



# QUARTERLY STATEMENT

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

## THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period)	NAIC Company Code..... 25658	Employer's ID Number..... 06-0566050
Organized under the Laws of CONNECTICUT	State of Domicile or Port of Entry CONNECTICUT	Country of Domicile US
Incorporated/Organized..... March 25, 1903	Commenced Business..... May 12, 1906	
Statutory Home Office	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Mail Address	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183-6014 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY <i>(Name)</i> Annual.Statement.Contact@Travelers.com <i>(E-Mail Address)</i>	860-277-3966 <i>(Area Code) (Telephone Number) (Extension)</i> 860-277-7002 <i>(Fax Number)</i>
Policyowner Relations Contact	ONE TOWER SQUARE, 5GS..... HARTFORD ..... CT ..... 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-1561 <i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

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

### OTHER

JOHN JOSEPH ALBANO #	Executive Vice President, 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	WILLIAM HERBERT HEYMAN	JOSEPH PATRICK LACHER JR.	BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA			

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

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

_____ (Signature) BRIAN WILLIAM MacLEAN 1. (Printed Name)	_____ (Signature) BRUCE ALLEN BACKBERG 2. (Printed Name)	_____ (Signature) DOUGLAS KENNETH RUSSELL 3. (Printed Name)
--------------------------------------------------------------------	-------------------------------------------------------------------	----------------------------------------------------------------------

Chairman of the Board, President & CEO

(Title)

Senior Vice President & Corporate Secretary

(Title)

Senior V. P., Treas. & Corporate Controller

(Title)

Subscribed and sworn to before me

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

\_\_\_\_\_

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [ X ] No [ ]

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,695,185,135	0	10,695,185,135	10,299,888,338
2. Stocks:				
2.1 Preferred stocks.....	170,591,063	0	170,591,063	194,334,149
2.2 Common stocks.....	3,771,654,783	0	3,771,654,783	3,196,558,069
3. Mortgage loans on real estate:				
3.1 First liens.....	42,278,122	0	42,278,122	64,371,968
3.2 Other than first liens.....	0	0	0	29,185,354
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	146,806,042	0	146,806,042	151,781,314
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(460,253,008)), cash equivalents (\$.....1,110) and short-term investments (\$.....356,105,180).....	(104,146,718)	0	(104,146,718)	124,286,979
6. Contract loans (including \$.....0 premium notes).....	2,066,106	2,066,106	0	0
7. Other invested assets.....	887,586,498	22,420,063	865,166,435	869,446,391
8. Receivables for securities.....	91,274,732	0	91,274,732	117,914,107
9. Aggregate write-ins for invested assets.....	(124,638)	0	(124,638)	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	15,703,171,125	24,486,169	15,678,684,957	15,047,766,669
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	131,492,385	0	131,492,385	122,167,726
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	243,370,193	27,161,497	216,208,696	211,717,280
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....13,518,574 earned but unbilled premiums).....	863,638,594	6,756,209	856,882,385	824,788,075
13.3 Accrued retrospective premiums.....	35,036,367	1,587,107	33,449,259	42,495,516
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	1,331,223,524	0	1,331,223,524	1,238,297,294
14.2 Funds held by or deposited with reinsured companies.....	13,352,099	0	13,352,099	14,107,680
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	0
16.2 Net deferred tax asset.....	623,344,532	363,178,565	260,165,967	275,733,660
17. Guaranty funds receivable or on deposit.....	11,126,331	0	11,126,331	13,300,452
18. Electronic data processing equipment and software.....	61,813,463	638,883	61,174,579	47,400,009
19. Furniture and equipment, including health care delivery assets (\$.....0).....	84,464,658	84,464,658	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.....	179,448,001	0	179,448,001	168,344,214
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	515,666,329	235,474,963	280,191,366	275,006,923
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	19,797,147,600	743,748,051	19,053,399,550	18,281,125,499
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	19,797,147,600	743,748,051	19,053,399,550	18,281,125,499

## DETAILS OF WRITE-INS

0901. Investments in process.....	(124,638)	0	(124,638)	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).....	(124,638)	0	(124,638)	0
2301. COLI supplemental benefits trust.....	109,426,859	0	109,426,859	107,530,460
2302. Suspense, undistributed payments.....	78,826,325	0	78,826,325	42,603,300
2303. Amounts receivable under high deductible policies.....	18,631,196	13,269,266	5,361,930	28,509,058
2398. Summary of remaining write-ins for Line 23 from overflow page.....	308,781,949	222,205,697	86,576,252	96,364,104
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	515,666,329	235,474,963	280,191,366	275,006,923

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....937,176,958).....	6,676,280,745	6,894,428,741
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,766,709	5,063,098
3. Loss adjustment expenses.....	1,498,874,869	1,504,585,758
4. Commissions payable, contingent commissions and other similar charges.....	106,022,350	125,526,956
5. Other expenses (excluding taxes, licenses and fees).....	85,560,117	73,738,228
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	95,555,756	135,981,655
7.1 Current federal and foreign income taxes (including \$.....72,506,895 on realized capital gains (losses)).....	2,914,370	174,510,513
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 \$.....7,089,982,479 and including warranty reserves of \$.....0).....	1,698,893,113	1,660,813,146
10. Advance premium.....	61,161,106	50,875,902
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	5,928,332	5,611,923
12. Ceded reinsurance premiums payable (net of ceding commissions).....	113,425,872	83,326,144
13. Funds held by company under reinsurance treaties.....	257,927,246	246,205,484
14. Amounts withheld or retained by company for account of others.....	734,212,194	651,869,157
15. Remittances and items not allocated.....	180,031,528	218,777,333
16. Provision for reinsurance.....	511,808,111	511,808,111
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	(333,537)	2,145,163
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Payable for securities.....	45,828,341	75,666,671
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.....	(67,272,793)	(80,118,368)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,012,584,429	12,340,815,614
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,012,584,429	12,340,815,614
27. Aggregate write-ins for special surplus funds.....	20,840,983	19,836,271
28. Common capital stock.....	10,000,000	10,000,000
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.....	3,715,031,265	3,715,031,265
33. Unassigned funds (surplus).....	3,294,942,873	2,195,442,348
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).....	7,040,815,121	5,940,309,885
36. TOTALS.....	19,053,399,550	18,281,125,499

## DETAILS OF WRITE-INS

2301. Escheat liability.....	5,604,390	169,367
2302. Retrospective premium reserve.....	1,168,771	1,168,771
2303. Other statutory provisions.....	1,090,533	1,090,533
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(75,136,488)	(82,547,038)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(67,272,793)	(80,118,368)
2701. Special surplus from retroactive reinsurance.....	20,840,983	19,836,271
2702. ....	0	0
2703. ....	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	20,840,983	19,836,271
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

# THE TRAVELERS INDEMNITY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,511,905,272).....	1,450,245,781	1,547,189,791	2,009,839,185
1.2 Assumed..... (written \$.....13,048,288,261).....	12,752,874,188	10,292,810,858	15,686,374,525
1.3 Ceded..... (written \$.....11,790,697,339).....	11,480,496,169	9,079,757,035	14,026,333,506
1.4 Net..... (written \$.....2,769,496,193).....	2,722,623,800	2,760,243,614	3,669,880,204
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,359,366,650):			
2.1 Direct.....	849,527,342	952,621,317	1,248,838,175
2.2 Assumed.....	6,367,354,827	23,629,111,030	19,683,335,759
2.3 Ceded.....	5,951,029,040	22,877,720,302	18,685,522,231
2.4 Net.....	1,265,853,129	1,704,012,045	2,246,651,703
3. Loss expenses incurred.....	340,429,694	277,256,261	506,089,907
4. Other underwriting expenses incurred.....	770,162,733	751,452,702	1,020,806,375
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,376,445,556	2,732,721,008	3,773,547,986
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	346,178,244	27,522,607	(103,667,782)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	522,898,520	563,093,541	1,020,349,386
10. Net realized capital gains (losses) less capital gains tax of \$.....2,442,303.....	18,262,377	26,966,576	(14,086,834)
11. Net investment gain (loss) (Lines 9 + 10).....	541,160,897	590,060,117	1,006,262,552
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....17,318,865 amount charged off \$.....21,883,052).....	(4,564,187)	(4,903,682)	(7,436,466)
13. Finance and service charges not included in premiums.....	14,301,698	13,949,107	18,479,566
14. Aggregate write-ins for miscellaneous income.....	(6,419,812)	32,322,983	43,598,410
15. Total other income (Lines 12 through 14).....	3,317,699	41,368,409	54,641,510
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	890,656,840	658,951,133	957,236,281
17. Dividends to policyholders.....	2,616,767	412,534	3,440,706
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).....	888,040,072	658,538,599	953,795,575
19. Federal and foreign income taxes incurred.....	208,596,634	221,335,027	217,425,119
20. Net income (Line 18 minus Line 19) (to Line 22).....	679,443,438	437,203,572	736,370,456
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,940,309,885	4,639,341,956	4,639,341,956
22. Net income (from Line 20).....	679,443,438	437,203,572	736,370,456
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 \$.....8,724,381.....	542,842,827	331,682,144	83,491,131
25. Change in net unrealized foreign exchange capital gain (loss).....	5,664,301	(420,707)	(22,402,619)
26. Change in net deferred income tax.....	13,641,930	31,917,150	34,229,216
27. Change in nonadmitted assets.....	(141,087,259)	(28,368,205)	(16,626,087)
28. Change in provision for reinsurance.....	0	(332,513,648)	(364,270,768)
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	5,176,794	5,176,600
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	1,225,000,000	1,225,000,000
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.....	0	(380,000,000)	(380,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	1,100,505,237	1,289,677,099	1,300,967,929
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,040,815,121	5,929,019,055	5,940,309,885
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	5,099,308	10,407,841	16,425,764
1402. Retroactive reinsurance gain/loss.....	2,698,796	13,788,512	17,356,226
1403. Change in COLI cash values.....	1,896,399	8,151,310	9,841,682
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(16,114,316)	(24,680)	(25,262)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(6,419,812)	32,322,983	43,598,410
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

# THE TRAVELERS INDEMNITY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	2,782,698,325	3,869,492,765
2. Net investment income.....	542,142,371	980,309,934
3. Miscellaneous income.....	3,317,699	54,641,510
4. Total (Lines 1 through 3).....	3,328,158,395	4,904,444,209
5. Benefit and loss related payments.....	1,575,468,162	2,066,587,049
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,163,584,339	1,287,367,220
8. Dividends paid to policyholders.....	2,300,359	(1,968,549)
9. Federal and foreign income taxes paid (recovered) \$.....(10,845,940) net tax on capital gains (losses).....	382,635,080	207,006,528
10. Total (Lines 5 through 9).....	3,123,987,941	3,558,992,248
11. Net cash from operations (Line 4 minus Line 10).....	204,170,454	1,345,451,960
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	2,001,316,147	1,529,860,966
12.2 Stocks.....	59,346,567	293,537,131
12.3 Mortgage loans.....	47,468,844	3,550,140
12.4 Real estate.....	2,615,436	0
12.5 Other invested assets.....	129,597,420	352,016,104
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(1,863)	10,785
12.7 Miscellaneous proceeds.....	26,764,012	(88,009,555)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,267,106,563	2,090,965,572
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,458,205,190	3,990,121,945
13.2 Stocks.....	45,034,716	188,485,245
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	695,274	4,329,910
13.5 Other invested assets.....	96,572,074	185,084,570
13.6 Miscellaneous applications.....	29,838,329	53,637,587
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,630,345,583	4,421,659,257
14. Net increase (decrease) in contract loans and premium notes.....	843,003	2,605,531
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(364,082,024)	(2,333,299,216)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	1,225,000,000
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.....	0	380,000,000
16.6 Other cash provided (applied).....	(68,522,127)	(104,012,074)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(68,522,127)	740,987,926
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(228,433,697)	(246,859,329)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	124,286,979	371,146,309
19.2 End of period (Line 18 plus Line 19.1).....	(104,146,718)	124,286,979
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001 Made capital contributions in lieu of receipt of cash for sale of subsidiaries (Note 10).....	18,416,126	0

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 1 - Summary of Significant Accounting Policies**

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

No significant change.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

- (1) On June 26, 2006, The Travelers Indemnity Company (the Company) made a capital contribution of \$15 million to First Trenton Indemnity Company.
- (2) On January 1, 2006, the Company eliminated its Canadian branch by implementing an assumption/novation reinsurance agreement, whereby all insurance liabilities in the Company's Canadian branch were transferred to and assumed by the St. Paul Fire and Marine Insurance Company's Canadian branch. All required regulatory approvals have been obtained by the Company including a release of licenses from the Canadian Taxing Authority.
- (3) On January 1, 2006, the Company contributed its wholly-owned subsidiary, Gulf Group Lloyds, to its subsidiary Atlantic Insurance Company (AIC). The Texas Department of Insurance approved this contribution and exemption from change of control via entry of a consent order, Order Number 05-115. Subsequent to the contribution, also effective January 1, 2006, Gulf Group Lloyds was converted into a stock property casualty insurer and renamed GGL Insurance Company. Following the conversion, also effective January 1, 2006, GGL Insurance Company was merged into AIC and AIC is the surviving entity.
- (4) On January 1, 2006, the Company contributed its wholly-owned subsidiary, Commercial Guaranty Lloyds Insurance Company, to its subsidiary Commercial Guaranty Casualty Insurance Company (CGCIC). The Texas Department of Insurance approved this contribution and exemption from change of control via entry of a consent order, Order Number 05-115. Subsequent to the contribution, also effective January 1, 2006, Commercial Guaranty Lloyds Insurance Company was converted into a stock property casualty insurer and renamed CGL Insurance Company. Following the conversion, also effective January 1, 2006, CGL Insurance Company was merged into CGCIC and CGCIC is the surviving entity.

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**NOTES TO FINANCIAL STATEMENTS**


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- (5) Effective January 1, 2006 the Company and USF&G Insurance Company of Mississippi (USF&G of Mississippi) entered into an Amendment No.1 to the Quota Share Reinsurance Agreement (Amendment No. 1) pursuant to which the Company reinsurers on an assumption reinsurance basis all of the outstanding policy contractual obligations of USF&G of Mississippi. As a result, the Company assumes all of the contractual rights, obligations, liabilities and risks of USF&G of Mississippi and shall succeed USF&G of Mississippi as the insurer under the terms and provisions of each of the policies.

Both the Quota Share Reinsurance Agreement and Amendment No. 1 were the subject of Form D filings made to the Connecticut and Mississippi Insurance Departments.

In conjunction with Amendment No. 1, USF&G of Mississippi was dissolved effective January 1, 2006 under Articles of Dissolution filed with and approved by the Mississippi Insurance Department.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

## A. Transfers of Receivables Reported as Sales:

No significant change.

## B. Transfer and Servicing of Financial Assets:

No significant change.

## C. Wash Sales:

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

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

	<u>Number of Transactions</u>	<u>Book Value of Securities Sold</u>	<u>Cost of Securities Repurchased</u>	<u>Gain/(Loss)</u>
Bonds:				
NAIC 3	1	\$ 466,823	\$ 74,166	\$ 75,428
NAIC 4	6	\$ 2,381,991	\$ 2,127,186	\$ (93,271)
NAIC 5	1	\$ 712,055	\$ 304,500	\$ 194



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**NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

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

No significant change.

**Note 20 - September 11 Events**

No significant change.

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

No significant change.

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**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.

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## **NOTES TO FINANCIAL STATEMENTS**

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**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.

**THE TRAVELERS INDEMNITY COMPANY**

**GENERAL INTERROGATORIES**

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

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/27/2006.....
- 6.4 By what department or departments?  
  
Connecticut

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:  
  
\_\_\_\_\_

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
  
\_\_\_\_\_

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

**FINANCIAL**

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

**INVESTMENT**

- 10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]
- 10.2 If yes, explain:.....  
\_\_\_\_\_
- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:  
  
\_\_\_\_\_
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
- 13. Amount of real estate and mortgages held in short-term investments: \$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

**THE TRAVELERS INDEMNITY COMPANY**

**GENERAL INTERROGATORIES**

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

**PART 1 - COMMON INTERROGATORIES**

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....3,148,342,748	\$.....3,738,298,732
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....236,832,855	\$.....218,566,480
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,385,175,603	\$.....3,956,865,212
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$.....0	\$.....0

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

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

16. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [ ]    No [ X ]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets	233 South Wacker Drive Sears Tower, Chicago, IL 60606	Future Account Agreements

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Oaktree Capital Management	333 South Grand Ave., Los Angeles, CA 90071
N/A	Shenkman Capital Management	461 Fifth Ave., New York, NY 10017

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:

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

**THE TRAVELERS INDEMNITY 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
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	0

# THE TRAVELERS INDEMNITY 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.....	151,781,314	151,731,549
2. Increase (decrease) by adjustment.....	(3,210,269)	(4,280,145)
3. Cost of acquired.....	0	0
4. Cost of additions to and permanent improvements.....	695,274	4,329,910
5. Total profit (loss) on sales.....	155,157	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	2,615,436	0
8. Book/adjusted carrying value at end of current period.....	146,806,041	151,781,314
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	146,806,041	151,781,314
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	146,806,041	151,781,314

## 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.....	93,557,320	96,887,139
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.....	(3,810,354)	220,321
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	47,468,844	3,550,140
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.....	42,278,122	93,557,320
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	42,278,122	93,557,320
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).....	42,278,122	93,557,320

## 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.....	888,408,728	1,112,844,074
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	20,004,279	59,000,000
2.2 Additional investment made after acquisitions.....	76,567,795	126,084,570
3. Accrual of discount.....	0	0
4. Increase (decrease) by adjustment.....	35,543,367	(36,954,944)
5. Total profit (loss) on sale.....	(8,248,585)	8,274,919
6. Amounts paid on account or in full during the period.....	129,597,420	352,016,104
7. Amortization of premium.....	139,346	340,086
8. Increase (decrease) by foreign exchange adjustment.....	5,047,678	(28,483,701)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	887,586,496	888,408,728
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	887,586,496	888,408,728
12. Total nonadmitted amounts.....	22,420,063	18,962,337
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	865,166,433	869,446,391

