	09/16/2016	1
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		09/15/2006	PAID ON PRINCIPAL		85,643	85,643	85,643	85,643	0	0	0	0	0	85,643	0	0	0	665	03/16/2026	1
38373V ML 1	GNR 2002-61 BC (PROJEC 4.962		09/16/2006	PAID ON PRINCIPAL		137,029	137,029	137,029	137,029	0	0	0	0	0	137,029	0	0	0	1,135	03/16/2026	1
38373Y TH 7	GNR 2002-94 C (PROJECT 4.463		09/16/2006	PAID ON PRINCIPAL		141,515	141,515	141,161	141,216	0	299	0	299	0	141,515	0	0	0	1,053	10/16/2025	1
831641 DK 8	SBIC PS 2002-10B 1 5.199		08/10/2006	PAID ON PRINCIPAL		290,244	290,244	290,244	290,244	0	0	0	0	0	290,244	0	0	0	3,803	08/01/2012	1
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	09/12/2006	PAID ON PRINCIPAL		11,376	11,376	11,376	11,375	0	2	0	2	0	11,376	0	0	0	(21,099)	09/12/2019	1FE
393505 BC 5	GT 1993-2 B 8.000		09/15/2006	VARIOUS		268,927	275,093	255,781	240,184	0	33,654	0	33,654	0	273,838	0	(4,911)	(4,911)	3,943	07/15/2018	5FE
674135 DQ 8	OAK 1998-B M2 7.025		09/15/2006	PR QTR ADJ.		(18,840)	63,573	3,962	699	0	(19,543)	0	(19,543)	0	(18,844)	0	4	4	1,080	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2006	PAID ON PRINCIPAL		227,369	227,369	207,966	197,104	12,162	18,103	0	30,265	0	227,369	0	0	0	1,957	11/15/2032	4FE
4599999	Total - Bonds - Industrial & Miscellaneous					161,790,049	161,546,554	163,392,743	161,630,840	817,740	(100,787)	0	716,953	101	162,347,894	7,053	(564,896)	(557,843)	3,021,733		XXX
6099997	Total - Bonds - Part 4					559,257,283	559,414,163	556,528,473	556,282,396	817,740	1,049,946	0	1,867,686	9,477	558,159,560	65,789	1,031,936	1,097,725	11,024,995	XXX	XXX
6099999	Total - Bonds					559,257,283	559,414,163	556,528,473	556,282,396	817,740	1,049,946	0	1,867,686	9,477	558,159,560	65,789	1,031,936	1,097,725	11,024,995	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
03748R 40 8	APARTMENT INVT & MGMT 9.375% PFD		07/31/2006	DIRECT		91,500,000	2,421,090	0	2,424,153	2,402,200	21,953	0	21,953	0	2,424,153	0	(3,063)	(3,063)	118,652	XXX	P3LFE
59171# 11 3	METRIKA LABORATORIES, INC. SERS. B		08/08/2006	DIRECT		207,906,000	27,614	0	0	0	0	0	0	0	0	0	27,614	27,614	0	XXX	P6AZ
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					2,448,704	XXX	2,424,153	2,402,200	21,953	0	0	21,953	0	2,424,153	0	24,551	24,551	118,652	XXX	XXX
6599997	Total - Preferred Stocks - Part 4					2,448,704	XXX	2,424,153	2,402,200	21,953	0	0	21,953	0	2,424,153	0	24,551	24,551	118,652	XXX	XXX
6599999	Total - Preferred Stocks					2,448,704	XXX	2,424,153	2,402,200	21,953	0	0	21,953	0	2,424,153	0	24,551	24,551	118,652	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
294703 10 3	EQUITY INNS INC.		09/26/2006	VARIOUS		29,000,000	453,328	XXX	327,410	392,950	(65,540)	0	(65,540)	0	327,410	0	125,918	125,918	15,950	XXX	L
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies					453,328	XXX	327,410	392,950	(65,540)	0	0	(65,540)	0	327,410	0	125,918	125,918	15,950	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03748R 10 1	APARTMENT INVT & MGMT CO -A		07/31/2006	DIRECT		144,788,000	6,962,855	XXX	5,921,573	6,033,608	(112,035)	0	(112,035)	0	5,921,573	0	1,041,282	1,041,282	105,413	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC.		08/10/2006	RAYMOND JAMES & ASSOCIA		700,000	78,448	XXX	48,685	62,475	(13,790)	0	(13,790)	0	48,685	0	29,764	29,764	1,589	XXX	L