## 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.....	13,690,780,552	11,233,455,245
2. Cost of bonds and stocks acquired.....	2,503,239,906	4,178,607,190
3. Accrual of discount.....	11,240,570	16,778,395
4. Increase (decrease) by adjustment.....	520,822,738	93,155,395
5. Increase (decrease) by foreign exchange adjustment.....	(8,729,744)	(1,706,221)
6. Total profit (loss) on disposal.....	18,527,995	40,563,787
7. Consideration for bonds and stocks disposed of.....	2,060,662,714	1,823,398,097
8. Amortization of premium.....	37,788,316	46,675,142
9. Book/adjusted carrying value, current period.....	14,637,430,986	13,690,780,552
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	14,637,430,986	13,690,780,552
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	14,637,430,986	13,690,780,552

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	9,906,366,366	36,439,481,963	36,641,341,933	(4,833,483)	9,969,662,018	9,906,366,366	9,699,672,913	9,661,287,554
2. Class 2.....	634,528,317	37,210,909	22,273,281	(11,077,310)	612,298,999	634,528,317	638,388,636	625,909,348
3. Class 3.....	246,855,996	14,504,169	26,238,096	(5,999,293)	218,794,594	246,855,996	229,122,776	212,335,858
4. Class 4.....	376,969,408	48,134,499	28,738,501	19,044,430	370,594,492	376,969,408	415,409,837	377,008,255
5. Class 5.....	71,064,788	8,982,649	17,830,859	(2,351,262)	69,905,103	71,064,788	59,865,315	65,880,979
6. Class 6.....	3,805,017	0	131,097	5,158,028	8,983,649	3,805,017	8,831,949	5,531,931
7. Total Bonds.....	11,239,589,893	36,548,314,189	36,736,553,766	(58,889)	11,250,238,854	11,239,589,893	11,051,291,426	10,947,953,925
<b>PREFERRED STOCK</b>								
8. Class 1.....	50,319,123	4,654,311	0	(213,571)	35,371,192	50,319,123	54,759,863	44,601,734
9. Class 2.....	92,212,582	1,646,944	7,984,887	(10,079,208)	110,657,934	92,212,582	75,795,431	115,114,509
10. Class 3.....	17,787,677	0	122,421	10,998,085	18,109,139	17,787,677	28,663,341	28,772,537
11. Class 4.....	7,918,399	0	811,762	68,324	7,236,249	7,918,399	7,174,961	2,899,995
12. Class 5.....	4,160,798	0	0	36,669	3,096,909	4,160,798	4,197,467	2,945,374
13. Class 6.....	69,036	0	0	(69,035)	99,001	69,036	1	0
14. Total Preferred Stock.....	172,467,615	6,301,255	8,919,070	741,264	174,570,425	172,467,615	170,591,063	194,334,149
15. Total Bonds and Preferred Stock.....	11,412,057,508	36,554,615,444	36,745,472,836	682,375	11,424,809,278	11,412,057,508	11,221,882,489	11,142,288,074

**THE TRAVELERS INDEMNITY 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.....	.....356,105,180	.....XXX.....	.....356,093,513	.....72,845	.....10,354

**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.....	.....309,032,124	.....786,617,872
2. Cost of short-term investments acquired.....	.....93,663,739,775	.....143,083,193,373
3. Increase (decrease) by adjustment.....	.....(23,827)	.....(28,641)
4. Increase (decrease) by foreign exchange adjustment.....	.....0	.....0
5. Total profit (loss) on disposal of short-term investments.....	.....(1,863)	.....222
6. Consideration received on disposal of short-term investments.....	.....93,616,641,028	.....143,560,750,702
7. Book/adjusted carrying value, current period.....	.....356,105,180	.....309,032,124
8. Total valuation allowance.....	.....0	.....0
9. Subtotal (Lines 7 plus 8).....	.....356,105,180	.....309,032,124
10. Total nonadmitted amounts.....	.....0	.....0
11. Statement value (Lines 9 minus 10).....	.....356,105,180	.....309,032,124
12. Income collected during period.....	.....20,586,198	.....26,194,175
13. Income earned during period.....	.....20,452,140	.....26,322,129



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

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

**THE TRAVELERS INDEMNITY 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)
------------------------------	------------------------------	----------------------------	-------------------	-----------------------------------------------

**U.S. Insurers**

26797.....	06-1206658.....	HOUSING AUTHORITY RISK RETENTION GROUP.....	VT.....	YES.....
------------	-----------------	---------------------------------------------	---------	----------

**All Other Insurers**

00000.....	AA-3190874.....	AMLIN BERMUDA LIMITED.....	BERMUDA.....	NO.....
00000.....	AA-3190886.....	HARBOR POINT RE LIMITED.....	BERMUDA.....	NO.....
00000.....	AA-3190870.....	VALIDUS REINSURANCE LTD.....	BERMUDA.....	NO.....
00000.....	AA-3190875.....	HISCOX INSURANCE COMPANY (BERMUDA) LTD.....	BERMUDA.....	NO.....
00000.....	AA-3190873.....	ARIEL REINSURANCE COMPANY LTD.....	BERMUDA.....	NO.....

**THE TRAVELERS INDEMNITY 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	17,040,115	14,566,929	16,721,539	11,119,486	41,972,840	54,070,154
2. Alaska.....AK	YES	514,309	620,843	626,289	634,686	5,741,865	5,454,844
3. Arizona.....AZ	YES	27,305,731	27,807,990	6,145,304	8,926,258	45,630,376	50,436,162
4. Arkansas.....AR	YES	17,768,820	13,677,015	4,809,489	4,528,901	37,754,682	41,391,786
5. California.....CA	NO	(363,582)	11,981,294	12,130,739	37,818,045	180,506,428	219,389,478
6. Colorado.....CO	YES	40,646,139	34,037,514	11,018,741	13,723,470	91,584,431	84,719,012
7. Connecticut.....CT	YES	35,031,399	39,480,666	52,806,380	27,691,434	176,354,628	190,530,551
8. Delaware.....DE	YES	14,146,783	16,922,132	6,292,528	12,066,629	35,895,112	34,845,480
9. District of Columbia.....DC	YES	16,830,399	17,438,774	3,359,607	4,202,137	38,704,505	46,182,059
10. Florida.....FL	YES	49,117,510	40,291,071	60,384,794	46,271,546	314,316,498	317,571,082
11. Georgia.....GA	YES	34,539,480	36,430,217	21,001,995	25,942,324	87,209,011	94,372,113
12. Hawaii.....HI	YES	3,253,444	2,538,964	1,480,989	1,221,963	12,061,964	11,507,284
13. Idaho.....ID	YES	6,413,548	5,962,543	3,748,761	935,018	7,432,165	9,106,964
14. Illinois.....IL	YES	82,568,270	86,600,470	49,844,311	54,350,281	342,019,411	328,582,319
15. Indiana.....IN	YES	30,474,503	34,242,200	16,630,060	10,009,758	50,619,447	33,700,741
16. Iowa.....IA	YES	15,286,318	19,708,117	10,850,173	10,344,320	50,046,012	52,652,242
17. Kansas.....KS	YES	41,331,510	36,108,825	11,340,070	2,867,947	49,670,098	35,235,743
18. Kentucky.....KY	YES	9,687,805	9,097,604	2,875,759	3,596,969	29,585,970	28,758,515
19. Louisiana.....LA	YES	10,206,917	8,413,432	89,931,984	7,950,663	170,565,937	117,504,282
20. Maine.....ME	YES	4,078,342	4,374,000	827,107	1,141,962	7,162,034	8,227,110
21. Maryland.....MD	YES	40,242,659	38,374,308	20,043,652	24,240,950	72,987,087	81,051,809
22. Massachusetts.....MA	YES	112,554,849	131,187,443	55,574,571	59,095,735	286,309,838	306,346,127
23. Michigan.....MI	YES	24,955,452	37,725,150	13,266,992	22,657,168	111,948,050	125,812,721
24. Minnesota.....MN	YES	13,003,551	12,703,797	5,897,338	7,126,234	62,874,200	78,300,861
25. Mississippi.....MS	YES	18,287,965	13,484,457	24,962,982	11,715,066	82,680,185	133,805,731
26. Missouri.....MO	YES	23,868,658	19,734,699	14,899,576	20,573,684	90,840,144	84,958,935
27. Montana.....MT	YES	6,875,076	6,419,359	2,686,316	3,643,262	12,794,809	14,041,841
28. Nebraska.....NE	YES	24,759,686	26,226,398	8,370,844	12,209,789	57,479,135	57,541,868
29. Nevada.....NV	YES	26,593,768	24,327,908	8,565,028	6,243,648	53,668,250	55,596,498
30. New Hampshire.....NH	YES	27,647,778	24,433,218	12,447,098	4,281,029	55,293,953	49,376,452
31. New Jersey.....NJ	YES	117,067,869	122,733,448	58,022,502	60,193,473	345,743,990	323,318,141
32. New Mexico.....NM	YES	4,910,503	4,649,878	3,271,156	2,605,482	22,604,888	28,975,460
33. New York.....NY	YES	156,181,513	148,143,292	254,262,336	287,935,654	1,054,153,383	1,226,853,747
34. North Carolina.....NC	YES	83,742,263	85,791,243	33,495,535	42,786,980	147,321,512	144,293,724
35. North Dakota.....ND	YES	1,102,804	930,517	800,313	397,772	1,830,989	2,551,189
36. Ohio.....OH	YES	23,524,690	22,556,808	52,060,346	125,210,926	103,548,704	141,354,345
37. Oklahoma.....OK	YES	19,056,044	16,961,727	2,223,673	12,594,003	17,748,208	24,829,023
38. Oregon.....OR	YES	7,047,864	7,538,080	1,484,098	2,020,712	26,535,876	24,815,704
39. Pennsylvania.....PA	YES	74,338,408	73,407,501	37,614,426	37,620,690	342,428,633	332,145,339
40. Rhode Island.....RI	YES	8,493,854	9,373,391	3,716,390	3,563,445	32,276,492	27,426,217
41. South Carolina.....SC	YES	14,032,620	14,796,809	5,378,423	7,914,884	38,120,432	40,980,024
42. South Dakota.....SD	YES	2,786,819	2,558,129	5,557,620	5,141,945	16,555,109	20,872,629
43. Tennessee.....TN	YES	43,909,101	41,468,167	9,241,980	14,448,197	77,442,603	73,096,385
44. Texas.....TX	YES	53,395,876	45,272,396	28,822,685	33,587,631	315,441,822	298,185,923
45. Utah.....UT	YES	9,082,408	8,062,056	2,394,533	2,732,417	17,289,881	16,995,997
46. Vermont.....VT	YES	9,366,561	9,218,139	3,283,387	3,823,984	20,902,284	20,567,523
47. Virginia.....VA	YES	67,581,673	67,715,703	30,508,332	17,306,363	103,340,514	117,001,396
48. Washington.....WA	YES	21,234,913	17,877,710	16,291,461	9,621,002	66,551,285	79,296,904
49. West Virginia.....WV	YES	5,127,206	3,300,005	1,871,817	1,206,061	55,331,565	52,904,626
50. Wisconsin.....WI	YES	11,418,684	8,675,084	1,621,695	1,799,280	27,721,786	27,181,063
51. Wyoming.....WY	YES	3,327,214	3,261,052	820,756	478,627	5,554,261	6,610,330
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	27,523	101,621	(2,267)	(3,952)	0	28
54. Puerto Rico.....PR	YES	801,318	883,177	55,369	105,095	467,774	652,213
55. US Virgin Islands.....VI	YES	2,087	3,271	0	0	17,542	2
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	NO	0	0	(13,993)	1,508,161	0	3,408,208
58. Aggregate Other Alien.....OT	XXX	(321,745)	(471,624)	1,939,376	22,193,897	5,887,174	9,130,129
59. Totals.....(a)	53	1,511,905,272	1,509,724,917	1,104,262,966	1,153,923,092	5,506,525,772	5,794,517,031

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	(321,745)	(471,625)	1,939,376	22,193,897	5,887,174	9,130,129
5802. Bahama Islands.....	XXX	0	1	0	0	0	0
5803. ....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	(321,745)	(471,624)	1,939,376	22,193,897	5,887,174	9,130,129

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

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

PART 1 – ORGANIZATIONAL CHART

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**THE TRAVELERS INDEMNITY 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.....	117,487,982	69,344,778	59.0	25.7
2. Allied lines.....	83,389,662	39,819,895	47.8	286.5
3. Farmowners multiple peril.....	10,926,346	2,955,320	27.0	62.6
4. Homeowners multiple peril.....	51,238,921	13,626,426	26.6	43.2
5. Commercial multiple peril.....	206,384,082	107,437,719	52.1	50.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	(27,762)	(1,231,027)	4,434.3	(68.7)
9. Inland marine.....	37,199,330	7,731,493	20.8	(77.8)
10. Financial guaranty.....	290,343	0	0.0	(234.4)
11.1. Medical malpractice-occurrence.....	0	(778,576)	0.0	0.0
11.2. Medical malpractice-claims made.....	277,590	(2,376,398)	(856.1)	517.5
12. Earthquake.....	20,676,322	(5,357,798)	(25.9)	52.8
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	1,560	408,002	26,154.0	(12.0)
16. Workers' compensation.....	435,766,096	311,296,728	71.4	64.2
17.1. Other liability-occurrence.....	176,252,812	327,344,918	185.7	32.8
17.2. Other liability-claims made.....	2,514,438	(35,520,878)	(1,412.7)	262.4
18.1. Products liability-occurrence.....	795,196	(125,438,539)	(15,774.5)	(1,405.7)
18.2. Products liability-claims made.....	1,774	(9,391)	(529.4)	107.8
19.1, 19.2 Private passenger auto liability.....	88,159,452	57,323,099	65.0	47.9
19.3, 19.4 Commercial auto liability.....	130,770,921	55,801,540	42.7	37.4
21. Auto physical damage.....	72,873,989	33,690,810	46.2	(5.5)
22. Aircraft (all perils).....	1,973	(757,472)	(38,391.9)	(467.1)
23. Fidelity.....	1,404,832	(1,177,945)	(83.8)	32.8
24. Surety.....	5,678,843	(911,226)	(16.0)	25.8
26. Burglary and theft.....	9,047	40,842	451.4	40.8
27. Boiler and machinery.....	8,336,322	1,803,608	21.6	1.5
28. Credit.....	0	0	0.0	0.0
29. International.....	(164,292)	(50,218)	30.6	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	(5,488,366)	0.0	0.0
34. Totals.....	1,450,245,781	849,527,342	58.6	61.6
<b>DETAILS OF WRITE-INS</b>				
3301. Auto warranty.....	0	(5,488,366)	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	(5,488,366)	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.....	50,149,412	133,353,670	114,404,873
2. Allied lines.....	37,287,332	97,132,692	82,523,051
3. Farmowners multiple peril.....	3,168,473	10,755,896	10,980,703
4. Homeowners multiple peril.....	19,901,532	52,664,632	51,872,932
5. Commercial multiple peril.....	69,869,325	215,362,426	189,590,321
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	(32,126)	(27,470)	(409,232)
9. Inland marine.....	10,701,916	27,677,018	36,312,772
10. Financial guaranty.....	(9,136)	61,514	257,219
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	1,629	277,590	2,560,418
12. Earthquake.....	9,045,660	23,736,477	20,933,108
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	1,149	18,588,735
16. Workers' compensation.....	149,210,122	460,910,525	486,703,848
17.1. Other liability-occurrence.....	68,228,240	205,144,080	159,308,060
17.2. Other liability-claims made.....	226,062	801,209	16,393,726
18.1. Products liability-occurrence.....	955,517	2,521,029	590,370
18.2. Products liability-claims made.....	25	1,792	1,959
19.1, 19.2 Private passenger auto liability.....	25,189,190	81,045,121	103,159,723
19.3, 19.4 Commercial auto liability.....	35,123,030	119,974,646	111,968,258
21. Auto physical damage.....	20,094,504	67,016,991	87,208,360
22. Aircraft (all perils).....	0	1,973	(50,793)
23. Fidelity.....	(37,579)	(156,841)	689,694
24. Surety.....	1,333,712	4,530,871	7,954,139
26. Burglary and theft.....	(4,062)	(10,164)	96,751
27. Boiler and machinery.....	3,634,480	9,292,738	8,085,923
28. Credit.....	0	0	0
29. International.....	(164,292)	(164,292)	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0
34. Totals.....	503,872,965	1,511,905,272	1,509,724,917
<b>DETAILS OF WRITE-INS</b>			
3301.....	0	0	0
3302.....	0	0	0
3303.....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2003 + Prior	.....2,575,138	.....2,872,345	.....5,447,482	.....563,398	.....107,637	.....671,034	.....2,246,483	.....70,090	.....2,648,136	.....4,964,709	.....234,743	.....(46,481)	.....188,262
2. 2004	.....389,584	.....723,853	.....1,113,436	.....149,960	.....10,890	.....160,850	.....324,523	.....24,548	.....518,028	.....867,098	.....84,899	.....(170,387)	.....(85,488)
3. Subtotals 2004 + Prior	.....2,964,721	.....3,596,197	.....6,560,918	.....713,357	.....118,527	.....831,885	.....2,571,006	.....94,638	.....3,166,164	.....5,831,808	.....319,642	.....(216,868)	.....102,774
4. 2005	.....629,598	.....1,208,498	.....1,838,096	.....402,751	.....73,220	.....475,971	.....320,334	.....50,932	.....830,102	.....1,201,368	.....93,487	.....(254,244)	.....(160,757)
5. Subtotals 2005 + Prior	.....3,594,319	.....4,804,695	.....8,399,015	.....1,116,109	.....191,747	.....1,307,856	.....2,891,340	.....145,570	.....3,996,266	.....7,033,176	.....413,129	.....(471,112)	.....(57,983)
6. 2006	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....522,286	.....522,286	.....XXX.....	.....309,098	.....832,882	.....1,141,979	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals	.....3,594,319	.....4,804,695	.....8,399,015	.....1,116,109	.....714,033	.....1,830,142	.....2,891,340	.....454,668	.....4,829,148	.....8,175,156	.....413,129	.....(471,112)	.....(57,983)
8. Prior Year-End's Surplus As Regards Policyholders	.....5,940,310										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. ....11.5 %	2. ....(9.8)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.0)%

# THE TRAVELERS INDEMNITY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

**Response**

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

NO

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

YES

**Explanation:**

**Bar Code:**



## Overflow Page for Write-Ins

## Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	49,133,653	0	49,133,653	48,147,915
2305. Service contract receivable.....	33,486,523	0	33,486,523	36,917,111
2306. State surcharges receivable.....	4,275,161	0	4,275,161	3,671,035
2307. Other assets.....	(150,000)	0	(150,000)	3,265,504
2308. Ceded deposit asset.....	2,093,244	0	2,093,244	2,285,291
2309. Assumed reinsurance receivable and payable.....	(833,243)	0	(833,243)	(248,720)
2310. Performance guarantees receivable.....	(1,429,086)	0	(1,429,086)	(1,705,266)
2311. Other assets nonadmitted.....	222,205,697	222,205,697	0	0
2312. Freddie Mac collateral held.....	0	0	0	3,915,176
2313. Treaty deposit fund.....	0	0	0	116,058
2397. Summary of remaining write-ins for Line 23.....	308,781,949	222,205,697	86,576,252	96,364,104