05564E 10 6	BRE PROPERTIES		08/10/2006	VARIOUS		47,003,000	2,717,033	XXX	1,780,261	2,137,696	(357,435)	0	(357,435)	0	1,780,261	0	936,771	936,771	48,178	XXX	L
294741 10 3	EQUITY OFFICE PROPERTIES TRUST		07/31/2006	DIRECT		83,300,000	3,157,903	XXX	2,445,456	2,532,706	(87,250)	0	(87,250)	0	2,445,456	0	712,447	712,447	54,978	XXX	L
30225T 10 2	EXTRA SPACE STORAGE INC.		09/15/2006	VARIOUS		2,600,000	46,746	XXX	38,919	38,919	0	0	0	38,919	0	7,828	7,828	592	XXX	L	
370021 10 7	GENERAL GROWTH PROPERTIES INC.		09/18/2006	VARIOUS		6,600,000	303,589	XXX	236,121	310,134	(74,013)	0	(74,013)	0	236,121	0	67,468	67,468	8,118	XXX	L
42725M 10 7	HERITAGE INVESTMENT PROPERTY TR		07/21/2006	MERRILL LYNCH SOFT DOLLA		9,800,000	351,265	XXX	377,713	377,713	0	0	0	377,713	0	(26,449)	(26,449)	5,145	XXX	L	
437306 10 3	HOME PROPERTIES INC.		07/31/2006	DIRECT		21,500,000	1,199,270	XXX	1,093,275	1,093,275	0	0	0	1,093,275	0	105,995	105,995	13,760	XXX	L	
559775 10 1	MAGUIRE PROPERTIES INC.		09/05/2006	MERRILL LYNCH SOFT DOLLA		1,200,000	48,068	XXX	24,227	37,080	(12,853)	0	(12,853)	0	24,227	0	23,841	23,841	1,440	XXX	L
69806L 10 4	PAN PACIFIC RETAIL PROPERTIES		08/08/2006	VARIOUS		9,800,000	678,168	XXX	539,749	655,522	(115,773)	0	(115,773)	0	539,749	0	138,419	138,419	12,544	XXX	L
737464 10 7	POST PROPERTIES INC.		08/15/2006	VARIOUS		178,482,000	8,549,584	XXX	4,889,325	7,143,853	(2,254,528)	0	(2,254,528)	0	4,889,325	0	3,660,258	3,660,258	235,911	XXX	L
75621K 10 6	RECKSON ASSOCIATES REALTY CORP		08/10/2006	VARIOUS		92,433,000	4,093,766	XXX	2,402,565	3,343,994	(941,429)	0	(941,429)	0	2,402,565	0	1,691,201	1,691,201	113,920	XXX	L
82567D 10 4	SHURGARD STORAGE CENTERS INC.		08/22/2006	MERGER		5,400,000	318,206	XXX	318,206	317,961	246	0	246	0	318,206	0	0	0	6,048	XXX	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.		07/25/2006	VARIOUS		26,300,000	534,720	XXX	539,150	539,150	0	0	0	539,150	0	(4,430)	(4,430)	6,049	XXX	L	
866674 10 4	SUN COMMUNITIES INC.		07/31/2006	DIRECT		114,353,000	3,650,148	XXX	4,019,232	3,590,684	428,548	0	428,548	0	4,019,232	0	(369,084)	(369,084)	216,127	XXX	L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....	...	.09/26/2006	A. G. EDWARDS.....	.....9,100.000	.....267,472	.....XXX.....	.....232,473	.....241,787	.....(9,314)	.....0	.....0	.....(9,314)	.....0	.....232,473	.....0	.....34,998	.....34,998	.....8,190	.....XXX.....	L.....
876664 10 3	TAUBMAN CENTERS, INC.....	...	.07/31/2006	DIRECT.....	.....28,670.000	.....1,189,805	.....XXX.....	.....869,839	.....996,283	.....(126,444)	.....0	.....0	.....(126,444)	.....0	.....869,839	.....0	.....319,966	.....319,966	.....26,233	.....XXX.....	L.....
884453 10 1	THOMAS PROPERTIES GROUP, INC.....	...	.07/31/2006	DIRECT.....	.....138,315.000	.....1,619,669	.....XXX.....	.....1,723,869	.....1,728,938	.....(5,069)	.....0	.....0	.....(5,069)	.....0	.....1,723,869	.....0	.....(104,200)	.....(104,200)	.....24,897	.....XXX.....	L.....
893929 20 8	TRANSCEND SERVICES INC.....	...	.09/26/2006	VARIOUS.....	.....6,900.000	.....16,177	.....XXX.....	.....16,560	.....15,525	.....1,035	.....0	.....0	.....1,035	.....0	.....16,560	.....0	.....(383)	.....(383)	.....0	.....XXX.....	L.....
89687P 10 7	TRIZEC PROPERTIES INC.....	...	.09/26/2006	VARIOUS.....	.....28,300.000	.....812,969	.....XXX.....	.....502,660	.....648,636	.....(145,976)	.....0	.....0	.....(145,976)	.....0	.....502,660	.....0	.....310,309	.....310,309	.....19,400	.....XXX.....	L.....