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	581,055	591,205
2305. Unpaid electronic data processing equipment.....	58,448	419,298
2306. Federal excise tax-reinsurance contracts.....	11,823	60,622
2307. Undistributed salaries.....	(5,755)	485,328
2308. Retroactive reinsurance reserve ceded.....	(75,782,058)	(94,183,310)
2309. Payable on derivative contracts.....	0	4,757,303
2310. Freddie Mac collateral liability.....	0	3,915,176
2311. Rental income paid in advance.....	0	1,407,341
2397. Summary of remaining write-ins for Line 23.....	(75,136,488)	(82,547,038)

## 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.....	(16,114,316)	(24,680)	(25,262)
1497. Summary of remaining write-ins for Line 14.....	(16,114,316)	(24,680)	(25,262)



**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements

**NONE**

EO1

**SCHEDULE A - PART 3**

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

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

**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**

**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

**Mortgages Closed by Repayment**

207151-0.....	Multiple Counties.....	MS.....		..09/30/1999.....	.....10,138,342	.....0	.....0	.....7,601,364	.....7,601,364	.....0	.....0	.....0
207216-0.....	Multiple Counties.....	MS.....		..02/16/2000.....	.....10,983,205	.....0	.....0	.....8,234,810	.....8,234,810	.....0	.....0	.....0
207150-0.....	Multiple Counties.....	MS.....		..09/30/1999.....	.....16,224,138	.....0	.....0	.....14,108,500	.....14,108,500	.....0	.....0	.....0
207215-0.....	Multiple Counties.....	MS.....		..02/16/2000.....	.....12,736,488	.....0	.....0	.....11,063,500	.....11,063,500	.....0	.....0	.....0
207238-0.....	Multiple Counties.....	MS.....		..02/16/2000.....	.....224,727	.....0	.....0	.....203,001	.....203,001	.....0	.....0	.....0
0199999. Total - Mortgages Closed by Repayment.....					.....50,306,900	.....0	.....0	.....41,211,175	.....41,211,175	.....0	.....0	.....0
9999999. Totals.....					.....50,306,900	.....0	.....0	.....41,211,175	.....41,211,175	.....0	.....0	.....0

E02

**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>															
	Cortec Group Fund IV, L.P.....	New York.....	NY..	Direct.....		04/20/2006		1,875,877	0	1,875,877	1,875,877	0	0	13,295,925	1.0
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX..	Direct.....		04/12/2006		2,237,805	0	2,237,805	2,237,805	0	0	17,762,195	1.0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														
3199999.	Subtotal - Unaffiliated.....														
3399999.	Totals.....														

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income	
		3 City	4 State												
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>															
	Avenue Special Situations Fund II, L.P.....	New York.....	NY..	Distribution.....	12/13/2000	8,236	0	0	8,236	8,236	0	0	0	0	
	Cerberus Institutional Partners, L.P.....	New York.....	NY..	Distribution.....	10/05/2001	1,015,329	0	0	1,015,329	1,015,329	0	0	0	0	
	OCM Principal Opportunities Fund II, L.P.....	Los Angeles.....	CA..	Distribution.....	04/24/2001	243,543	0	0	243,543	243,543	0	0	0	0	
	R-H Capital Partners, L.P.....	Atlanta.....	GA..	Distribution.....	10/16/1995	348,223	0	0	348,223	348,223	0	0	0	0	
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....														
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>															
	American Industrial Partners Capital Fund II, L.P.....	San Francisco.....	CA..	Distribution.....	01/15/1996	2,619,582	0	0	2,619,582	2,619,582	0	0	0	0	
	American Securities Partners II, L.P.....	New York.....	NY..	Distribution.....	07/06/1998	61,042	0	0	61,042	61,042	0	0	0	0	
	American Securities Partners III, L.P.....	New York.....	NY..	Distribution.....	08/22/2001	17,442	0	0	17,442	17,442	0	0	0	0	
	Baring Asia Private Equity Fund, L.P.....	Guernsey.....	GB	Distribution.....	11/02/1999	607,137	0	0	607,137	607,137	0	0	0	0	
	Blackstone Capital Partners II Merchant Banking	New York.....	NY..	Distribution.....	11/22/1993	359,415	0	0	359,415	359,415	0	0	0	0	
	Blackstone Communication Partners I, L.P.....	New York.....	NY..	Distribution.....	08/29/2000	120,801	0	0	120,801	120,801	0	0	0	0	
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA..	Distribution.....	07/18/2001	241,643	0	0	241,643	241,643	0	0	0	0	
	Columbia Capital Equity Partners III (QP), L.P....	Alexandria.....	VA..	Distribution.....	07/05/2000	593,536	0	0	593,536	593,536	0	0	0	0	
	Energy Spectrum Partners III LP.....	New York.....	NY..	Distribution.....	04/28/2000	125,214	0	0	125,214	125,214	0	0	0	0	
	Essex Woodlands Health Ventures Fund V, L.P..	The Woodlands... TX..		Distribution.....	04/20/2001	91,234	0	0	91,234	91,234	0	0	0	0	
	JW Childs Equity Partners II, L.P.....	Boston.....	MA..	Distribution.....	06/26/1998	884,191	0	0	884,191	884,191	0	0	0	0	
	Kelso Investment Associates V, L.P.....	New York.....	NY..	Distribution.....	01/26/1994	9,239	0	0	9,239	9,239	0	0	0	0	
	KKR 1996 Fund (Overseas), Limited Partnership	New York.....	NY..	Distribution.....	06/16/1998	187,938	0	0	187,938	187,938	0	0	0	0	
	KRG Capital Fund II, L.P.....	Denver.....	CO..	Distribution.....	11/13/2001	57,571	0	0	57,571	57,571	0	0	0	0	
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA..	Distribution.....	01/03/2001	21,839	0	0	21,839	21,839	0	0	0	0	
	Mercantile Capital Partners Fund, L.P.....	New York.....	NY..	Distribution.....	11/20/2000	906,372	0	0	906,372	906,372	0	0	0	0	
	Millennium 3 Opportunity Fund, L.L.C.....	Roseland.....	NJ..	Distribution.....	07/10/2000	288,918	0	0	288,918	288,918	0	0	0	0	
	Morgan, Holland Fund II, L.P.....	Cambridge.....	MA..	Distribution.....	01/31/1989	554	0	0	554	554	0	0	0	0	
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT..	Distribution.....	05/10/2000	400	0	0	400	400	0	0	0	0	
	Oak Investment Partners X, Limited Partnership.	Westport.....	CT..	Distribution.....	01/18/2001	82,729	0	0	82,729	82,729	0	0	0	0	
	OCM/GFI Power Opportunities Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	05/02/2000	1,334,347	0	0	1,334,347	1,334,347	0	0	0	0	
	Pacven Walden Ventures V, L.P., a Cayman Islar	San Francisco.....	CA..	Distribution.....	06/27/2000	38,844	0	0	38,844	38,844	0	0	0	0	
	Providence Equity Partners IV L.P.....	Providence.....	RI..	Distribution.....	11/27/2000	126,664	0	0	126,664	126,664	0	0	0	0	
	Providence Growth Investors L.P.....	Providence.....	RI..	Distribution.....	01/24/2000	30,608	0	0	30,608	30,608	0	0	0	0	
	Quad-C Partners V, L.P.....	Charlottesville.....	VA..	Distribution.....	04/28/1998	51,259	0	0	51,259	51,259	0	0	0	0	
	Sentinel Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	06/24/1998	171,929	0	0	171,929	171,929	0	0	0	0	

E03

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income	
		3 City	4 State												
	Sentinel Capital Partners, L.P.....	New York.....	NY..	Distribution.....	12/21/1995	295,821	0	0	295,821	295,821	0	0	0	0	
	SKM Equity Fund III, L.P.....	Stamford.....	CT..	Distribution.....	02/01/2000	191,426	0	0	191,426	191,426	0	0	0	0	
	Summit Ventures VI-A, L.P.....	Boston.....	MA..	Distribution.....	03/23/2001	225,086	0	0	225,086	225,086	0	0	0	0	
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY..	Distribution.....	02/28/2001	212,955	0	0	212,955	212,955	0	0	0	0	
	US Venture Partners VII, L.P.....	Menlo Park.....	CA..	Distribution.....	02/07/2000	8,372	0	0	8,372	8,372	0	0	0	0	
	Venturion Financial Services Fund, L.P.....	New York.....	NY..	Distribution.....	06/16/2000	868,270	0	0	868,270	868,270	0	0	0	0	
	Vestar Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	12/15/1999	53,278	0	0	53,278	53,278	0	0	0	0	
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY..	Distribution.....	06/26/1998	88,636	0	0	88,636	88,636	0	0	0	0	
	Wellspring Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	02/10/1998	48,273	0	0	48,273	48,273	0	0	0	0	
	Weston Presidio Capital IV, L.P.....	Boston.....	MA..	Distribution.....	06/21/2000	181,890	0	0	181,890	181,890	0	0	0	0	
	Wicks Communications & Media Partners, L.P.....	New York.....	NY..	Distribution.....	12/16/1999	81,528	0	0	81,528	81,528	0	0	0	0	
	Permira France I LP.....	London.....	GB..	Distribution.....	01/04/1999	556,276	2,374,623	(556,276)	2,374,623	2,374,623	0	0	0	0	
	Abry Partners IV, L.P.....	Boston.....	MA..	Distribution (Adj. prior quarter).....	01/02/2001	0	0	0	0	36,666	36,666	0	36,666	0	
	Gilde Buyout Fund II.....	Utrecht.....	Neth	Distribution (Adj. prior quarter).....	08/14/2001	0	0	0	0	248,651	248,651	0	248,651	0	
	GMT Communications Partners II.....	London.....	Unite	Distribution (Adj. prior quarter).....	02/28/2000	0	0	0	0	16,429	16,429	0	16,429	0	
	EQT Northern Europe US no. 1 L.P.....	Guernsey, Channe	GB	Distribution (Adj. prior quarter).....	07/06/2001	0	0	0	0	201,133	201,133	0	201,133	0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						11,842,258	2,374,623	(556,276)	13,660,605	14,163,484	502,879	0	502,879	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>															
	Blackstone Real Estate Partners V LP.....	New York.....	NY..	Direct.....	04/24/2006	928,349	0	0	928,349	928,349	0	0	0	0	
	Blackstone Real Estate Partnership III, LP.....	New York.....	NY..	Direct.....	09/30/1999	71,056	0	0	71,056	71,056	0	0	0	0	
	Boston Devonshire Investors LLC.....	Boston.....	MA..	Direct.....	05/31/2001	1	0	0	1	1	0	0	0	0	
	Crescent Center Associates, LP.....	Tucker.....	GA..	Direct.....	05/15/2001	1	0	0	1	1	0	0	0	0	
	Minneapolis Industrial Portfolio.....	Minneapolis.....	MN..	Direct.....	12/21/1999	1	0	0	1	1	0	0	0	0	
	University St Prop IX LP (formerly 100 Pine St)...	San Francisco.....	CA..	Direct.....	11/21/2000	1	0	0	1	1	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						999,409	0	0	999,409	999,409	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>															
	European Greio TINDC RE Investments.....	London.....	GB..	Direct.....	02/02/2000	1,667,451	0	0	1,667,451	1,496,940	(170,511)	0	(170,511)	0	
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						1,667,451	0	0	1,667,451	1,496,940	(170,511)	0	(170,511)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>															
	Alta Communications VIII, L.P.....	Boston.....	MA..	Distribution.....	03/02/2000	119,699	0	0	119,699	119,699	0	0	0	0	
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	136,735	0	0	136,735	136,735	0	0	0	0	
	Cortec Group Fund IV, L.P.....	New York.....	NY..	Distribution.....	04/20/2006	171,802	0	0	171,802	171,802	0	0	0	0	
	Enervest Energy Institutional Fund IX, L.P.....	Houston.....	TX..	Distribution.....	10/15/2002	157,445	0	0	157,445	157,445	0	0	0	0	
	VS&A Communications Partners II, L.P.....	New York.....	NY..	Distribution.....	11/25/1994	49,154	0	0	49,154	49,154	0	0	0	0	
	GSC European Mezzanine Offshore Parallel Inve	Florham Park.....	NJ..	Distribution (Adj. prior quarter).....	03/30/2001	0	0	0	0	198,426	198,426	0	198,426	0	
	GSC European Mezzanine Parallel Investors, L.P	Florham Park.....	NJ..	Distribution (Adj. prior quarter).....	03/30/2001	0	0	0	0	(53,995)	(53,995)	0	(53,995)	0	
	New Partners Cayman I L.P.....	New York.....	US	Distribution (Adj. prior quarter).....	02/15/2000	0	0	0	0	4	4	0	4	0	
	New Partners Cayman II L.P.....	New York.....	US	Distribution (Adj. prior quarter).....	02/15/2000	0	0	0	0	(915)	(915)	0	(915)	0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						634,835	0	0	634,835	778,355	143,520	0	143,520	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>															
	Travelers Indemnity UK Investments LLC.....	Hartford.....	CT..	Distribution.....	03/30/2001	11,272,041	0	0	11,272,041	11,272,041	0	0	0	0	
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						11,272,041	0	0	11,272,041	11,272,041	0	0	0	0
3199999	Subtotal - Unaffiliated.....						15,091,833	2,374,623	(556,276)	16,910,181	17,556,580	646,399	0	646,399	0
3299999	Subtotal - Affiliated.....						12,939,492	0	0	12,939,492	12,768,981	(170,511)	0	(170,511)	0
3399999	Totals.....						28,031,325	2,374,623	(556,276)	29,849,673	30,325,561	475,888	0	475,888	0

E03.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36202E HF 9	GNMA II PASS T #00003830 5.500 2036 03.....		06/28/2006.....	PRIOR QUARTER ADJUSTMENT.....		(92,846)	(96,825)	0	1.....
0399999.	Total - Bonds - U.S. Government.....					(92,846)	(96,825)	0	XXX.....
<b>Bonds - All Other Government</b>									
91086Q AU 2	UNITED MEXICAN STATES 5.625 2017 01.....	F.....	08/17/2006.....	SANTANDER INVESTMENTS.....		981,000	1,000,000	5,781	2FE.....
1099999.	Total - Bonds - All Other Government.....					981,000	1,000,000	5,781	XXX.....
<b>Bonds - States, Territories and Possessions</b>									
373383 3J 5	GEORGIA GENERAL OBLIGATI 4.750 2024 10.....		09/19/2006.....	CITIGROUP GLOBAL MARKETS.....		20,888,200	20,000,000	0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					20,888,200	20,000,000	0	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
161045 GB 9	CHARLOTTE WATER & SEWER 5.000 2021 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,761,715	1,680,000	0	1FE.....
161045 GC 7	CHARLOTTE WATER & SEWER 5.000 2022 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,135,105	1,085,000	0	1FE.....
161045 GD 5	CHARLOTTE WATER & SEWER 5.000 2023 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,215,934	1,165,000	0	1FE.....
161045 GE 3	CHARLOTTE WATER & SEWER 4.750 2024 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,760,549	1,740,000	0	1FE.....
161045 GG 8	CHARLOTTE WATER & SEWER 5.000 2026 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		3,964,153	3,810,000	0	1FE.....
161045 GH 6	CHARLOTTE WATER & SEWER 5.000 2027 07.....		07/17/2006.....	BANC OF AMERICA SECURITIES LLC.....		4,153,402	3,995,000	0	1FE.....
64605L T2 4	NEW JERSEY EDL FACS PRIN 4.500 2023 07.....		08/03/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		10,039,200	10,000,000	0	1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					24,030,058	23,475,000	0	XXX.....
<b>Bonds - Public Utilities</b>									
26816L AS 1	DYNEGY HOLDINGS INC (144 8.375 2016 05.....		09/18/2006.....	VARIOUS.....		698,625	700,000	23,729	4FE.....
26816L AT 9	DYNEGY HOLDINGS INC (144 8.375 2016 05.....		09/28/2006.....	CITIGROUP GLOBAL MARKETS.....		51,063	50,000	0	4FE.....
28336L AE 9	EL PASO CORP 7.875 2012 06.....		07/19/2006.....	DEUTSCHE BANC ALEX BROWN.....		224,400	220,000	1,877	4FE.....
45661T AB 7	INERGY LP/INERGY FIN COR 6.875 2014 12.....		08/28/2006.....	CREDIT SUISSE FIRST BOSTON.....		238,750	250,000	3,628	4FE.....
52729N BK 5	LEVEL 3 COMMUNICATIONS 3.500 2012 06.....		09/08/2006.....	VARIOUS.....		761,948	790,000	4,911	1.....
52729N BK 5	LEVEL 3 COMMUNICATIONS 3.500 2012 06.....		08/31/2006.....	VARIOUS.....		1,495,137	1,560,000	9,343	5FE.....
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.....
74913G AP 0	QWEST CORP (144A) 7.500 2014 10.....		08/03/2006.....	DEUTSCHE BANC ALEX BROWN.....		1,370,000	1,370,000	0	3FE.....
887319 AC 5	TIME WARNER TELECOM 2.375 2026 04.....		08/04/2006.....	VARIOUS.....		870,347	750,000	6,408	5FE.....
000000 00 0	WINDSTREAM 7.260 2013 07.....		07/05/2006.....	J P MORGAN CHASE SECURITIES INC.....		5,000,000	5,000,000	0	2FE.....
97381W AB 0	WINDSTREAM CORP (144A) 8.625 2016 08.....		08/16/2006.....	CITIGROUP GLOBAL MARKETS.....		158,625	150,000	1,222	3FE.....
65562V AA 2	NORDIC TELEPHONE CO HLDG 8.875 2016 05.....	F.....	07/28/2006.....	J P MORGAN CHASE SECURITIES INC.....		259,375	250,000	5,485	4FE.....
3899999.	Total - Bonds - Public Utilities.....					15,126,220	15,090,000	56,603	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
018804 AK 0	ALLIANT TECHSYSTEMS INC 3.000 2024 08.....		09/05/2006.....	CREDIT SUISSE FIRST BOSTON.....		2,380,680	2,000,000	3,833	4FE.....
018804 AM 6	ALLIANT TECHSYSTEMS INC 2.750 2011 09.....		09/29/2006.....	VARIOUS.....		715,216	695,000	123	4FE.....
01958X BP 1	ALLIED WASTE NA (144A) 7.125 2016 05.....		08/23/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		487,500	500,000	9,995	4FE.....
00163X AM 2	AMB PROPERTY LP 5.900 2013 08.....		08/10/2006.....	J P MORGAN CHASE SECURITIES INC.....		999,040	1,000,000	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.....
031162 AM 2	AMGEN INC (144A) 125 2011 02.....		09/22/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		1,344,047	1,325,000	258	1FE.....
001765 BB 1	AMR CORP 4.500 2024 02.....		09/05/2006.....	VARIOUS.....		1,278,381	1,085,000	2,813	5FE.....
045054 AA 1	ASHTAD CAPITAL INC (144 9.000 2016 08.....		08/01/2006.....	VARIOUS.....		502,813	500,000	0	1.....
045054 AA 1	ASHTAD CAPITAL INC (144 9.000 2016 08.....		08/01/2006.....	CITIGROUP GLOBAL MARKETS.....		750,000	750,000	0	4FE.....
05508R AC 0	B&G FOODS HOLDING CORP 8.000 2011 10.....		09/05/2006.....	VARIOUS.....		531,581	520,000	17,169	4FE.....
060505 CL 6	BANK OF AMERICA CORP 5.750 2016 08.....		09/27/2006.....	CITIGROUP GLOBAL MARKETS.....		1,023,280	1,000,000	0	1FE.....
071813 AW 9	BAXTER INTERNATIONAL 5.900 2016 09.....		08/03/2006.....	GOLDMAN SACHS & CO.....		996,720	1,000,000	0	1FE.....
085791 AB 7	BERRY PLASTICS (144A) 8.875 2014 09.....		09/15/2006.....	DEUTSCHE BANC ALEX BROWN.....		1,000,000	1,000,000	0	5FE.....
091797 AM 2	BLACK & DECKER 4.750 2014 11.....		09/19/2006.....	J P MORGAN CHASE SECURITIES INC.....		1,845,680	2,000,000	37,208	2FE.....
127687 AB 7	CAESARS ENTERTAINMENT 5.506 2024 04.....		09/05/2006.....	VARIOUS.....		946,135	780,000	1,787	1.....
153527 AF 3	CENTRAL GARDEN & PET CO 9.125 2013 02.....		08/22/2006.....	BANC OF AMERICA SECURITIES LLC.....		208,000	200,000	1,217	4FE.....
165167 BE 6	CHESAPEAKE ENERGY 6.875 2016 01.....		09/12/2006.....	S G COWEN.....		48,994	50,000	573	3FE.....
165167 BG 1	CHESAPEAKE ENERGY 7.500 2014 06.....		08/03/2006.....	DEUTSCHE BANC ALEX BROWN.....		90,900	90,000	994	3FE.....

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)
165167 BJ 5	CHESAPEAKE ENERGY 7.000 2014 08		07/26/2006	MORGAN STANLEY DEAN WITTER		156,400	160,000	5,164	3FE
165167 BN 6	CHESAPEAKE ENERGY 6.625 2016 01		08/02/2006	VARIOUS		501,256	530,000	.970	3FE
171276 AD 0	CHUKCHANSI ECO DEV AUTH 8.000 2013 11		09/13/2006	VARIOUS		1,521,719	1,500,000	35,844	4FE
125581 BF 4	CIT GROUP INC 5.800 2011 07		07/24/2006	LEHMAN BROTHERS		1,998,620	2,000,000	.0	1FE
20030N AP 6	COMCAST CORP 6.500 2017 01		07/11/2006	MORGAN STANLEY DEAN WITTER		997,590	1,000,000	.0	2FE
12626P AG 8	CRH AMERICA INC 6.000 2016 09		09/07/2006	J P MORGAN CHASE SECURITIES INC		993,790	1,000,000	.0	2FE
233835 BA 4	DAIMLERCHRYSLER N.A. 5.875 2011 03		07/19/2006	FTN FINANCIAL		985,980	1,000,000	21,215	2
23918K AH 1	DAVITA INC 7.250 2015 03		07/31/2006	DEUTSCHE BANC ALEX BROWN		383,000	400,000	11,117	4FE
245217 AM 6	DEL MONTE CORP 8.625 2012 12		09/05/2006	S G COWEN		262,781	250,000	4,971	4FE
25179S AC 4	DEVON FINANCING CORP ULC 6.875 2011 09		08/08/2006	DEUTSCHE BANC ALEX BROWN		2,110,360	2,000,000	50,035	2FE
261608 AB 9	DRESSER-RAND GROUP 7.375 2014 11		07/31/2006	MORGAN STANLEY DEAN WITTER		193,000	200,000	3,769	4FE
23330X AK 6	DRS TECHNOLOGIES INC (14 2.000 2026 02		09/11/2006	BEAR STEARNS & CO		603,225	630,000	1,505	4FE
278762 AG 4	ECHOSTAR COMMUNICATIONS 5.750 2008 05		09/11/2006	VARIOUS		1,953,100	1,945,000	36,170	4FE
27876G AY 4	ECHOSTAR DBS CORP 6.625 2014 10		07/13/2006	VARIOUS		376,000	400,000	7,876	3FE
28140J AA 8	EDUCATION MANAGEMENT (14 8.750 2014 06		07/12/2006	CREDIT SUISSE FIRST BOSTON		65,244	65,000	.727	5FE
283701 AA 8	EL PASO PERFORMANCE (144 7.750 2011 07		07/12/2006	DEUTSCHE BANC ALEX BROWN		340,000	340,000	.0	1
28660G AC 0	ELIZABETH ARDEN 7.750 2014 01		08/02/2006	VARIOUS		985,600	1,000,000	36,821	4FE
268766 CF 7	EOP OPERATING LP (144A) 4.000 2026 07		07/19/2006	MERRILL LYNCH CAPITAL MARKETS		1,916,395	1,870,000	5,610	2FE
269279 AB 1	EXCO RESOURCES 7.250 2011 01		09/18/2006	CREDIT SUISSE FIRST BOSTON		1,225,000	1,250,000	16,615	4FE
31677A AA 2	FIFTH THIRD BANK 4.750 2015 02		09/27/2006	BEAR STEARNS & CO		959,440	1,000,000	.0	1FE
339099 AD 5	FLEETWOOD ENTERPRISES 5.000 2023 12		09/12/2006	MILLER TABAK ROBERTS		63,252	65,000	.813	4FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		09/01/2006	DIRECT WITH COMPANY		490,582	490,582	.0	1
350472 AC 0	FOUNDATION COAL CO 7.250 2014 08		09/19/2006	LEHMAN BROTHERS		200,388	205,000	2,106	4FE
302941 AE 9	FTI CONSULTING (144A) 7.750 2016 10		09/27/2006	DEUTSCHE BANC ALEX BROWN		1,003,913	1,000,000	.0	4FE
000000 00 0	GEORGIA GULF CORP 7.400 2013 10		08/30/2006	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	.0	2Z
36186C AA 1	GMAC LLC 6.125 2008 01		08/03/2006	CREDIT SUISSE FIRST BOSTON		612,250	620,000	1,688	3FE
38141G ER 1	GOLDMAN SACHS GROUP 5.750 2016 10		09/14/2006	GOLDMAN SACHS & CO		1,993,160	2,000,000	.0	1FE
382550 AH 4	GOODYEAR TIRE 7.857 2011 08		07/26/2006	BEAR STEARNS & CO		233,125	250,000	9,057	4FE
402629 AE 9	GULFMARK OFFSHORE 7.750 2014 07		08/15/2006	VARIOUS		249,544	250,000	1,711	4FE
404030 AA 6	H&E EQUIPMENT (144A) 8.375 2016 07		09/18/2006	VARIOUS		3,601,375	3,550,000	17,367	4FE
000000 00 0	HANESBRANDS INC 7.625 2013 09		08/23/2006	MERRILL LYNCH CAPITAL MARKETS		2,000,000	2,000,000	.0	3FE
428040 BX 6	HERTZ CORP (144A) 8.875 2014 01		09/18/2006	MERRILL LYNCH CAPITAL MARKETS		261,250	250,000	4,931	4FE
428303 AB 7	HEXION US FIN/NOVA SCOTI 9.000 2014 07		09/18/2006	VARIOUS		1,268,000	1,250,000	13,475	4FE
441560 AE 9	HOUGHTON MIFFLIN CO 7.200 2011 03		09/19/2006	DEUTSCHE BANC ALEX BROWN		1,015,000	1,000,000	1,400	4FE
460690 AT 7	INTERPUBLIC GROUP 4.500 2023 03		09/27/2006	VARIOUS		1,011,655	955,000	.0	4FE
462846 AB 2	IRON MOUNTAIN INC 7.750 2015 01		09/18/2006	VARIOUS		351,250	350,000	4,628	4FE
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01		08/02/2006	VARIOUS		97,125	105,000	696	4FE
45031U AY 7	ISTAR FINANCIAL INC 5.950 2013 10		09/13/2006	DEUTSCHE BANC ALEX BROWN		997,550	1,000,000	.0	2FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500 2033 07		07/19/2006	VARIOUS		76,919	85,000	1,130	5FE
477143 AC 5	JETBLUE AIRWAYS CORP 3.750 2035 03		07/24/2006	GOLDMAN SACHS & CO		677,875	700,000	9,488	5FE
478366 AQ 0	JOHNSON CONTROLS 5.250 2011 01		08/17/2006	BANC OF AMERICA SECURITIES LLC		985,510	1,000,000	5,396	1FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		08/15/2006	BNY CAPITAL MARKETS INC		247,781	250,000	7,148	4FE
46625H AJ 9	JP MORGAN CHASE 6.750 2011 02		07/19/2006	J P MORGAN CHASE SECURITIES INC		1,041,180	1,000,000	32,438	1FE
488044 AF 5	KELLWOOD CO 3.500 2034 06		08/04/2006	MILLER TABAK ROBERTS		69,781	80,000	.420	3FE
49327X AA 8	KEY BANK NA 4.950 2015 09		08/22/2006	GOLDMAN SACHS & CO		949,040	1,000,000	22,000	1FE
501242 AL 5	KULICKE & SOFFA 500 2008 11		09/13/2006	CIBC WORLD MARKETS		39,816	45,000	.68	4FE
50540R AF 9	LABORATORY CORP 5.625 2015 12		07/20/2006	WACHOVIA SECURITIES INC		1,928,840	2,000,000	12,500	2FE
513075 AN 1	LAMAR MEDIA CORP (144A) 6.625 2015 08		08/14/2006	J P MORGAN CHASE SECURITIES INC		324,832	350,000	.0	4FE
52736R AV 4	LEVI STRAUSS & CO 8.875 2016 04		07/13/2006	VARIOUS		95,375	100,000	2,983	4FE
502161 AJ 1	LSI LOGIC CORP 4.000 2010 05		09/22/2006	MERRILL LYNCH CAPITAL MARKETS		725,711	725,000	10,633	4FE
552078 AW 7	LYONDELL CHEMICAL CO 8.000 2014 09		09/15/2006	J P MORGAN CHASE SECURITIES INC		202,000	202,000	.0	1
552078 AW 7	LYONDELL CHEMICAL CO 8.000 2014 09		09/19/2006	VARIOUS		1,503,750	1,500,000	.444	4FE

E04.1

**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)
552078 AX 5	LYONDELL CHEMICAL CO 8.250 2016 09		09/19/2006	VARIOUS		2,546,375	2,540,000	92	4FE
000000 00 0	LYONDELL CHEMICAL COMPAN 7.100 2013 08		09/28/2006	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3FE
565849 AA 4	MARATHON OIL 6.125 2012 03		08/02/2006	J P MORGAN CHASE SECURITIES INC		2,040,260	2,000,000	48,319	2FE
56845T AD 9	MARINER ENERGY (144A) 7.500 2013 04		09/18/2006	LEHMAN BROTHERS		985,000	1,000,000	30,625	5FE
577729 AC 0	MAXTOR CORP 6.800 2010 04		09/15/2006	MERRILL LYNCH CAPITAL MARKETS		1,095,000	1,000,000	26,444	3FE
58446V AC 5	MEDIACOM BROADBAND (144A 8.500 2015 10		09/28/2006	BANC OF AMERICA SECURITIES LLC		645,125	650,000	0	4FE
58445M AJ 1	MEDIACOM LLC/CAP CORP 9.500 2013 01		07/20/2006	LEHMAN BROTHERS		253,438	250,000	660	4FE
584699 AF 9	MEDIMMUNE INC (144A) 1.375 2011 07		09/25/2006	VARIOUS		2,830,300	2,645,000	7,293	2FE
585055 AJ 5	MEDTRONIC INC (144A) 1.500 2011 04		08/02/2006	DEUTSCHE BANC ALEX BROWN		773,120	755,000	3,429	1
58984Y AJ 2	MERISTAR HOSPITALITY CRP 9.500 2010 04		07/11/2006	BNY CAPITAL MARKETS INC		149,350	145,000	3,941	5FE
552953 AR 2	MGM MIRAGE 6.625 2015 07		08/16/2006	DEUTSCHE BANC ALEX BROWN		754,000	800,000	5,300	3FE
60741H AA 8	MOBILE SERVICES GRP (144 9.750 2014 08		07/20/2006	LEHMAN BROTHERS		302,844	300,000	0	1
60741H AA 8	MOBILE SERVICES GRP (144 9.750 2014 08		07/20/2006	LEHMAN BROTHERS		200,000	200,000	0	4FE
629519 AB 5	NABI BIOPHARMACEUTICALS 2.875 2025 04		09/22/2006	VARIOUS		86,719	100,000	1,216	4FE
629855 AE 7	NALCO COMPANY 7.750 2011 11		07/26/2006	MORGAN STANLEY DEAN WITTER		502,500	500,000	8,181	4FE
631158 AD 4	NASH FINCH CO 1.631 2035 03		08/30/2006	MILLER TABAK ROBERTS		44,275	115,000	886	4FE
651715 AD 6	NEWPAGE CORP 10.000 2012 05		08/29/2006	VARIOUS		1,044,750	1,000,000	32,500	5FE
62941F AH 1	NTL CABLE PLC 9.125 2016 08		08/15/2006	VARIOUS		1,511,938	1,500,000	1,584	4FE
691497 AC 5	OXFORD INDUSTRY 8.875 2011 06		08/15/2006	BNY CAPITAL MARKETS INC		151,669	150,000	2,773	4FE
706451 AH 4	PEMEX MASTER TRUST 7.375 2014 12		09/13/2006	CREDIT SUISSE FIRST BOSTON		1,085,000	1,000,000	19,052	2FE
716495 AA 4	PETROHAWK ENERGY CORP (1 9.125 2013 07		09/05/2006	VARIOUS		1,222,688	1,200,000	13,637	4FE
718592 AG 3	PHILLIPS VAN-HEUSEN 8.125 2013 05		08/21/2006	CREDIT SUISSE FIRST BOSTON		1,027,500	1,000,000	25,447	4FE
720279 AH 1	PIER 1 IMPORTS 6.375 2036 02		09/12/2006	VARIOUS		113,517	120,000	523	5FE
693522 AC 8	PQ CORP 7.500 2013 02		09/19/2006	CREDIT SUISSE FIRST BOSTON		1,571,625	1,650,000	12,719	4FE
741503 AE 6	PRICELINE.COM INC 2.250 2025 01		08/22/2006	S G COWEN		55,313	50,000	125	1
741503 AE 6	PRICELINE.COM INC 2.250 2025 01		08/22/2006	VARIOUS		1,003,060	940,000	1,668	4FE
74439H AD 0	PSYCHIATRIC SOLUTIONS 7.750 2015 07		08/18/2006	DEUTSCHE BANC ALEX BROWN		1,208,750	1,250,000	8,719	4FE
747906 AE 5	QUANTUM CORP 4.375 2010 08		08/31/2006	MONTAUK FINANCIAL GROUP		69,753	80,000	335	5FE
74837N AC 7	QUIKSILVER INC 6.875 2015 04		09/18/2006	J P MORGAN CHASE SECURITIES INC		94,500	100,000	2,979	4FE
75524D AA 8	RBS GLOBAL/REXNORD (144A 9.500 2014 08		07/14/2006	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	0	5FE
756109 AJ 3	REALTY INCOME CORP 5.950 2016 09		09/06/2006	CITIGROUP GLOBAL MARKETS		997,400	1,000,000	0	2FE
756577 AB 8	RED HAT INC .500 2024 01		09/29/2006	MERRILL LYNCH CAPITAL MARKETS		1,245,084	1,195,000	0	4FE
817082 AC 4	SENECA GAMING 7.250 2012 05		07/27/2006	BANC OF AMERICA SECURITIES LLC		343,000	350,000	6,344	3FE
817565 BG 8	SERVICE CORP INTERNATION 7.375 2014 10		09/27/2006	J P MORGAN CHASE SECURITIES INC		1,811,600	1,810,000	0	4FE
817565 BK 9	SERVICE CORP INTERNATION 7.625 2018 10		09/29/2006	VARIOUS		666,119	665,000	0	4FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		09/05/2006	VARIOUS		86,875	100,000	661	4FE
829226 AV 1	SINCLAIR BROADCAST GROUP 6.000 2012 09		09/28/2006	VARIOUS		66,713	75,000	55	4FE
853666 AB 1	STANDARD MTR PRODS 6.750 2009 07		09/20/2006	VARIOUS		75,500	80,000	875	5FE
857689 AT 0	STATION CASINOS 6.875 2016 03		09/28/2006	VARIOUS		328,975	350,000	1,337	4FE
857689 BA 0	STATION CASINOS 7.750 2016 08		09/13/2006	VARIOUS		2,147,144	2,115,000	5,634	3FE
87612E AN 6	TARGET CORP 5.875 2016 07		07/12/2006	GOLDMAN SACHS & CO		2,001,020	2,000,000	979	1FE
88164R AA 5	TEVA PHARMACEUT FIN BV .500 2024 02		09/26/2006	VARIOUS		896,187	860,000	1,041	2FE
000000 00 0	TRANSDIGM 7.388 2013 06		07/11/2006	BANC OF AMERICA SECURITIES LLC		1,004,028	1,000,000	0	4FE
893647 AB 0	TRANSDIGM INC (144A) 7.750 2014 07		08/16/2006	J P MORGAN CHASE SECURITIES INC		997,500	1,000,000	12,486	4FE
90261X BY 7	UBS AG STAMFORD 5.875 2016 07		07/20/2006	UBS AG		2,995,140	3,000,000	0	1FE
909440 AH 2	UNITED AUTO GROUP INC 3.500 2026 04		07/24/2006	MERRILL LYNCH CAPITAL MARKETS		332,083	315,000	5,421	4FE
911365 AN 4	UNITED RENTALS 6.500 2012 02		07/31/2006	MORGAN STANLEY DEAN WITTER		473,750	500,000	15,167	4FE
92531X AA 0	VERSO PAPER HOLDINGS (14 9.125 2014 08		08/01/2006	VARIOUS		752,981	750,000	190	4FE
92531X AG 7	VERSO PAPER HOLDINGS (14 9.235 2014 08		07/27/2006	VARIOUS		753,650	750,000	0	4FE
949746 FA 4	WELLS FARGO 5.238 2033 05		08/04/2006	VARIOUS		2,257,514	2,210,000	2,519	1FE
959802 AA 7	WESTERN UNION CO (144A) 5.930 2016 10		09/20/2006	J P MORGAN CHASE SECURITIES INC		1,999,240	2,000,000	0	1FE
983024 AD 2	WYETH 5.109 2024 01		09/13/2006	VARIOUS		903,380	845,000	6,419	1FE
983130 AD 7	WYNN LAS VEGAS 6.625 2014 12		07/13/2006	LEHMAN BROTHERS		33,075	35,000	303	4FE