99C000 48 8	GS TREASURY FUND (MMKT).....	...	.08/04/2006	GOLDMAN SACHS INC.....	.....18,658,289.900	.....18,658,290	.....XXX.....	.....18,658,290	.....18,658,290	.....0	.....0	.....0	.....0	.....0	.....18,658,290	.....0	.....0	.....0	.....85,050	.....XXX.....	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					55,254,151	XXX	46,678,149	50,504,229	(3,826,080)	0	0	(3,826,080)	0	46,678,149	0	8,576,002	8,576,002	993,581	XXX	XXX
7299997.	Total - Common Stocks - Part 4.....					55,707,479	XXX	47,005,559	50,897,179	(3,891,620)	0	0	(3,891,620)	0	47,005,559	0	8,701,920	8,701,920	1,009,531	XXX	XXX
7299999.	Total - Common Stocks.....					55,707,479	XXX	47,005,559	50,897,179	(3,891,620)	0	0	(3,891,620)	0	47,005,559	0	8,701,920	8,701,920	1,009,531	XXX	XXX
7399999.	Total - Preferred and Common Stocks.....					58,156,183	XXX	49,429,712	53,299,379	(3,869,667)	0	0	(3,869,667)	0	49,429,712	0	8,726,471	8,726,471	1,128,183	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					617,413,466	XXX	605,958,185	609,581,775	(3,051,927)	1,049,946	0	(2,001,981)	9,477	607,589,272	65,789	9,758,407	9,824,196	12,153,178	XXX	XXX

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

**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.....	.....	2.025	.....350	.....0	.....135,160	.....136,543	.....136,543	XXX
BANK OF NEW YORK.....	NEW YORK,NY.....	.....	0.000	.....0	.....0	.....0	.....0	.....0	XXX
BANK OF TOKYO LTD JAPAN.....	JAPAN.....	.....	1.000	.....1	.....4,022	.....0	.....0	.....0	XXX
CANADIAN IMPERIAL BANK OF COMM.....	NASSAU,FL.....	.....	0.000	.....0	.....0	.....638,401	.....639,301	.....672,354	XXX
CITIBANK AUSTRALIA.....	SYDNEY, AUS,AU.....	.....	0.000	.....0	.....0	.....464,675	.....456,673	.....677,265	XXX
CITIBANK JAPAN.....	JAPAN,JP.....	.....	0.000	.....0	.....0	.....76,536	.....230,188	.....220,102	XXX
CITIBANK TAIWAN.....	TAIWAN,TA.....	.....	0.000	.....0	.....0	.....1,713	.....1,713	.....(3)	XXX
CITIBANK, CANADA.....	TORONTO,ON.....	.....	0.000	.....0	.....0	.....0	.....0	.....0	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....	0.000	.....0	.....0	.....(32,029,255)	.....(13,266,031)	.....(16,507,137)	XXX
CITIBANK, LONDON.....	LONDON,GB.....	C.....	0.000	.....0	.....0	.....3,727,705	.....2,785,831	.....5,990,453	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	.....11,456,217	.....11,235,407	.....7,502,159	XXX
MELLON BANK.....	PITTSBURGH,PA.....	.....	0.000	.....0	.....0	.....4,419,128	.....(30,766)	.....(43,137)	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK,AR.....	.....	0.000	.....0	.....0	.....106,833	.....107,044	.....107,263	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	.....	0.000	.....0	.....0	.....9,347,803	.....7,250,132	.....15,574,139	XXX
US BANK CORP.....	LEWINGSTON,MO.....	.....	0.000	.....0	.....0	.....(227,329)	.....(50,255)	.....(41,001)	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....	.....351	.....4,022	.....(1,872,413)	.....9,505,780	.....14,299,000	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....	.....351	.....4,022	.....(1,872,413)	.....9,505,780	.....14,299,000	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	.....	XXX.....	.....	.....2,603	.....2,595	.....2,629	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....	.....351	.....4,022	.....(1,869,809)	.....9,508,375	.....14,301,628	XXX

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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	U S TREASURY BILLS.....		12/09/2005	0.000	01/05/2006	0	0	23,625
912795 WQ 0	U S TREASURY BILLS.....		01/26/2006	0.000	02/23/2006	0	0	25,728
912795 WU 1	U S TREASURY BILLS.....		02/28/2006	0.000	03/23/2006	0	0	22,387
912795 WY 3	U S TREASURY BILLS.....		03/24/2006	0.000	04/20/2006	0	0	37,703
912795 XC 0	U S TREASURY BILLS.....		04/20/2006	0.000	05/18/2006	0	0	48,193
912795 XG 1	U S TREASURY BILLS.....		05/18/2006	0.000	06/15/2006	0	0	50,524
912795 XL 0	U S TREASURY BILLS.....		06/15/2006	0.000	07/13/2006	0	0	24,500
135027 FV 1	CANADA TREASURY BILLS (CAN. PAY).....		12/29/2005	0.000	01/26/2006	0	0	15,521
135027 F3 3	CANADA TREASURY BILLS (CAN. PAY).....		01/31/2006	0.000	03/23/2006	0	0	48,016
135027 F3 3	CANADA TREASURY BILLS (CAN. PAY).....		02/03/2006	0.000	03/23/2006	0	0	22,400
135027 F3 3	CANADA TREASURY BILLS (CAN. PAY).....		02/09/2006	0.000	03/23/2006	0	0	39,100
135027 F6 6	CANADA TREASURY BILLS (CAN. PAY).....		02/28/2006	0.000	04/20/2006	0	0	54,890
135027 F8 2	CANADA TREASURY BILLS (CAN. PAY).....		03/01/2006	0.000	05/18/2006	0	0	78,400
135027 F8 2	CANADA TREASURY BILLS (CAN. PAY).....		03/23/2006	0.000	05/18/2006	0	0	47,988
135027 GK 4	CANADA TREASURY BILLS (CAN. PAY).....		12/30/2005	0.000	02/09/2006	0	0	34,543
135027 GT 5	CANADA TREASURY BILLS (CAN. PAY).....		09/08/2006	0.000	10/05/2006	1,499,148	0	3,738
135027 G6 5	CANADA TREASURY BILLS (CAN. PAY).....		05/31/2006	0.000	06/29/2006	0	0	26,080
135027 HA 5	CANADA TREASURY BILLS (CAN. PAY).....		06/01/2006	0.000	07/27/2006	0	0	25,200
135027 HA 5	CANADA TREASURY BILLS (CAN. PAY).....		06/15/2006	0.000	07/27/2006	0	0	29,639
135027 HE 7	CANADA TREASURY BILLS (CAN. PAY).....		06/01/2006	0.000	08/24/2006	0	0	37,840
135027 HE 7	CANADA TREASURY BILLS (CAN. PAY).....		07/27/2006	0.000	08/24/2006	0	0	1,533
135027 HM 9	CANADA TREASURY BILLS (CAN. PAY).....		09/29/2006	0.000	10/19/2006	2,993,415	0	345
167560 JZ 5	CHICAGO MET WTR REC DIST GO S2003E.....		12/28/2005	3.530	01/04/2006	0	0	9,401
89602N GW 8	TRIBOROUGH BRDG & TUNNEL AUTH REF S05-B2.....		12/29/2005	3.550	01/05/2006	0	0	1,337
000000 00 0	BNC NATIONAL BANK CD.....		12/03/2005	0.000	03/02/2006	0	0	2,814
345397 TR 4	FORD MOTOR CREDIT.....		11/18/2005	6.875	02/01/2006	0	0	6,995
370425 RT 9	GENERAL MOTORS ACCEPTANCE CORP.....		12/01/2005	6.750	01/15/2006	0	0	7,698
0199999.	Totals.....					4,492,563	0	726,137

E09



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(301,799)	5,102,000	20	(592,889)
2. Alaska.....AK	0	0	0	0	3,791	0	0	(3,131)
3. Arizona.....AZ	0	0	750,000	1	2,831,823	2,016,000	11	(563,788)
4. Arkansas.....AR	0	0	1,406,187	7	(1,656,667)	7,565,101	41	(699,855)
5. California.....CA	1	1	350,000	0	642,927	2,460,000	12	(553,267)
6. Colorado.....CO	0	0	29,424	0	129,289	700,001	3	(172,761)
7. Connecticut.....CT	0	0	4,177,098	2	13,445,291	31,110,243	41	(307,719)
8. Delaware.....DE	0	0	0	0	(398,586)	515,001	5	(59,317)
9. District of Columbia.....DC	0	0	96,999	0	(831,078)	500,001	2	(1,108,839)
10. Florida.....FL	0	0	892,500	2	354,837	4,955,932	15	(784,157)
11. Georgia.....GA	0	0	3,031,609	0	(1,111,589)	6,179,456	32	(530,331)
12. Hawaii.....HI	0	0	0	0	58,399	0	0	(40,302)
13. Idaho.....ID	0	0	0	0	4,273	0	0	(3,959)