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)
983759 AC 5	XM SATELLITE RADIO HLDGS 1.750 2009 12		09/20/2006	BEAR STEARNS & CO		80,875	100,000	554	5FE
013716 AT 2	ALCAN INC 5.200 2014 01	F	08/16/2006	CITIGROUP GLOBAL MARKETS		1,918,640	2,000,000	10,400	2FE
15101Q AC 2	CELESTICA INC 7.625 2013 07	F	09/18/2006	VARIOUS		790,313	800,000	10,844	4FE
303901 AL 6	FAIRFAX FINANCIAL 5.000 2023 07	F	09/27/2006	VARIOUS		214,025	230,000	1,901	3FE
49455W AD 8	KINDER MORGAN FINANCE 5.700 2016 01	F	08/15/2006	MERRILL LYNCH CAPITAL MARKETS		123,392	140,000	953	2FE
65653R AG 8	NORSKE SKOG CANADA 7.375 2014 03	F	08/07/2006	SCOTIA CAPITAL		453,750	500,000	16,286	4FE
656568 AB 8	NORTEL NETWORKS CORP 4.250 2008 09	F	08/15/2006	VARIOUS		65,888	70,000	1,332	4FE
716442 AG 3	PETRO CANADA 4.000 2013 07	F	08/01/2006	UBS AG		892,160	1,000,000	2,111	2FE
74820Q AA 3	QUEBECOR WORLD CAPITAL C 8.750 2016 03	F	08/08/2006	MERRILL LYNCH CAPITAL MARKETS		97,388	105,000	3,956	3FE
780085 LP 9	ROYAL BANK OF CANADA 5.650 2011 07	F	07/20/2006	RBC DAIN RAUSCHER INC		999,950	1,000,000	785	1FE
02342T AD 1	AMDOCS LIMITED 500 2024 03	F	09/20/2006	VARIOUS		673,395	650,000	857	2FE
143658 AV 4	CARNIVAL CORP 1.132 2033 04	F	09/05/2006	MERRILL LYNCH CAPITAL MARKETS		272,650	410,000	1,663	1FE
1912EQ AD 4	COCA-COLA HBC BV 5.500 2015 09	F	09/12/2006	CREDIT SUISSE FIRST BOSTON		1,998,440	2,000,000	54,389	1FE
33938E AL 1	FLEXTRONICS INTL 1.000 2010 08	F	09/13/2006	MERRILL LYNCH CAPITAL MARKETS		305,813	300,000	392	3FE
45661Y AA 8	INEOS GROUP HOLDINGS (14 8.500 2016 02	F	08/22/2006	LEHMAN BROTHERS		236,250	250,000	590	4FE
81013R AC 9	SCOTTISH ANNUITY 4.500 2022 12	F	09/19/2006	VARIOUS		173,104	179,000	1,749	3FE
81180R AD 4	SEAGATE TECHNOLOGY 6.375 2011 10	F	09/15/2006	MORGAN STANLEY DEAN WITTER		2,990,490	3,000,000		3FE
826200 AC 1	SIEMENS FINANCIERINGSMAT 5.750 2016 10	F	08/09/2006	DEUTSCHE BANC ALEX BROWN		2,992,380	3,000,000		1FE
826200 AD 9	SIEMENS FINANCIERINGSMAT 6.125 2026 08	F	08/09/2006	DEUTSCHE BANC ALEX BROWN		997,940	1,000,000		1FE
92924S AB 4	WESTFIELD GROUP (144A) 5.700 2016 10	F	09/21/2006	CITIGROUP GLOBAL MARKETS		1,995,460	2,000,000		1FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000 2033 03		09/01/2006	DIRECT WITH COMPANY		14,797	14,797		1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					129,808,533	129,206,378	903,539	XXX
6099997.	Total - Bonds - Part 3					190,741,165	188,674,553	965,923	XXX
6099999.	Total - Bonds					190,741,165	188,674,553	965,923	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>									
025816 AU 3	AMERICAN EXPRESS AXP VAR 09/01/66		07/27/2006	CITIGROUP GLOBAL MARKETS	1,000,000.000	997,060	0.00	0	P1A
05562E AA 6	BNP US FUNDING PERPETUAL 144A		09/29/2006	TRANSFER FROM BOND	200,000.000	238,786	0.00	0	P1UFE
44978N AA 3	ING CAP FDG TR III 8.439% PERPETUAL		09/29/2006	TRANSFER FROM BOND	2,100,000.000	2,418,465	0.00	0	P1LFE
59156R 70 2	METLIFE SER B 8/15/08 6.375%		09/14/2006	VARIOUS	44,800.000	1,321,455	0.00	0	RP2UFE
G05384 11 3	ASPEN INSURANCE HOLDINGS LTD 5.625%	F	09/20/2006	LAZARD FRERES & CO	6,300.000	325,490	0.00	0	P2U
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.					5,301,255	XXX	0	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
867914 50 9	SUNTRUST BANKS		09/05/2006	GOLDMAN SACHS INC	40,000.000	1,000,000	0.00	0	P1AF
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,000,000	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					6,301,255	XXX	0	XXX
6599999.	Total - Preferred Stocks					6,301,255	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
22765Y 10 4	CROSSTEX ENERGY INC		08/11/2006	DISTRIBUTION FROM PARTNERSHIP	5,881.000	550,991	XXX	0	L
64126X 20 1	NEUSTAR INC - CLASS A		08/08/2006	DISTRIBUTION FROM PARTNERSHIP	3,168.000	88,636	XXX	0	L
65411N 10 5	NIGHTHAWK RADIOLOGY HOLDINGS INC		08/15/2006	DISTRIBUTION FROM PARTNERSHIP	2,090.000	37,252	XXX	0	L
99C000 59 5	ORMET CIRCUITS		09/29/2006	DISTRIBUTION FROM PARTNERSHIP	18,228.000	554	XXX	0	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					677,433	XXX	0	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
99C000 57 9	TINDY FOREIGN, INC		07/20/2006	CAPITAL CONTRIBUTION	0.000	15,000,000	XXX	0	A
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					15,000,000	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					15,677,433	XXX	0	XXX
7299999.	Total - Common Stocks					15,677,433	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					21,978,688	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					212,719,853	XXX	965,923	XXX

E04.3

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



**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)
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**SCHEDULE D - PART 4**

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

1 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.							
31406G 5S 4	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		241,889	241,889	244,119	244,100	0	(2,211)	0	(2,211)	0	241,889	0	0	0	3,017	03/01/2035	1
31406L MX 3	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		209,980	209,980	211,817	211,801	0	(1,821)	0	(1,821)	0	209,980	0	0	0	2,032	02/01/2035	1
31407B VG 1	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		328,474	328,474	328,820	328,832	0	(358)	0	(358)	0	328,474	0	0	0	4,000	07/01/2035	1
31407B VG 1	FN (10/1 ARM)		08/25/2006	PAID ON PRINCIPAL		1,582,291	1,582,291	1,583,960	1,584,015	0	(1,724)	0	(1,724)	0	1,582,291	0	0	0	(16,056)	07/01/2035	1
31407B 2G 3	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		419,879	419,879	421,192	421,175	0	(1,296)	0	(1,296)	0	419,879	0	0	0	4,199	07/01/2035	1
31407E MK 6	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		636,785	636,785	631,014	631,021	0	5,764	0	5,764	0	636,785	0	0	0	4,605	07/01/2035	1
31407J XF 4	FN (10/1 ARM)		09/25/2006	PAID ON PRINCIPAL		56,881	56,881	55,966	55,967	0	914	0	914	0	56,881	0	0	0	450	08/01/2035	1
31402R NZ 8	FN (3/1 ARM)		09/25/2006	PAID ON PRINCIPAL		554,706	554,706	552,192	552,174	0	2,532	0	2,532	0	554,706	0	0	0	6,208	08/01/2035	1
31402R NZ 8	FN (3/1 ARM)		08/25/2006	PAID ON PRINCIPAL		233,329	233,329	232,272	232,264	0	1,065	0	1,065	0	233,329	0	0	0	1,448	08/01/2035	1
31406M 6S 0	FN (3/1 ARM)		08/25/2006	PAID ON PRINCIPAL		385,107	385,107	383,226	383,229	0	1,878	0	1,878	0	385,107	0	0	0	2,807	04/01/2035	1
31406M 6S 0	FN (3/1 ARM)		09/25/2006	PAID ON PRINCIPAL		602,794	602,794	599,851	599,855	0	2,939	0	2,939	0	602,794	0	0	0	6,720	04/01/2035	1
31406W LD 4	FN (3/1 ARM)		08/25/2006	PAID ON PRINCIPAL		447,561	447,561	445,533	445,543	0	2,018	0	2,018	0	447,561	0	0	0	2,963	06/01/2035	1
31406W LD 4	FN (3/1 ARM)		09/25/2006	PAID ON PRINCIPAL		216,518	216,518	215,537	215,542	0	976	0	976	0	216,518	0	0	0	2,468	06/01/2035	1
31407C D8 7	FN (3/1 ARM)		09/25/2006	PAID ON PRINCIPAL		474,156	474,156	470,859	470,873	0	3,283	0	3,283	0	474,156	0	0	0	5,217	07/25/2035	1
31407C D8 7	FN (3/1 ARM)		08/25/2006	PAID ON PRINCIPAL		372,807	372,807	370,214	370,225	0	2,581	0	2,581	0	372,807	0	0	0	1,968	07/25/2035	1
31403K 3F 8	FN (3/1 ARM)		09/25/2006	PAID ON PRINCIPAL		117,845	117,845	117,034	117,040	0	805	0	805	0	117,845	0	0	0	1,308	11/01/2033	1
31403K 3F 8	FN (5/1 ARM)		08/25/2006	PAID ON PRINCIPAL		126,395	126,395	125,526	125,532	0	863	0	863	0	126,395	0	0	0	476	11/01/2033	1
31403V G4 5	FN (5/1 ARM)		09/25/2006	PAID ON PRINCIPAL		320,811	320,811	317,954	317,938	0	2,873	0	2,873	0	320,811	0	0	0	1,618	01/01/2034	1
31405R UD 6	FN (7/1 ARM)		09/25/2006	PAID ON PRINCIPAL		293,552	293,552	293,277	293,280	0	272	0	272	0	293,552	0	0	0	3,585	12/01/2034	1
3136F5 JT 9	FNMA NOTES		09/29/2006	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	103,500	09/29/2006	1
912828 CW 8	U S TREASURY NOTES	2.500	09/30/2006	MATURED		85,000,000	85,000,000	84,814,836	84,928,905	0	71,095	0	71,095	0	85,000,000	0	0	0	0	09/30/2006	1
36202C 3X 9	GNMA II PASS #00002614	6.000	09/20/2006	PAID ON PRINCIPAL		28,221	28,221	27,357	27,388	0	834	0	834	0	28,221	0	0	0	278	07/20/2028	1
36202D 6D 8	GNMA II PASS #00003568	5.000	09/20/2006	PAID ON PRINCIPAL		912,990	912,990	907,284	907,395	0	5,595	0	5,595	0	912,990	0	0	0	7,790	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651	5.000	09/20/2006	PAID ON PRINCIPAL		1,964,446	1,964,446	1,952,168	1,952,688	0	11,757	0	11,757	0	1,964,446	0	0	0	15,700	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700	4.500	09/20/2006	PAID ON PRINCIPAL		80,323	80,323	76,068	76,106	0	4,217	0	4,217	0	80,323	0	0	0	625	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746	4.500	09/20/2006	PAID ON PRINCIPAL		1,244,236	1,244,236	1,185,831	1,186,595	0	57,642	0	57,642	0	1,244,236	0	0	0	9,796	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758	4.500	09/20/2006	PAID ON PRINCIPAL		600,614	600,614	573,211	573,619	0	26,995	0	26,995	0	600,614	0	0	0	5,317	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759	5.000	09/20/2006	PAID ON PRINCIPAL		437,740	437,740	436,440	436,520	0	1,220	0	1,220	0	437,740	0	0	0	3,680	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771	4.500	09/20/2006	PAID ON PRINCIPAL		638,899	638,899	614,442	614,880	0	24,020	0	24,020	0	638,899	0	0	0	4,313	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785	5.000	09/20/2006	PAID ON PRINCIPAL		774,119	774,119	757,789	757,821	0	16,298	0	16,298	0	774,119	0	0	0	6,353	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830	5.500	09/20/2006	PAID ON PRINCIPAL		246,627	246,627	236,492	236,492	0	10,135	0	10,135	0	246,627	0	0	0	1,867	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739	9.000	09/15/2006	PAID ON PRINCIPAL		215	215	216	215	0	0	0	0	0	215	0	0	0	3	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937	9.000	09/15/2006	PAID ON PRINCIPAL		216	216	217	216	0	0	0	0	0	216	0	0	0	3	08/15/2008	1
362050 LZ 8	GNMA PASS TH #00021946	9.000	09/15/2006	PAID ON PRINCIPAL		437	437	442	437	0	(1)	0	(1)	0	437	0	0	0	6	09/15/2008	1
362050 3A 7	GNMA PASS TH #00022337	9.000	09/15/2006	PAID ON PRINCIPAL		218	218	219	218	0	0	0	0	0	218	0	0	0	3	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592	9.000	09/15/2006	PAID ON PRINCIPAL		681	681	683	680	0	0	0	0	0	681	0	0	0	10	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064	9.000	09/15/2006	PAID ON PRINCIPAL		498	498	500	498	0	0	0	0	0	498	0	0	0	7	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193	9.000	09/15/2006	PAID ON PRINCIPAL		308	308	309	308	0	0	0	0	0	308	0	0	0	5	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428	9.000	09/15/2006	PAID ON PRINCIPAL		470	470	475	471	0	(1)	0	(1)	0	470	0	0	0	7	11/15/2008	1
362052 EU 2	GNMA PASS TH #00023547	9.000	09/15/2006	PAID ON PRINCIPAL		731	731	733	730	0	1	0	1	0	731	0	0	0	12	09/15/2008	1
362052 GU 9	GNMA PASS TH #00023607	9.000	09/15/2006	PAID ON PRINCIPAL		991	991	1,005	994	0	(3)	0	(3)	0	991	0	0	0	15	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643	9.000	09/15/2006	PAID ON PRINCIPAL		458	458	459	457	0	0	0	0	0	458	0	0	0	7	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773	9.000	09/15/2006	PAID ON PRINCIPAL		476	476	478	475	0	0	0	0	0	476	0	0	0	7	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876	9.000	09/15/2006	PAID ON PRINCIPAL		579	579	587	580	0	(1)	0	(1)	0	579	0	0	0	9	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891	9.000	09/15/2006	PAID ON PRINCIPAL		198	198	198	198	0	0	0	0	0	198	0	0	0	3	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892	9.000	09/15/2006	PAID ON PRINCIPAL		260	260	261	260	0	0	0	0	0	260	0	0	0	4	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954	9.000	09/15/2006	PAID ON PRINCIPAL		1,049	1,049	1,053	1,048	0	1	0	1	0	1,049	0	0	0	16	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976	9.000	09/15/2006	PAID ON PRINCIPAL		346	346	347	346	0	0	0	0	0	346	0	0	0	5	11/15/2008	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.								
362052 WZ 1	GNMA PASS TH #00024064 9.000	...	09/15/2006	PAID ON PRINCIPAL		31	31	31	31	0	(0)	0	(0)	0	31	0	0	0	0	0	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000	...	09/15/2006	PAID ON PRINCIPAL		759	759	762	758	0	1	0	1	0	759	0	0	0	0	0	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,446	1,446	1,451	1,444	0	2	0	2	0	1,446	0	0	0	0	0	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000	...	09/15/2006	PAID ON PRINCIPAL		181	181	182	181	0	0	0	0	0	181	0	0	0	0	0	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000	...	09/15/2006	PAID ON PRINCIPAL		454	454	461	455	0	(1)	0	(1)	0	454	0	0	0	0	0	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000	...	09/15/2006	PAID ON PRINCIPAL		997	997	1,000	996	0	1	0	1	0	997	0	0	0	0	0	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000	...	09/15/2006	PAID ON PRINCIPAL		679	679	681	678	0	0	0	0	0	679	0	0	0	0	0	09/15/2008	1
362054 UP 1	GNMA PASS TH #00025790 9.000	...	09/15/2006	PAID ON PRINCIPAL		281	281	282	281	0	0	0	0	0	281	0	0	0	0	0	08/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000	...	09/15/2006	PAID ON PRINCIPAL		256	256	257	255	0	0	0	0	0	256	0	0	0	0	0	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000	...	09/15/2006	PAID ON PRINCIPAL		734	734	737	733	0	1	0	1	0	734	0	0	0	0	0	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000	...	09/15/2006	PAID ON PRINCIPAL		841	841	845	840	0	1	0	1	0	841	0	0	0	0	0	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000	...	09/15/2006	PAID ON PRINCIPAL		551	551	553	550	0	1	0	1	0	551	0	0	0	0	0	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000	...	09/15/2006	PAID ON PRINCIPAL		702	702	705	702	0	1	0	1	0	702	0	0	0	0	0	11/15/2008	1
362055 EE 1	GNMA PASS TH #00026233 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,161	1,161	1,166	1,160	0	1	0	1	0	1,161	0	0	0	0	0	08/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000	...	09/15/2006	PAID ON PRINCIPAL		300	300	301	300	0	0	0	0	0	300	0	0	0	0	0	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000	...	09/15/2006	PAID ON PRINCIPAL		539	539	541	539	0	0	0	0	0	539	0	0	0	0	0	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000	...	09/15/2006	PAID ON PRINCIPAL		574	574	576	574	0	0	0	0	0	574	0	0	0	0	0	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000	...	09/15/2006	PAID ON PRINCIPAL		456	456	457	455	0	1	0	1	0	456	0	0	0	0	0	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000	...	09/15/2006	PAID ON PRINCIPAL		737	737	740	737	0	1	0	1	0	737	0	0	0	0	0	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000	...	09/15/2006	PAID ON PRINCIPAL		533	533	535	532	0	0	0	0	0	533	0	0	0	0	0	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,794	1,794	1,818	1,796	0	(3)	0	(3)	0	1,794	0	0	0	0	0	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000	...	09/15/2006	PAID ON PRINCIPAL		824	824	827	824	0	1	0	1	0	824	0	0	0	0	0	06/15/2009	1
362055 TK 1	GNMA PASS TH #00026654 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,021	1,021	1,025	1,019	0	1	0	1	0	1,021	0	0	0	0	0	12/15/2008	1
362055 U7 8	GNMA PASS TH #00026706 9.000	...	09/15/2006	PAID ON PRINCIPAL		414	414	415	413	0	0	0	0	0	414	0	0	0	0	0	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000	...	09/15/2006	PAID ON PRINCIPAL		373	373	375	373	0	1	0	1	0	373	0	0	0	0	0	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,192	1,192	1,197	1,191	0	1	0	1	0	1,192	0	0	0	0	0	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000	...	09/15/2006	PAID ON PRINCIPAL		578	578	586	579	0	(1)	0	(1)	0	578	0	0	0	0	0	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,094	1,094	1,098	1,092	0	2	0	2	0	1,094	0	0	0	0	0	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000	...	09/15/2006	PAID ON PRINCIPAL		163	163	164	163	0	0	0	0	0	163	0	0	0	0	0	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000	...	09/15/2006	PAID ON PRINCIPAL		597	597	599	597	0	0	0	0	0	597	0	0	0	0	0	10/15/2008	1
362055 2T 1	GNMA PASS TH #00026886 9.000	...	09/15/2006	PAID ON PRINCIPAL		737	737	740	737	0	0	0	0	0	737	0	0	0	0	0	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000	...	09/15/2006	PAID ON PRINCIPAL		304	304	305	303	0	0	0	0	0	304	0	0	0	0	0	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000	...	09/15/2006	PAID ON PRINCIPAL		409	409	411	409	0	0	0	0	0	409	0	0	0	0	0	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,923	1,923	1,931	1,921	0	2	0	2	0	1,923	0	0	0	0	0	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,189	1,189	1,193	1,187	0	1	0	1	0	1,189	0	0	0	0	0	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000	...	09/15/2006	PAID ON PRINCIPAL		232	232	235	233	0	(0)	0	(0)	0	232	0	0	0	0	0	09/15/2008	1
362056 J4 6	GNMA PASS TH #00027283 9.000	...	09/15/2006	PAID ON PRINCIPAL		2,005	2,005	2,012	2,002	0	3	0	3	0	2,005	0	0	0	0	0	10/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,616	1,616	1,622	1,614	0	2	0	2	0	1,616	0	0	0	0	0	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000	...	09/15/2006	PAID ON PRINCIPAL		429	429	430	428	0	0	0	0	0	429	0	0	0	0	0	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000	...	09/15/2006	PAID ON PRINCIPAL		553	553	555	552	0	1	0	1	0	553	0	0	0	0	0	10/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000	...	09/15/2006	PAID ON PRINCIPAL		639	639	641	638	0	0	0	0	0	639	0	0	0	0	0	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000	...	09/15/2006	PAID ON PRINCIPAL		474	474	480	475	0	(1)	0	(1)	0	474	0	0	0	0	0	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000	...	09/15/2006	PAID ON PRINCIPAL		1,059	1,059	1,063	1,058	0	2	0	2	0	1,059	0	0	0	0	0	12/15/2008	1
362056 TC 7	GNMA PASS TH #00027547 9.000	...	09/15/2006	PAID ON PRINCIPAL		104	104	104	104	0	0	0	0	0	104	0	0	0	0	0	10/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000	...	09/15/2006	PAID ON PRINCIPAL		773	773	776	772	0	1	0	1	0	773	0	0	0	0	0	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000	...	09/15/2006	PAID ON PRINCIPAL		298	298	299	298	0	0	0	0	0	298	0	0	0	0	0	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000	...	09/15/2006	PAID ON PRINCIPAL		219	219	220	219	0	0	0	0	0	219	0	0	0	0	0	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000	...	09/15/2006	PAID ON PRINCIPAL		371	371	372	371	0	0	0	0	0	371	0	0	0	0	0	10/15/2008	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.							
362056 3F 8	GNMA PASS TH #00027798 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,002	1,002	1,005	1,001	0	1	0	1	0	1,002	0	0	0	15	10/15/2008	1	
362056 3W 1	GNMA PASS TH #00027813 9.000	...	09/15/2006	PAID ON PRINCIPAL	267	267	271	268	0	(1)	0	(1)	0	267	0	0	0	4	11/15/2008	1	
362056 4R 1	GNMA PASS TH #00027832 9.000	...	09/15/2006	PAID ON PRINCIPAL	2,718	2,718	2,728	2,714	0	4	0	4	0	2,718	0	0	0	43	12/15/2008	1	
362056 6T 5	GNMA PASS TH #00027882 9.000	...	09/15/2006	PAID ON PRINCIPAL	323	323	324	323	0	0	0	0	0	323	0	0	0	5	12/15/2008	1	
362056 7M 9	GNMA PASS TH #00027900 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,077	1,077	1,081	1,076	0	1	0	1	0	1,077	0	0	0	16	11/15/2008	1	
362057 BE 0	GNMA PASS TH #00027937 9.000	...	09/15/2006	PAID ON PRINCIPAL	800	800	803	800	0	1	0	1	0	800	0	0	0	12	10/15/2008	1	
362057 CN 9	GNMA PASS TH #00027977 9.000	...	09/15/2006	PAID ON PRINCIPAL	245	245	246	245	0	0	0	0	0	245	0	0	0	4	11/15/2008	1	
362057 CP 4	GNMA PASS TH #00027978 9.000	...	09/15/2006	PAID ON PRINCIPAL	189	189	190	189	0	0	0	0	0	189	0	0	0	3	12/15/2008	1	
362057 FC 0	GNMA PASS TH #00028063 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,698	1,698	1,704	1,696	0	1	0	1	0	1,698	0	0	0	15	11/15/2008	1	
362057 F7 1	GNMA PASS TH #00028090 9.000	...	09/15/2006	PAID ON PRINCIPAL	361	361	362	361	0	0	0	0	0	361	0	0	0	5	12/15/2008	1	
362057 NB 3	GNMA PASS TH #00028286 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,175	1,175	1,179	1,173	0	1	0	1	0	1,175	0	0	0	20	12/15/2008	1	
362057 NT 4	GNMA PASS TH #00028302 9.000	...	09/15/2006	PAID ON PRINCIPAL	387	387	389	387	0	0	0	0	0	387	0	0	0	6	12/15/2008	1	
362057 QR 5	GNMA PASS TH #00028364 9.000	...	09/15/2006	PAID ON PRINCIPAL	172	172	173	172	0	0	0	0	0	172	0	0	0	3	12/15/2008	1	
362057 VX 6	GNMA PASS TH #00028530 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,121	1,121	1,136	1,123	0	(2)	0	(2)	0	1,121	0	0	0	22	12/15/2008	1	
362057 V2 4	GNMA PASS TH #00028533 9.000	...	09/15/2006	PAID ON PRINCIPAL	408	408	410	408	0	0	0	0	0	408	0	0	0	6	12/15/2008	1	
362057 YB 1	GNMA PASS TH #00028606 9.000	...	09/15/2006	PAID ON PRINCIPAL	717	717	720	717	0	1	0	1	0	717	0	0	0	11	02/15/2009	1	
362057 Z4 6	GNMA PASS TH #00028663 9.000	...	09/15/2006	PAID ON PRINCIPAL	391	391	393	391	0	0	0	0	0	391	0	0	0	6	05/15/2009	1	
362057 5K 3	GNMA PASS TH #00028750 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,115	1,115	1,119	1,114	0	1	0	1	0	1,115	0	0	0	17	12/15/2008	1	
362058 BE 8	GNMA PASS TH #00028837 9.000	...	09/15/2006	PAID ON PRINCIPAL	525	525	532	526	0	(1)	0	(1)	0	525	0	0	0	8	02/15/2009	1	
362058 BY 4	GNMA PASS TH #00028855 9.000	...	09/15/2006	PAID ON PRINCIPAL	198	198	199	198	0	0	0	0	0	198	0	0	0	3	12/15/2008	1	
362058 SM 2	GNMA PASS TH #00029324 9.000	...	09/15/2006	PAID ON PRINCIPAL	121	121	121	121	0	0	0	0	0	121	0	0	0	2	01/15/2009	1	
362058 W6 2	GNMA PASS TH #00029469 9.000	...	09/15/2006	PAID ON PRINCIPAL	329	329	333	330	0	(1)	0	(1)	0	329	0	0	0	5	01/15/2009	1	
362058 XV 6	GNMA PASS TH #00029492 9.000	...	09/15/2006	PAID ON PRINCIPAL	429	429	431	429	0	0	0	0	0	429	0	0	0	6	02/15/2009	1	
362058 YG 8	GNMA PASS TH #00029511 9.000	...	09/15/2006	PAID ON PRINCIPAL	2,003	2,003	2,030	2,009	0	(6)	0	(6)	0	2,003	0	0	0	42	04/15/2009	1	
362059 AV 9	GNMA PASS TH #00029720 9.000	...	09/15/2006	PAID ON PRINCIPAL	232	232	233	231	0	0	0	0	0	232	0	0	0	3	02/15/2009	1	
362059 AX 5	GNMA PASS TH #00029722 9.000	...	09/15/2006	PAID ON PRINCIPAL	365	365	367	365	0	0	0	0	0	365	0	0	0	5	03/15/2009	1	
362059 HZ 3	GNMA PASS TH #00029948 9.000	...	09/15/2006	PAID ON PRINCIPAL	586	586	588	586	0	0	0	0	0	586	0	0	0	9	05/15/2009	1	
362059 M7 9	GNMA PASS TH #00030082 9.000	...	09/15/2006	PAID ON PRINCIPAL	514	514	521	516	0	(2)	0	(2)	0	514	0	0	0	8	02/15/2009	1	
362059 TV 9	GNMA PASS TH #00030264 9.000	...	09/15/2006	PAID ON PRINCIPAL	3,257	3,257	3,299	3,263	0	(6)	0	(6)	0	3,257	0	0	0	65	05/15/2009	1	
362059 WE 3	GNMA PASS TH #00030345 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,747	1,747	1,753	1,746	0	1	0	1	0	1,747	0	0	0	27	03/15/2009	1	
362059 X3 6	GNMA PASS TH #00030398 9.000	...	09/15/2006	PAID ON PRINCIPAL	192	192	194	192	0	(1)	0	(1)	0	192	0	0	0	3	06/15/2009	1	
362059 ZH 3	GNMA PASS TH #00030444 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,337	1,337	1,342	1,335	0	2	0	2	0	1,337	0	0	0	20	05/15/2009	1	
362060 FR 1	GNMA PASS TH #00030776 9.000	...	09/15/2006	PAID ON PRINCIPAL	301	301	305	302	0	(1)	0	(1)	0	301	0	0	0	5	03/15/2009	1	
362060 GX 7	GNMA PASS TH #00030814 9.000	...	09/15/2006	PAID ON PRINCIPAL	250	250	250	249	0	0	0	0	0	250	0	0	0	4	04/15/2009	1	
362060 HD 0	GNMA PASS TH #00030828 9.000	...	09/15/2006	PAID ON PRINCIPAL	882	882	886	882	0	1	0	1	0	882	0	0	0	13	06/15/2009	1	
362060 KU 8	GNMA PASS TH #00030907 9.000	...	09/15/2006	PAID ON PRINCIPAL	250	250	251	250	0	0	0	0	0	250	0	0	0	4	04/15/2009	1	
362060 K6 1	GNMA PASS TH #00030917 9.000	...	09/15/2006	PAID ON PRINCIPAL	905	905	909	905	0	1	0	1	0	905	0	0	0	14	05/15/2009	1	
362060 LD 5	GNMA PASS TH #00030924 9.000	...	09/15/2006	PAID ON PRINCIPAL	108	108	108	108	0	0	0	0	0	108	0	0	0	2	05/15/2009	1	
362060 QM 0	GNMA PASS TH #00031060 9.000	...	09/15/2006	PAID ON PRINCIPAL	583	583	591	585	0	(1)	0	(1)	0	583	0	0	0	9	03/15/2009	1	
362060 UJ 2	GNMA PASS TH #00031185 9.000	...	09/15/2006	PAID ON PRINCIPAL	1,912	1,912	1,919	1,911	0	1	0	1	0	1,912	0	0	0	35	04/15/2009	1	
362060 Z3 2	GNMA PASS TH #00031362 9.000	...	09/15/2006	PAID ON PRINCIPAL	627	627	630	626	0	1	0	1	0	627	0	0	0	9	04/15/2009	1	
362061 MB 6	GNMA PASS TH #00031854 9.000	...	09/15/2006	PAID ON PRINCIPAL	643	643	645	643	0	1	0	1	0	643	0	0	0	10	05/15/2009	1	
362062 PH 8	GNMA PASS TH #00032824 9.000	...	09/15/2006	PAID ON PRINCIPAL	594	594	596	594	0	0	0	0	0	594	0	0	0	9	05/15/2009	1	
362064 R3 3	GNMA PASS TH #00034706 9.000	...	09/15/2006	PAID ON PRINCIPAL	2,314	2,314	2,322	2,311	0	3	0	3	0	2,314	0	0	0	47	12/15/2008	1	
36216C KY 2	GNMA PASS TH #00160611 9.500	...	09/15/2006	PAID ON PRINCIPAL	122	122	130	133	0	(11)	0	(11)	0	122	0	0	0	2	09/15/2016	1	
36216E TY 9	GNMA PASS TH #00162667 9.500	...	09/15/2006	PAID ON PRINCIPAL	25	25	27	27	0	(2)	0	(2)	0	25	0	0	0	0	09/15/2019	1	
36216G N3 8	GNMA PASS TH #00164310 9.500	...	09/15/2006	PAID ON PRINCIPAL	15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	09/15/2018	1	
36216H W9 3	GNMA PASS TH #00165472 9.000	...	09/15/2006	PAID ON PRINCIPAL	3	3	4	4	0	(0)	0	(0)	0	3	0	0	0	0	04/15/2018	1	
36216Q Q9 7	GNMA PASS TH #00179680 9.500	...	09/15/2006	PAID ON PRINCIPAL	170	170	182	178	0	(8)	0	(8)	0	170	0	0	0	3	10/15/2016	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.							
362161	7E 5	GNMA PASS TH #00180993	9.500	09/15/2006	PAID ON PRINCIPAL	137	137	146	142	0	(6)	0	(6)	0	137	0	0	0	2	11/15/2019	1
362164	W5 0	GNMA PASS TH #00183468	9.500	09/15/2006	PAID ON PRINCIPAL	22	22	24	24	0	(2)	0	(2)	0	22	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #00185893	9.500	09/15/2006	PAID ON PRINCIPAL	41	41	44	45	0	(3)	0	(3)	0	41	0	0	0	1	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #00190600	9.500	09/15/2006	PAID ON PRINCIPAL	700	700	746	727	0	(27)	0	(27)	0	700	0	0	0	15	08/15/2016	1
36217J	QQ 7	GNMA PASS TH #00194963	9.000	09/15/2006	PAID ON PRINCIPAL	29	29	31	30	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2019	1
36217S	TL 5	GNMA PASS TH #00202255	9.500	09/15/2006	PAID ON PRINCIPAL	36	36	38	38	0	(2)	0	(2)	0	36	0	0	0	1	08/15/2017	1
36217T	CA 5	GNMA PASS TH #00202665	9.500	09/15/2006	PAID ON PRINCIPAL	51	51	54	55	0	(4)	0	(4)	0	51	0	0	0	1	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #00202679	9.500	09/15/2006	PAID ON PRINCIPAL	12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	12/15/2019	1
362172	N4 6	GNMA PASS TH #00210211	9.500	09/15/2006	PAID ON PRINCIPAL	32	32	34	35	0	(2)	0	(2)	0	32	0	0	0	1	07/15/2017	1
36218J	4S 6	GNMA PASS TH #00224133	9.000	09/15/2006	PAID ON PRINCIPAL	98	98	105	103	0	(5)	0	(5)	0	98	0	0	0	1	06/15/2018	1
36218K	U4 7	GNMA PASS TH #00224803	7.500	09/15/2006	PAID ON PRINCIPAL	2,959	2,959	3,074	2,976	0	(17)	0	(17)	0	2,959	0	0	0	37	03/15/2008	1
36218X	3Z 0	GNMA PASS TH #00235816	9.500	09/15/2006	PAID ON PRINCIPAL	272	272	289	289	0	(17)	0	(17)	0	272	0	0	0	4	06/15/2018	1
36219L	BK 9	GNMA PASS TH #00252142	9.500	09/15/2006	PAID ON PRINCIPAL	124	124	132	133	0	(8)	0	(8)	0	124	0	0	0	2	10/15/2018	1
36219M	DT 6	GNMA PASS TH #00253114	9.500	09/15/2006	PAID ON PRINCIPAL	24	24	26	26	0	(2)	0	(2)	0	24	0	0	0	0	08/15/2018	1
362191	X7 8	GNMA PASS TH #00264502	9.500	09/15/2006	PAID ON PRINCIPAL	25	25	27	27	0	(2)	0	(2)	0	25	0	0	0	0	09/15/2018	1
362205	JS 6	GNMA PASS TH #00297373	7.500	09/15/2006	PAID ON PRINCIPAL	641	641	663	644	0	(3)	0	(3)	0	641	0	0	0	8	03/15/2008	1
36223V	PC 4	GNMA PASS TH #00319119	7.500	09/15/2006	PAID ON PRINCIPAL	554	554	576	556	0	(2)	0	(2)	0	554	0	0	0	7	03/15/2007	1
36224A	XF 3	GNMA PASS TH #00322978	7.500	09/15/2006	PAID ON PRINCIPAL	11,586	11,586	12,034	11,647	0	(61)	0	(61)	0	11,586	0	0	0	91	02/15/2008	1
36224F	EV 8	GNMA PASS TH #00326948	7.500	09/15/2006	PAID ON PRINCIPAL	649	649	671	653	0	(4)	0	(4)	0	649	0	0	0	8	03/15/2008	1
36224F	P9 5	GNMA PASS TH #00327248	7.500	09/15/2006	PAID ON PRINCIPAL	684	684	711	688	0	(3)	0	(3)	0	684	0	0	0	9	08/15/2007	1
36224J	MV 1	GNMA PASS TH #00329872	7.500	09/15/2006	PAID ON PRINCIPAL	1,323	1,323	1,369	1,329	0	(6)	0	(6)	0	1,323	0	0	0	17	03/15/2008	1
36224P	L9 7	GNMA PASS TH #00334352	7.500	09/15/2006	PAID ON PRINCIPAL	1,901	1,901	1,975	1,909	0	(8)	0	(8)	0	1,901	0	0	0	23	09/15/2007	1
36224Y	CY 3	GNMA PASS TH #00342187	7.500	09/15/2006	PAID ON PRINCIPAL	73	73	76	73	0	(0)	0	(0)	0	73	0	0	0	1	11/15/2007	1
36203B	3X 0	GNMA PASS TH #00344714	7.500	09/15/2006	PAID ON PRINCIPAL	486	486	504	489	0	(3)	0	(3)	0	486	0	0	0	6	02/15/2008	1
36203D	2B 5	GNMA PASS TH #00346470	7.500	09/15/2006	PAID ON PRINCIPAL	1,482	1,482	1,534	1,490	0	(8)	0	(8)	0	1,482	0	0	0	19	03/15/2008	1
36203L	TD 4	GNMA PASS TH #00352548	7.500	09/15/2006	PAID ON PRINCIPAL	148	148	153	148	0	(1)	0	(1)	0	148	0	0	0	2	02/15/2008	1
36205E	EM 4	GNMA PASS TH #00388140	6.000	09/15/2006	PAID ON PRINCIPAL	2,781	2,781	2,727	2,759	0	21	0	21	0	2,781	0	0	0	28	02/15/2009	1
36205E	GC 4	GNMA PASS TH #00388195	6.000	09/15/2006	PAID ON PRINCIPAL	1,594	1,594	1,563	1,583	0	11	0	11	0	1,594	0	0	0	16	05/15/2009	1
36205E	H8 2	GNMA PASS TH #00388255	6.000	09/15/2006	PAID ON PRINCIPAL	9,891	9,891	9,701	9,812	0	79	0	79	0	9,891	0	0	0	98	04/15/2009	1
36205E	J8 0	GNMA PASS TH #00388287	6.000	09/15/2006	PAID ON PRINCIPAL	2,975	2,975	2,918	2,953	0	22	0	22	0	2,975	0	0	0	30	03/15/2009	1
36205E	KX 3	GNMA PASS TH #00388310	6.000	09/15/2006	PAID ON PRINCIPAL	5,536	5,536	5,430	5,494	0	42	0	42	0	5,536	0	0	0	67	02/15/2009	1
36205E	U5 3	GNMA PASS TH #00388604	6.000	09/15/2006	PAID ON PRINCIPAL	238	238	234	237	0	2	0	2	0	238	0	0	0	2	02/15/2009	1
36205E	4Z 6	GNMA PASS TH #00388840	6.000	09/15/2006	PAID ON PRINCIPAL	5,037	5,037	4,940	5,002	0	35	0	35	0	5,037	0	0	0	51	03/15/2009	1
36205F	KQ 5	GNMA PASS TH #00389203	6.000	09/15/2006	PAID ON PRINCIPAL	3,004	3,004	2,947	2,984	0	20	0	20	0	3,004	0	0	0	30	02/15/2009	1
0399999		Total - Bonds - U.S. Government				109,682,548	109,682,548	109,315,675	109,431,350	0	251,198	0	251,198	0	109,682,548	0	0	0	200,032	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
341145	AS 9	FLORIDA GENERAL OBLIGA	5.900	07/01/2006	REDEEMED	85,000	85,000	80,963	84,359	0	121	0	121	0	84,480	0	520	520	2,508	07/01/2008	1
341145	7Q 7	FLORIDA GENERAL OBLIGA	5.500	07/01/2006	MATURED	1,140,000	1,140,000	1,131,826	1,139,681	0	319	0	319	0	1,140,000	0	0	0	31,350	07/01/2006	1
605575	AA 7	MISSISSIPPI GENERAL OB	6.200	08/01/2006	REDEEMED	5,000	5,000	5,766	5,342	0	(94)	0	(94)	0	5,248	0	(248)	(248)	155	02/01/2008	1
1799999		Total - Bonds - States, Territories & Possessions				1,230,000	1,230,000	1,218,555	1,229,382	0	346	0	346	0	1,229,728	0	272	272	34,013	XXX	XXX
<b>Bonds - Political Subdivisions of States</b>																					
117583	RK 2	BRYAN ISD GENERAL OBLI	5.500	08/15/2006	REDEEMED	3,000,000	3,000,000	2,926,500	2,974,860	0	25,140	0	25,140	0	3,000,000	0	0	0	82,500	02/15/2018	1FE
117583	RL 0	BRYAN ISD GENERAL OBLI	5.500	08/15/2006	REDEEMED	4,565,000	4,565,000	4,450,875	4,524,782	0	40,218	0	40,218	0	4,565,000	0	0	0	125,538	02/15/2019	1FE
2499999		Total - Bonds - Political Subdivisions				7,565,000	7,565,000	7,377,375	7,499,642	0	65,358	0	65,358	0	7,565,000	0	0	0	208,038	XXX	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																					
128318	A* 3	CALCASIEU PARISH IDB P	6.500	07/01/2006	REDEEMED	244,000	244,000	244,000	244,000	0	0	0	0	0	244,000	0	0	0	7,930	07/01/2008	1
303867	CU 7	FAIRFAX CO SEWER REV S	5.800	07/15/2006	REDEEMED	13,316,100	13,055,000	12,866,404	13,286,678	0	29,422	0	29,422	0	13,316,100	0	0	0	378,595	07/15/2022	1FE
3128JM	N7 8	FH (3/1 ARM)	4.565	09/15/2006	PAID ON PRINCIPAL	139,967	139,967	139,202	139,200	0	767	0	767	0	139,967	0	0	0	1,601	08/15/2035	1