14. Illinois.....IL	0	0	4,799,832	2	(1,247,002)	15,661,831	72	(1,800,168)
15. Indiana.....IN	0	0	6,996	5	(700,528)	3,827,358	86	(314,786)
16. Iowa.....IA	0	0	1,242,380	0	(525,827)	1,652,140	21	(1,177,542)
17. Kansas.....KS	0	0	35,000	1	31,595	500,012	6	(203,779)
18. Kentucky.....KY	0	0	0	1	(43,254)	2,155,000	12	(373,699)
19. Louisiana.....LA	0	0	1,436,801	32	(2,277,610)	13,921,751	246	(1,066,780)
20. Maine.....ME	0	0	0	0	203,610	125,000	2	(208,021)
21. Maryland.....MD	0	0	1,445,000	2	510,487	0	1	(34,688)
22. Massachusetts.....MA	0	0	693,479	0	646,807	3,062,422	12	(547,790)
23. Michigan.....MI	0	0	0	1	127,746	455,001	6	(234,657)
24. Minnesota.....MN	0	0	812,500	0	219,984	950,100	5	(652,258)
25. Mississippi.....MS	0	0	1,155,000	9	(471,320)	26,968,750	445	(755,532)
26. Missouri.....MO	0	0	0	(1)	1,318,322	5,315,022	36	(474,973)
27. Montana.....MT	0	0	637,500	(2)	(320,674)	4,063,235	15	(83,438)
28. Nebraska.....NE	0	0	243,500	3	(630,155)	2,295,000	16	(332,113)
29. Nevada.....NV	0	0	0	0	38,075	200,000	1	(165,443)
30. New Hampshire.....NH	0	0	800,000	(1)	(145,116)	0	1	(61,439)
31. New Jersey.....NJ	0	0	675,000	2	664,382	6,100,002	9	(205,871)
32. New Mexico.....NM	0	0	75,000	0	(113,818)	1	1	(19,918)
33. New York.....NY	(29)	(29)	448,828	0	(385,682)	1,018,250	6	(108,297)
34. North Carolina.....NC	0	0	4,532,511	0	676,992	4,109,157	16	(977,757)
35. North Dakota.....ND	0	0	200,000	0	(439,495)	310,000	2	(281,110)
36. Ohio.....OH	0	0	125,000	3	3,915,106	18,129,401	27	(1,082,101)
37. Oklahoma.....OK	0	0	100,000	0	(60,987)	815,000	2	(25,510)
38. Oregon.....OR	0	0	7,100,000	1	2,952,074	453,170	4	81,839
39. Pennsylvania.....PA	0	0	1,052,500	5	(226,680)	6,030,001	35	(349,189)
40. Rhode Island.....RI	0	0	0	0	(202,744)	2,600,000	6	(48,312)
41. South Carolina.....SC	0	0	1,070,000	2	839,867	3,135,000	17	(176,744)
42. South Dakota.....SD	0	0	0	0	289,353	1,000,000	1	(265,172)
43. Tennessee.....TN	0	0	1,925,000	1	(1,484,409)	13,717,001	120	(2,123,121)
44. Texas.....TX	0	0	145,000	(2)	285,290	1,754,501	18	(1,297,790)
45. Utah.....UT	0	0	405,000	1	(1,496,594)	4,884,001	16	(839,798)
46. Vermont.....VT	0	0	0	0	2,082	0	0	(11,902)
47. Virginia.....VA	0	0	1,108,000	2	658,975	4,610,000	18	(1,396,859)
48. Washington.....WA	0	0	616,667	0	26,253	33,335	3	(148,207)
49. West Virginia.....WV	0	0	2,746,933	5	2,972,426	13,631,902	56	(205,858)
50. Wisconsin.....WI	0	0	250,000	0	(1,281,996)	225,000	4	(713,953)
51. Wyoming.....WY	0	0	0	0	30,039	0	0	(30,331)
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	31,000	0	132,213	2,344,000	17	(21,007)
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	5,431	0	0	(931)
59. Totals.....	(28)	(28)	46,648,242	85	17,663,131	227,156,081	1,543	(24,072,084)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	1	5,431	0	0	(931)
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	5,431	0	0	(931)



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Hospitals

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	254,262	14,981	4	(881,819)
2. Alaska.....AK	0	0	0	0	11,879	0	0	(9,809)
3. Arizona.....AZ	0	0	4,660,000	1	4,858,784	5	6	(387,289)
4. Arkansas.....AR	0	0	1,325,123	0	602,835	1,920,001	6	(482,803)
5. California.....CA	0	0	0	0	1,277,016	2,980,734	7	(1,613,934)
6. Colorado.....CO	0	0	0	0	684,541	410,000	2	(336,396)
7. Connecticut.....CT	0	0	13,097,811	0	6,727,140	10,054,001	19	(1,598,933)
8. Delaware.....DE	0	0	0	0	462,567	0	0	(298,524)
9. District of Columbia.....DC	0	0	0	0	(405,787)	1,200,003	8	(938,902)
10. Florida.....FL	0	0	2,308,895	1	878,158	5,639,601	16	(2,006,219)
11. Georgia.....GA	0	0	2,971,757	2	(15,395,614)	(3,196,725)	35	(1,090,030)
12. Hawaii.....HI	0	0	0	0	32,869	0	0	(22,684)
13. Idaho.....ID	0	0	0	0	71	0	0	(66)
14. Illinois.....IL	0	0	52,742,521	18	17,133,045	93,734,903	459	(3,336,240)
15. Indiana.....IN	0	0	565,003	0	(178,214)	675,000	13	(175,088)
16. Iowa.....IA	0	0	9,276,000	0	3,942,010	0	0	(350,459)
17. Kansas.....KS	0	0	292,500	(1)	285,598	10,000	1	(306,066)
18. Kentucky.....KY	0	0	0	0	498,521	1,065,000	3	(282,590)
19. Louisiana.....LA	0	0	685,000	11	468,524	3,550,923	74	(689,917)
20. Maine.....ME	0	0	400,000	0	50,369	3,350,000	7	(291,595)
21. Maryland.....MD	0	0	65,571	0	680,016	500,001	3	(166,558)
22. Massachusetts.....MA	0	0	0	0	32,412	456,000	6	(191,825)
23. Michigan.....MI	0	0	190,738	1	(485,899)	300,001	2	(340,655)
24. Minnesota.....MN	0	0	950,000	0	1,351,091	1,691,173	6	(559,728)
25. Mississippi.....MS	0	0	0	0	200,036	444,850	2	(130,437)
26. Missouri.....MO	0	0	0	0	715,565	500,000	2	(135,918)
27. Montana.....MT	0	0	0	0	236,068	250,000	2	(83,246)
28. Nebraska.....NE	0	0	217,000	0	427,496	1	2	(371,295)
29. Nevada.....NV	0	0	1,442,764	0	482,494	0	0	(172,637)
30. New Hampshire.....NH	0	0	8,464	1	(119,581)	0	0	(192,491)
31. New Jersey.....NJ	0	0	175,381	0	53,298	50,000	1	(287,813)
32. New Mexico.....NM	0	0	0	0	152,020	0	0	(270,826)
33. New York.....NY	0	0	276,264	0	1,052,725	6,905,835	26	(368,687)
34. North Carolina.....NC	0	0	5,939,124	3	3,138,609	9,407,027	19	(1,952,298)
35. North Dakota.....ND	0	0	0	0	289,909	0	0	(214,179)
36. Ohio.....OH	0	0	0	0	1,103,760	6,248,627	5	(936,302)
37. Oklahoma.....OK	0	0	55,000	0	(219,731)	40,000	1	(147,300)
38. Oregon.....OR	0	0	198,345	0	740,697	421,745	3	528,602
39. Pennsylvania.....PA	0	0	3,519,793	7	4,549,108	16,937,661	79	(1,101,922)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	219,427	0	2,027,259	5,325,000	14	(381,956)
42. South Dakota.....SD	0	0	0	0	244,823	11,500	2	(203,979)
43. Tennessee.....TN	0	0	636,587	0	1,906,825	3,585,570	22	(5,344,131)
44. Texas.....TX	0	0	1,034,581	1	1,263,246	336,220	6	(1,330,235)
45. Utah.....UT	0	0	0	1	84,264	3,510,007	10	(368,148)
46. Vermont.....VT	0	0	2,739,939	0	10,775	260,061	1	(61,605)
47. Virginia.....VA	0	0	7,500	0	1,294,292	1,140,000	4	(347,172)
48. Washington.....WA	0	0	2,143,000	0	1,475,341	750,006	7	(662,051)
49. West Virginia.....WV	0	0	15,000	1	6,200,395	5,175,001	8	(71,379)
50. Wisconsin.....WI	0	0	0	0	10,737	70,004	5	(297,852)
51. Wyoming.....WY	0	0	0	0	38,378	0	0	(38,751)
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	1,399,000	1	(275,455)	3,369,500	33	(85,146)
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	33	0
59. Totals.....	0	0	109,558,088	48	50,846,064	189,094,217	964	(31,096,660)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	0	0	33	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	33	0



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	75,000	0	(223,416)	1,000,001	3	(58,454)
2. Alaska.....AK	0	0	0	0	10,587	0	0	(8,742)
3. Arizona.....AZ	0	0	0	0	97,577	350,000	2	(25,214)
4. Arkansas.....AR	0	0	0	0	241,204	1,655,000	6	(116,874)