E05.3

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator (a)
3128JM N7 8	FH (3/1 ARM) 4.576	...	08/15/2006	PAID ON PRINCIPAL		26,960	26,960	26,812	26,812	0	94	0	94	0	26,906	0	54	54	167	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.566	...	09/15/2006	PAID ON PRINCIPAL		533,728	533,728	530,371	530,355	0	3,373	0	3,373	0	533,728	0	0	0	6,098	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.572	...	08/15/2006	PAID ON PRINCIPAL		740,092	740,092	735,438	735,415	0	4,677	0	4,677	0	740,092	0	0	0	4,234	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.756	...	08/15/2006	PAID ON PRINCIPAL		2,074,541	2,074,541	2,069,679	2,069,604	0	4,937	0	4,937	0	2,074,541	0	0	0	10,275	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.757	...	09/15/2006	PAID ON PRINCIPAL		1,170,271	1,170,271	1,167,529	1,167,486	0	2,785	0	2,785	0	1,170,271	0	0	0	13,846	10/01/2035	1
31407C HK 6	FN (10/1 ARM) 5.027	...	09/25/2006	PAID ON PRINCIPAL		167,479	167,479	167,737	167,735	0	(256)	0	(256)	0	167,479	0	0	0	2,106	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.035	...	08/25/2006	PAID ON PRINCIPAL		856,032	856,032	857,350	857,342	0	(1,310)	0	(1,310)	0	856,032	0	0	0	3,722	07/25/2035	1
31407F ML 1	FN (3/1 ARM) 4.688	...	09/25/2006	PAID ON PRINCIPAL		1,011,592	1,011,592	1,007,087	1,007,060	0	4,532	0	4,532	0	1,011,592	0	0	0	8,749	10/01/2035	1
455144 AY 1	INDIANA TRAN FIN TOLL 5.250	...	08/01/2006	REDEEMED		7,140,000	7,000,000	6,859,510	6,931,050	0	7,630	0	7,630	0	6,938,680	0	201,320	201,320	214,375	07/01/2010	1FE
57563R BD 0	MASSACHUSETTS EDL FING 5.050	...	09/01/2006	REDEEMED		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	2,588	12/01/2012	1FE
64971K FF 8	NEW YORK CITY TRANSTL 3.430	...	07/05/2006	MERRILL LYNCH CAPITAL MA		18,620,000	18,620,000	18,616,276	18,616,276	0	745	0	745	0	18,617,021	0	2,979	2,979	118,872	11/01/2022	1
64971K GC 4	NEW YORK CITY TRANSTL 3.430	...	07/05/2006	MERRILL LYNCH CAPITAL MA		17,915,000	17,915,000	17,911,417	17,911,417	0	717	0	717	0	17,912,134	0	2,866	2,866	114,371	11/01/2022	1
64971K GD 2	NEW YORK CITY TRANSTL 3.430	...	07/05/2006	MERRILL LYNCH CAPITAL MA		17,105,000	17,105,000	17,101,579	17,101,579	0	684	0	684	0	17,102,263	0	2,737	2,737	109,200	11/01/2022	1
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625	...	09/01/2006	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,625	09/01/2020	2
715029 BF 0	PERRY TWP MULTI SCH BL 5.100	...	07/15/2006	REDEEMED		5,272,200	5,220,000	5,178,605	5,237,435	0	34,765	0	34,765	0	5,272,200	0	0	0	133,110	07/15/2015	1FE
785649 DB 7	SABINE RIVER AUTH HYDR 4.600	...	09/01/2006	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,750	09/01/2006	2
79061A BA 4	ST JOSEPH IND EDL FAC 3.450	...	07/05/2006	GOLDMAN SACHS & CO		80,000,000	80,000,000	79,996,000	79,996,000	0	4,000	0	4,000	0	80,000,000	0	0	0	279,233	03/01/2040	1
915137 UH 4	UNIV OF TEXAS REV S96A 4.875	...	08/15/2006	REDEEMED		1,815,600	1,780,000	1,730,084	1,786,906	0	28,694	0	28,694	0	1,815,600	0	0	0	43,388	08/15/2010	1FE
915137 VC 4	UNIV OF TEXAS REV S96A 4.875	...	08/15/2006	REDEEMED		2,391,900	2,345,000	2,279,240	2,292,918	0	98,982	0	98,982	0	2,391,900	0	0	0	57,159	08/15/2010	1FE
915137 BV 4	UNIV OF TEXAS REV S96B 5.100	...	08/15/2006	REDEEMED		7,140,000	7,000,000	6,658,750	7,100,380	0	39,620	0	39,620	0	7,140,000	0	0	0	178,500	08/15/2012	1FE
246395 BB 2	DELAWARE HSG AUTH SFM 3.950	...	07/01/2006	REDEEMED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,580	07/01/2019	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		11,422	11,422	11,182	11,162	0	260	0	260	0	11,422	0	0	0	101	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		87,165	87,165	85,336	85,301	0	1,865	0	1,865	0	87,165	0	0	0	799	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		8,428	8,428	8,251	8,276	0	152	0	152	0	8,428	0	0	0	39	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		18,206	18,206	17,824	17,745	0	461	0	461	0	18,206	0	0	0	128	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		10,137	10,137	9,924	9,854	0	283	0	283	0	10,137	0	0	0	82	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		3,242	3,242	3,174	3,181	0	61	0	61	0	3,242	0	0	0	30	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		1,619	1,619	1,585	1,580	0	39	0	39	0	1,619	0	0	0	15	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		148	148	144	142	0	6	0	6	0	148	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		28,481	28,481	27,884	27,835	0	646	0	646	0	28,481	0	0	0	266	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		554	554	543	543	0	11	0	11	0	554	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		82,646	82,646	80,912	80,733	0	1,913	0	1,913	0	82,646	0	0	0	854	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		49,863	49,863	48,817	48,793	0	1,070	0	1,070	0	49,863	0	0	0	451	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		240,701	240,701	235,650	235,020	0	5,682	0	5,682	0	240,701	0	0	0	2,332	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		313	313	306	302	0	11	0	11	0	313	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		102	102	100	99	0	3	0	3	0	102	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	...	09/15/2006	PAID ON PRINCIPAL		283,929	283,929	282,154	282,255	0	1,673	0	1,673	0	283,929	0	0	0	2,155	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		1,069	1,069	1,046	1,049	0	20	0	20	0	1,069	0	0	0	6	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		1,641	1,641	1,606	1,608	0	33	0	33	0	1,641	0	0	0	14	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		1,075	1,075	1,052	1,048	0	26	0	26	0	1,075	0	0	0	14	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		350,231	350,231	342,881	340,273	0	9,958	0	9,958	0	350,231	0	0	0	3,483	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		21,277	21,277	20,830	20,767	0	510	0	510	0	21,277	0	0	0	258	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		4,945	4,945	4,841	4,843	0	102	0	102	0	4,945	0	0	0	44	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		13,092	13,092	12,817	12,780	0	312	0	312	0	13,092	0	0	0	116	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500	...	09/15/2006	PAID ON PRINCIPAL		62,183	62,183	60,878	60,610	0	1,573	0	1,573	0	62,183	0	0	0	289	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	...	09/15/2006	PAID ON PRINCIPAL		503,351	503,351	500,205	500,325	0	3,025	0	3,025	0	503,351	0	0	0	4,146	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	...	09/15/2006	PAID ON PRINCIPAL		169,607	169,607	168,547	168,621	0	986	0	986	0	169,607	0	0	0	1,225	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000	...	09/15/2006	PAID ON PRINCIPAL		64,405	64,405	60,993	61,216	0	3,188	0	3,188	0	64,405	0	0	0	288	05/15/2019	1

E05.4

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		495,995	495,995	469,724	472,806	0	23,189	0	23,189	0	495,995	0	0	0	3,182	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		825,368	825,368	781,651	786,398	0	38,970	0	38,970	0	825,368	0	0	0	5,845	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		24,836	24,836	23,521	23,685	0	1,151	0	1,151	0	24,836	0	0	0	166	05/15/2019	1
312967 KC 3	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		386,410	386,410	365,943	368,417	0	17,994	0	17,994	0	386,410	0	0	0	3,246	05/15/2019	1
312967 PD 0	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		97,778	97,778	92,599	93,343	0	4,434	0	4,434	0	97,778	0	0	0	651	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		3,353	3,353	3,527	3,723	0	(370)	0	(370)	0	3,353	0	0	0	34	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		12,281	12,281	12,920	13,661	0	(1,380)	0	(1,380)	0	12,281	0	0	0	161	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		5,810	5,810	6,113	6,494	0	(683)	0	(683)	0	5,810	0	0	0	75	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		921	921	970	1,065	0	(144)	0	(144)	0	921	0	0	0	6	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		4,566	4,566	4,806	5,131	0	(565)	0	(565)	0	4,566	0	0	0	66	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		3,737	3,737	3,659	3,638	0	100	0	100	0	3,737	0	0	0	32	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		1,781	1,781	1,743	1,733	0	48	0	48	0	1,781	0	0	0	13	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		124,262	124,262	121,654	121,406	0	2,856	0	2,856	0	124,262	0	0	0	1,098	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	09/15/2006	PAID ON PRINCIPAL		58,579	58,579	55,202	54,568	0	4,012	0	4,012	0	58,579	0	0	0	522	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		75	75	74	73	0	3	0	3	0	75	0	0	0	1	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		148	148	145	143	0	5	0	5	0	148	0	0	0	1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		6,116	6,116	6,437	6,710	0	(594)	0	(594)	0	6,116	0	0	0	64	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		500	500	526	563	0	(63)	0	(63)	0	500	0	0	0	6	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		1,375	1,375	1,446	1,598	0	(224)	0	(224)	0	1,375	0	0	0	17	10/15/2029	1
31293W GX 3	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		19,722	19,722	20,748	21,118	0	(1,396)	0	(1,396)	0	19,722	0	0	0	246	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		79	79	83	85	0	(7)	0	(7)	0	79	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		140	140	147	154	0	(14)	0	(14)	0	140	0	0	0	2	10/15/2029	1
31293X TX 6	FHLMC GOLD PASSTHRU	7.000	08/15/2006	PAID ON PRINCIPAL		13,352	13,352	14,053	15,454	0	(2,102)	0	(2,102)	0	13,352	0	0	0	156	11/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		598	598	629	666	0	(68)	0	(68)	0	598	0	0	0	7	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		132	132	139	154	0	(22)	0	(22)	0	132	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		2,369	2,369	2,492	2,717	0	(348)	0	(348)	0	2,369	0	0	0	16	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		7,595	7,595	7,990	8,472	0	(877)	0	(877)	0	7,595	0	0	0	79	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		93	93	98	105	0	(12)	0	(12)	0	93	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		6,079	6,079	6,395	6,694	0	(616)	0	(616)	0	6,079	0	0	0	57	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		5	5	6	6	0	(1)	0	(1)	0	5	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		118	118	124	134	0	(16)	0	(16)	0	118	0	0	0	1	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		281	281	295	322	0	(41)	0	(41)	0	281	0	0	0	4	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		175	175	184	193	0	(18)	0	(18)	0	175	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		6,647	6,647	6,993	7,368	0	(721)	0	(721)	0	6,647	0	0	0	83	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	09/15/2006	PAID ON PRINCIPAL		45	45	47	53	0	(8)	0	(8)	0	45	0	0	0	1	12/15/2029	1
31294B Q9 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		1,902	1,902	2,002	2,183	0	(280)	0	(280)	0	1,902	0	0	0	22	01/15/2030	1
31294G 5Y 8	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		2,869	2,869	3,019	3,271	0	(402)	0	(402)	0	2,869	0	0	0	18	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		305	305	321	335	0	(30)	0	(30)	0	305	0	0	0	4	01/15/2029	1
31298Q UD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		12,774	12,774	13,445	15,134	0	(2,360)	0	(2,360)	0	12,774	0	0	0	76	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		3,478	3,478	3,661	4,046	0	(568)	0	(568)	0	3,478	0	0	0	34	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		49	49	51	55	0	(7)	0	(7)	0	49	0	0	0	1	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		3,373	3,373	3,550	3,921	0	(548)	0	(548)	0	3,373	0	0	0	39	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		64	64	67	70	0	(7)	0	(7)	0	64	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		80	80	84	92	0	(12)	0	(12)	0	80	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		150	150	147	144	0	6	0	6	0	150	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		166	166	175	190	0	(24)	0	(24)	0	166	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		85	85	84	82	0	3	0	3	0	85	0	0	0	1	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		17,502	17,502	18,421	20,029	0	(2,527)	0	(2,527)	0	17,502	0	0	0	181	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		8,548	8,548	8,368	8,343	0	205	0	205	0	8,548	0	0	0	73	02/15/2032	1