5. California.....CA	2,342	3,310	0	0	137,822	50,001	2	(163,400)
6. Colorado.....CO	0	0	0	0	331,333	1,000,002	3	(61,281)
7. Connecticut.....CT	0	0	64,500	0	(189,133)	0	1	(38,213)
8. Delaware.....DE	0	0	0	0	13,817	0	0	(8,917)
9. District of Columbia.....DC	0	0	0	0	(2,388)	1	1	(14,869)
10. Florida.....FL	0	0	51,486	0	(1,027,032)	4,690,003	16	(308,910)
11. Georgia.....GA	0	0	0	0	257,082	1,500,000	4	(36,277)
12. Hawaii.....HI	0	0	0	0	12,765	0	0	(8,809)
13. Idaho.....ID	0	0	0	0	26,277	0	0	(24,347)
14. Illinois.....IL	0	0	0	1	1,883,795	3,350,002	12	(75,456)
15. Indiana.....IN	0	0	335,001	0	(367,607)	195,000	1	(35,390)
16. Iowa.....IA	0	0	0	0	(37,327)	24,201	3	(133,174)
17. Kansas.....KS	0	0	0	0	331,099	450,000	2	(181,578)
18. Kentucky.....KY	0	0	0	0	137,569	0	0	(77,983)
19. Louisiana.....LA	0	0	134,900	2	21,400	1,194,000	22	(125,621)
20. Maine.....ME	0	0	25,000	0	(52,525)	30,000	2	(37,822)
21. Maryland.....MD	0	0	65,000	0	(267,348)	0	0	(35,834)
22. Massachusetts.....MA	0	0	150,000	0	(1,070,794)	2,640,000	7	(95,913)
23. Michigan.....MI	0	0	0	0	50,656	0	0	(53,364)
24. Minnesota.....MN	0	0	64,720	2	(222,923)	0	0	(94,047)
25. Mississippi.....MS	0	0	0	0	43,253	1,000	3	(24,081)
26. Missouri.....MO	0	0	0	0	53,665	0	0	(50,230)
27. Montana.....MT	0	0	0	0	44,824	2	1	(13,043)
28. Nebraska.....NE	0	0	65,000	0	49,846	0	0	(72,766)
29. Nevada.....NV	0	0	0	0	5,886	0	0	(25,576)
30. New Hampshire.....NH	0	0	0	0	12,337	0	0	(13,810)
31. New Jersey.....NJ	0	0	10,000	2	(452,336)	66,000	3	(104,290)
32. New Mexico.....NM	0	0	130,000	0	(58,277)	1	2	(20,882)
33. New York.....NY	0	0	1,786,938	2	(1,588,354)	5,125,000	28	(272,334)
34. North Carolina.....NC	0	0	0	0	203,604	0	0	(125,436)
35. North Dakota.....ND	0	0	0	0	13,938	0	0	(10,297)
36. Ohio.....OH	0	0	40,000	1	(11,819)	2,351,000	10	(88,846)
37. Oklahoma.....OK	0	0	100,000	1	(348,062)	0	0	(66,655)
38. Oregon.....OR	0	0	0	0	48,351	0	0	24,820
39. Pennsylvania.....PA	0	0	707,383	0	(202,909)	1,345,000	12	(110,357)
40. Rhode Island.....RI	0	0	0	0	8,484	0	0	(8,674)
41. South Carolina.....SC	0	0	0	1	(101,188)	0	0	(17,793)
42. South Dakota.....SD	0	0	0	0	(25,374)	0	0	(41,347)
43. Tennessee.....TN	0	0	0	0	(445,995)	1,845,000	6	(193,745)
44. Texas.....TX	0	0	635,555	(1)	127,632	350,004	8	(366,626)
45. Utah.....UT	0	0	0	0	9,514	200,000	1	(47,165)
46. Vermont.....VT	0	0	0	0	1,982	0	0	(11,331)
47. Virginia.....VA	0	0	0	0	198,524	100,000	1	(147,038)
48. Washington.....WA	0	0	25,000	0	(143,839)	700,000	6	(34,611)
49. West Virginia.....WV	0	0	0	1	11,747	125,000	2	(3,426)
50. Wisconsin.....WI	0	0	0	0	7,900	0	0	(35,698)
51. Wyoming.....WY	0	0	0	0	12,733	0	0	(12,857)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	1,938	0	0	(223)
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	207	0	0	(1,275)
59. Totals.....	2,342	3,310	4,465,482	14	(2,391,827)	30,463,652	170	(3,088,280)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	2	207	0	0	(1,275)
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	207	0	0	(1,275)



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	57,500	(1)	(79,148)	2,675,000	6	(136,949)
2. Alaska.....AK	0	0	0	0	1,825	0	0	(1,507)
3. Arizona.....AZ	0	0	0	0	130,299	5,500	2	(32,274)
4. Arkansas.....AR	0	0	0	0	197,375	350,000	3	(91,830)
5. California.....CA	0	1,294	56,250	(1)	458,499	400,001	4	(536,067)
6. Colorado.....CO	0	0	8,000	0	(281,845)	2,000	1	(81,491)
7. Connecticut.....CT	0	0	637,500	0	665,136	1,250,000	2	(66,371)
8. Delaware.....DE	0	0	0	0	32,440	0	0	(20,935)
9. District of Columbia.....DC	0	0	0	0	(9,893)	0	0	(61,602)
10. Florida.....FL	0	0	659,500	1	752,976	4,353,321	13	(295,332)
11. Georgia.....GA	0	0	550,000	0	(141,664)	21,002	5	(70,826)
12. Hawaii.....HI	0	0	0	0	2,340	0	0	(1,615)
13. Idaho.....ID	0	0	0	0	40,590	0	0	(37,609)
14. Illinois.....IL	0	0	153,821	0	1,840,737	2,691,728	16	(177,861)
15. Indiana.....IN	0	0	112,400	(1)	(26,900)	50,000	2	(95,616)
16. Iowa.....IA	0	0	0	0	94,061	75,001	1	(91,119)
17. Kansas.....KS	0	0	0	0	60,169	100	1	(101,493)
18. Kentucky.....KY	0	0	50,000	0	(83,258)	264,900	2	(37,833)
19. Louisiana.....LA	888	888	126,543	1	49,644	720,000	9	(111,663)
20. Maine.....ME	0	0	728,000	0	62,330	273,000	2	(72,594)
21. Maryland.....MD	0	0	36,816	0	131,946	2,026,500	29	(49,595)
22. Massachusetts.....MA	0	0	0	0	46,669	0	0	(153,263)
23. Michigan.....MI	0	0	0	0	97,147	0	0	(102,343)
24. Minnesota.....MN	0	0	12,500	(1)	97,303	0	1	(210,846)
25. Mississippi.....MS	0	0	462,250	0	79,080	2,485,000	17	(93,313)
26. Missouri.....MO	0	0	109,900	0	32,913	20,000	1	(77,562)
27. Montana.....MT	0	0	0	0	42,526	46,000	6	(12,084)
28. Nebraska.....NE	0	0	0	0	186,591	250,000	1	(156,727)
29. Nevada.....NV	0	0	0	0	8,276	0	0	(35,966)
30. New Hampshire.....NH	0	0	0	0	12,588	0	0	(14,092)
31. New Jersey.....NJ	0	0	132,801	0	(277,903)	50,000	1	(79,233)
32. New Mexico.....NM	0	0	0	0	5,410	0	0	(9,638)
33. New York.....NY	0	0	410,000	3	(497,597)	671,000	7	(46,982)
34. North Carolina.....NC	0	0	0	1	(51,148)	750,000	1	(160,815)
35. North Dakota.....ND	0	0	0	0	12,544	0	0	(9,267)
36. Ohio.....OH	0	0	0	1	(106,573)	95,000	1	(170,858)
37. Oklahoma.....OK	0	0	0	0	(21,725)	1,999,859	1	(34,836)
38. Oregon.....OR	1,102,196	1,102,196	4,000,000	(1)	2,019,412	1,950,000	1	35,553
39. Pennsylvania.....PA	0	0	581,900	0	(661,064)	3,422,401	9	(85,650)
40. Rhode Island.....RI	0	0	0	0	18,549	0	0	(24,075)
41. South Carolina.....SC	0	0	0	0	45,558	0	0	(16,607)
42. South Dakota.....SD	0	0	0	0	48,965	20,000	2	(40,796)
43. Tennessee.....TN	0	0	126,379	0	(348,236)	310,000	3	(411,708)
44. Texas.....TX	0	0	0	0	229,911	511,429	4	(249,825)
45. Utah.....UT	0	0	0	(1)	11,100	400,000	2	(55,026)
46. Vermont.....VT	0	0	0	0	1,815	0	0	(10,379)
47. Virginia.....VA	0	0	0	0	255,427	440,000	3	(151,122)
48. Washington.....WA	0	0	2,000,000	0	560,660	760,000	2	(42,599)
49. West Virginia.....WV	0	0	0	0	(270,025)	0	0	(4,854)
50. Wisconsin.....WI	0	0	52,184	0	217,270	851,026	5	(68,049)
51. Wyoming.....WY	0	0	0	0	8,518	0	0	(8,601)
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	0	(103,066)	940,000	7	(5,364)
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	4,487	0	0	(27,711)
59. Totals.....	1,103,084	1,104,378	11,062,157	1	5,570,039	31,129,768	173	(4,297,686)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	4,487	0	0	(27,711)
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	4,487	0	0	(27,711)



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	1	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	1	0	0	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	1	(150,000)	100,000	1	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	2	(12,358,983)	200,000	2	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