E05.5

**SCHEDULE D - PART 4**

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

1 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.							
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		2,322	2,322	2,443	2,626	0	(305)	0	(305)	0	2,322	0	0	0	27	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		15,775	15,775	16,603	17,328	0	(1,554)	0	(1,554)	0	15,775	0	0	0	184	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		186	186	182	180	0	5	0	5	0	186	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		3,209	3,209	3,377	3,486	0	(277)	0	(277)	0	3,209	0	0	0	56	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		36,955	36,955	38,976	41,871	0	(4,916)	0	(4,916)	0	36,955	0	0	0	431	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		249	249	263	276	0	(27)	0	(27)	0	249	0	0	0	3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		31,981	31,981	33,660	37,222	0	(5,241)	0	(5,241)	0	31,981	0	0	0	372	06/15/2032	1
31287U BL 6	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		74	74	78	84	0	(10)	0	(10)	0	74	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		2,832	2,832	2,981	3,066	0	(234)	0	(234)	0	2,832	0	0	0	33	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		105,777	105,777	111,562	122,565	0	(16,788)	0	(16,788)	0	105,777	0	0	0	619	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		1,028	1,028	1,082	1,115	0	(87)	0	(87)	0	1,028	0	0	0	13	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		147	147	155	169	0	(22)	0	(22)	0	147	0	0	0	2	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		47,251	47,251	49,835	55,671	0	(8,421)	0	(8,421)	0	47,251	0	0	0	821	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		15,166	15,166	15,962	18,118	0	(2,952)	0	(2,952)	0	15,166	0	0	0	90	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		16,683	16,683	16,332	16,236	0	447	0	447	0	16,683	0	0	0	160	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		2,567	2,567	2,513	2,501	0	65	0	65	0	2,567	0	0	0	23	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		1,106	1,106	1,083	1,070	0	35	0	35	0	1,106	0	0	0	10	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		5,499	5,499	5,384	5,373	0	126	0	126	0	5,499	0	0	0	26	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		2,324	2,324	2,446	2,440	0	(116)	0	(116)	0	2,324	0	0	0	27	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		5,090	5,090	4,983	4,976	0	114	0	114	0	5,090	0	0	0	51	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		2,179	2,179	2,133	2,128	0	51	0	51	0	2,179	0	0	0	13	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		520	520	509	500	0	20	0	20	0	520	0	0	0	5	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		4,358	4,358	4,266	4,257	0	101	0	101	0	4,358	0	0	0	37	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		6,164	6,164	6,035	6,010	0	154	0	154	0	6,164	0	0	0	49	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		13,278	13,278	12,999	12,970	0	307	0	307	0	13,278	0	0	0	148	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		498	498	487	488	0	9	0	9	0	498	0	0	0	4	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		204,763	204,763	209,114	209,056	0	(4,293)	0	(4,293)	0	204,763	0	0	0	1,887	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		1,826	1,826	1,908	1,890	0	(65)	0	(65)	0	1,826	0	0	0	17	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		2,279	2,279	2,381	2,409	0	(130)	0	(130)	0	2,279	0	0	0	21	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		4,988	4,988	5,212	5,206	0	(218)	0	(218)	0	4,988	0	0	0	46	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		7,361	7,361	7,691	7,786	0	(426)	0	(426)	0	7,361	0	0	0	81	03/15/2014	1
3128GA NN 2	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		36,106	36,106	37,728	40,262	0	(4,155)	0	(4,155)	0	36,106	0	0	0	492	04/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		3,825	3,825	4,026	4,342	0	(517)	0	(517)	0	3,825	0	0	0	52	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		2,312	2,312	2,264	2,246	0	67	0	67	0	2,312	0	0	0	19	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		7,610	7,610	8,010	8,727	0	(1,117)	0	(1,117)	0	7,610	0	0	0	84	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		9,077	9,077	9,553	10,263	0	(1,186)	0	(1,186)	0	9,077	0	0	0	63	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		556	556	585	634	0	(78)	0	(78)	0	556	0	0	0	7	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		2,638	2,638	2,776	2,984	0	(346)	0	(346)	0	2,638	0	0	0	17	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		29,912	29,912	31,548	34,373	0	(4,461)	0	(4,461)	0	29,912	0	0	0	310	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		1,141	1,141	1,201	1,293	0	(153)	0	(153)	0	1,141	0	0	0	13	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU	7.000	09/15/2006	PAID ON PRINCIPAL		587	587	617	664	0	(78)	0	(78)	0	587	0	0	0	7	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2006	PAID ON PRINCIPAL		106,005	106,005	103,784	103,537	0	2,469	0	2,469	0	106,005	0	0	0	977	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU	4.000	09/15/2006	PAID ON PRINCIPAL		321,969	321,969	285,949	285,949	0	36,020	0	36,020	0	321,969	0	0	0	2,741	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	09/15/2006	PAID ON PRINCIPAL		691,186	691,186	701,122	703,622	0	(12,436)	0	(12,436)	0	691,186	0	0	0	5,148	11/15/2010	1
31367B 2P 1	FNMA PASS TH #00164682	7.500	09/25/2006	PAID ON PRINCIPAL		185	185	185	185	0	0	0	0	0	185	0	0	0	2	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686	7.500	09/25/2006	PAID ON PRINCIPAL		50	50	50	50	0	0	0	0	0	50	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857	7.500	09/25/2006	PAID ON PRINCIPAL		303	303	303	303	0	1	0	1	0	303	0	0	0	4	09/25/2022	1

E05.6



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31367M ZB 2	FNMA PASS TH #00173638 7.500	...	09/25/2006	PAID ON PRINCIPAL		71	71	71	70	0	0	0	0	0	71	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500	...	09/25/2006	PAID ON PRINCIPAL		34	34	34	34	0	0	0	0	0	34	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500	...	09/25/2006	PAID ON PRINCIPAL		8,482	8,482	8,482	8,463	0	19	0	19	0	8,482	0	0	0	138	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500	...	09/25/2006	PAID ON PRINCIPAL		3,841	3,841	3,841	3,833	0	8	0	8	0	3,841	0	0	0	48	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500	...	09/25/2006	PAID ON PRINCIPAL		420	420	420	419	0	1	0	1	0	420	0	0	0	5	09/25/2022	1
31367S M9 8	FNMA PASS TH #00177784 7.500	...	09/25/2006	PAID ON PRINCIPAL		3,829	3,829	3,829	3,820	0	10	0	10	0	3,829	0	0	0	71	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500	...	09/25/2006	PAID ON PRINCIPAL		220	220	220	220	0	0	0	0	0	220	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500	...	09/25/2006	PAID ON PRINCIPAL		15,649	15,649	15,649	15,623	0	26	0	26	0	15,649	0	0	0	102	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500	...	09/25/2006	PAID ON PRINCIPAL		61	61	61	61	0	0	0	0	0	61	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500	...	09/25/2006	PAID ON PRINCIPAL		37	37	37	37	0	0	0	0	0	37	0	0	0	0	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500	...	09/25/2006	PAID ON PRINCIPAL		637	637	637	635	0	2	0	2	0	637	0	0	0	8	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500	...	09/25/2006	PAID ON PRINCIPAL		31	31	31	31	0	0	0	0	0	31	0	0	0	0	09/25/2022	1
31367V GA 5	FNMA PASS TH #00180293 7.500	...	09/25/2006	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	1	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500	...	09/25/2006	PAID ON PRINCIPAL		184	184	191	205	0	(21)	0	(21)	0	184	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000	...	09/25/2006	PAID ON PRINCIPAL		156,268	156,268	154,827	154,984	0	1,284	0	1,284	0	156,268	0	0	0	1,658	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000	...	09/25/2006	PAID ON PRINCIPAL		10,134	10,134	9,992	10,011	0	123	0	123	0	10,134	0	0	0	118	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500	...	09/25/2006	PAID ON PRINCIPAL		430	430	448	481	0	(51)	0	(51)	0	430	0	0	0	7	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000	...	09/25/2006	PAID ON PRINCIPAL		18,275	18,275	19,060	19,298	0	(1,023)	0	(1,023)	0	18,275	0	0	0	170	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000	...	09/25/2006	PAID ON PRINCIPAL		19,541	19,541	20,381	20,661	0	(1,120)	0	(1,120)	0	19,541	0	0	0	193	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000	...	09/25/2006	PAID ON PRINCIPAL		54,739	54,739	57,091	57,992	0	(3,253)	0	(3,253)	0	54,739	0	0	0	573	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000	...	09/25/2006	PAID ON PRINCIPAL		2,418	2,418	2,522	2,564	0	(146)	0	(146)	0	2,418	0	0	0	24	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500	...	09/25/2006	PAID ON PRINCIPAL		170,818	170,818	170,498	170,584	0	234	0	234	0	170,818	0	0	0	1,585	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000	...	09/25/2006	PAID ON PRINCIPAL		1,206,318	1,206,318	1,212,538	1,212,321	0	(6,003)	0	(6,003)	0	1,206,318	0	0	0	10,033	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000	...	09/25/2006	PAID ON PRINCIPAL		105,077	105,077	104,897	104,906	0	172	0	172	0	105,077	0	0	0	864	10/25/2023	1
31371L EQ 8	FNMA PASS TH #00254952 4.500	...	09/25/2006	PAID ON PRINCIPAL		134,510	134,510	134,804	134,749	0	(239)	0	(239)	0	134,510	0	0	0	996	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500	...	09/25/2006	PAID ON PRINCIPAL		590,001	590,001	572,393	574,150	0	15,851	0	15,851	0	590,001	0	0	0	4,311	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500	...	09/25/2006	PAID ON PRINCIPAL		9,292	9,292	9,274	9,278	0	14	0	14	0	9,292	0	0	0	82	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500	...	09/25/2006	PAID ON PRINCIPAL		4,539	4,539	4,254	4,291	0	248	0	248	0	4,539	0	0	0	58	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500	...	09/25/2006	PAID ON PRINCIPAL		1,507	1,507	1,632	1,573	0	(66)	0	(66)	0	1,507	0	0	0	26	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500	...	09/25/2006	PAID ON PRINCIPAL		656	656	721	700	0	(45)	0	(45)	0	656	0	0	0	13	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500	...	09/25/2006	PAID ON PRINCIPAL		559	559	524	527	0	32	0	32	0	559	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500	...	09/25/2006	PAID ON PRINCIPAL		2,213	2,213	2,074	2,095	0	118	0	118	0	2,213	0	0	0	30	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500	...	09/25/2006	PAID ON PRINCIPAL		141	141	136	137	0	5	0	5	0	141	0	0	0	2	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000	...	09/25/2006	PAID ON PRINCIPAL		2,599	2,599	2,538	2,548	0	51	0	51	0	2,599	0	0	0	40	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000	...	09/25/2006	PAID ON PRINCIPAL		117	117	114	115	0	2	0	2	0	117	0	0	0	1	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500	...	09/25/2006	PAID ON PRINCIPAL		3,565,046	3,565,046	3,558,372	3,559,241	0	5,805	0	5,805	0	3,565,046	0	0	0	32,328	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500	...	09/25/2006	PAID ON PRINCIPAL		1,444	1,444	1,448	1,447	0	(3)	0	(3)	0	1,444	0	0	0	17	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000	...	09/25/2006	PAID ON PRINCIPAL		25,358	25,358	26,447	26,678	0	(1,321)	0	(1,321)	0	25,358	0	0	0	251	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500	...	09/25/2006	PAID ON PRINCIPAL		359	359	330	315	0	44	0	44	0	359	0	0	0	3	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000	...	09/25/2006	PAID ON PRINCIPAL		9,531	9,531	9,941	10,163	0	(632)	0	(632)	0	9,531	0	0	0	91	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000	...	09/25/2006	PAID ON PRINCIPAL		15,225	15,225	15,879	16,002	0	(777)	0	(777)	0	15,225	0	0	0	149	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000	...	09/25/2006	PAID ON PRINCIPAL		72,292	72,292	74,212	75,582	0	(3,291)	0	(3,291)	0	72,292	0	0	0	693	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500	...	09/25/2006	PAID ON PRINCIPAL		145,872	145,872	145,599	145,677	0	195	0	195	0	145,872	0	0	0	1,292	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000	...	09/25/2006	PAID ON PRINCIPAL		1,384	1,384	1,443	1,472	0	(89)	0	(89)	0	1,384	0	0	0	14	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000	...	09/25/2006	PAID ON PRINCIPAL		259	259	270	278	0	(19)	0	(19)	0	259	0	0	0	3	04/25/2016	1
31388M JZ 2	FNMA PASS TH #00608780 6.000	...	09/25/2006	PAID ON PRINCIPAL		5,563	5,563	5,802	5,922	0	(359)	0	(359)	0	5,563	0	0	0	61	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000	...	09/25/2006	PAID ON PRINCIPAL		1,841	1,841	1,920	1,963	0	(122)	0	(122)	0	1,841	0	0	0	19	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000	...	09/25/2006	PAID ON PRINCIPAL		1,207	1,207	1,259	1,285	0	(79)	0	(79)	0	1,207	0	0	0	8	12/25/2016	1

E05.7

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31388W WL 6	FNMA PASS TH #00617251 6.000		09/25/2006	PAID ON PRINCIPAL		2,096	2,096	2,186	2,221	0	(125)	0	(125)	0	2,096	0	0	0	22	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		09/25/2006	PAID ON PRINCIPAL		5,900	5,900	6,154	6,171	0	(270)	0	(270)	0	5,900	0	0	0	55	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		09/25/2006	PAID ON PRINCIPAL		116,818	116,818	115,540	115,437	0	1,381	0	1,381	0	116,818	0	0	0	1,070	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		09/25/2006	PAID ON PRINCIPAL		175	175	183	183	0	(8)	0	(8)	0	175	0	0	0	2	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		09/25/2006	PAID ON PRINCIPAL		2,821	2,821	2,942	3,029	0	(208)	0	(208)	0	2,821	0	0	0	30	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		09/25/2006	PAID ON PRINCIPAL		18,855	18,855	19,665	20,115	0	(1,260)	0	(1,260)	0	18,855	0	0	0	175	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		09/25/2006	PAID ON PRINCIPAL		186,020	186,020	185,235	185,286	0	734	0	734	0	186,020	0	0	0	1,491	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		09/25/2006	PAID ON PRINCIPAL		1,273,527	1,273,527	1,308,350	1,308,959	0	(35,433)	0	(35,433)	0	1,273,527	0	0	0	10,764	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		09/25/2006	PAID ON PRINCIPAL		155,987	155,987	155,073	155,120	0	867	0	867	0	155,987	0	0	0	1,160	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		09/25/2006	PAID ON PRINCIPAL		129,938	129,938	129,694	129,764	0	174	0	174	0	129,938	0	0	0	1,272	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		09/25/2006	PAID ON PRINCIPAL		29,699	29,699	29,643	29,675	0	24	0	24	0	29,699	0	0	0	274	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		09/25/2006	PAID ON PRINCIPAL		54,394	54,394	54,292	54,324	0	70	0	70	0	54,394	0	0	0	350	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		09/25/2006	PAID ON PRINCIPAL		374,262	374,262	373,560	373,696	0	566	0	566	0	374,262	0	0	0	2,277	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		09/25/2006	PAID ON PRINCIPAL		42,715	42,715	42,635	42,679	0	36	0	36	0	42,715	0	0	0	322	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		09/25/2006	PAID ON PRINCIPAL		265,990	265,990	255,558	255,599	0	10,390	0	10,390	0	265,990	0	0	0	2,147	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		09/25/2006	PAID ON PRINCIPAL		469,955	469,955	469,074	469,279	0	676	0	676	0	469,955	0	0	0	4,044	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		09/25/2006	PAID ON PRINCIPAL		92,620	92,620	92,447	92,490	0	130	0	130	0	92,620	0	0	0	832	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		09/25/2006	PAID ON PRINCIPAL		150,527	150,527	145,635	146,281	0	4,246	0	4,246	0	150,527	0	0	0	978	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		09/25/2006	PAID ON PRINCIPAL		30,441	30,441	30,384	30,406	0	35	0	35	0	30,441	0	0	0	211	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		09/25/2006	PAID ON PRINCIPAL		1,113,851	1,113,851	1,111,755	1,112,153	0	1,698	0	1,698	0	1,113,851	0	0	0	10,844	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		09/25/2006	PAID ON PRINCIPAL		100,878	100,878	100,287	100,345	0	533	0	533	0	100,878	0	0	0	754	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		09/25/2006	PAID ON PRINCIPAL		20,013	20,013	19,896	19,900	0	113	0	113	0	20,013	0	0	0	149	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		09/25/2006	PAID ON PRINCIPAL		217,046	217,046	215,775	215,866	0	1,180	0	1,180	0	217,046	0	0	0	1,252	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		09/25/2006	PAID ON PRINCIPAL		115,621	115,621	115,874	115,862	0	(241)	0	(241)	0	115,621	0	0	0	714	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		09/25/2006	PAID ON PRINCIPAL		109,959	109,959	109,315	109,362	0	597	0	597	0	109,959	0	0	0	858	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		09/25/2006	PAID ON PRINCIPAL		721,191	721,191	675,666	676,224	0	44,968	0	44,968	0	721,191	0	0	0	4,808	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		09/25/2006	PAID ON PRINCIPAL		121,395	121,395	120,684	120,729	0	666	0	666	0	121,395	0	0	0	1,041	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		09/25/2006	PAID ON PRINCIPAL		78,947	78,947	79,120	79,097	0	(149)	0	(149)	0	78,947	0	0	0	556	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		09/25/2006	PAID ON PRINCIPAL		21,368	21,368	21,355	21,358	0	10	0	10	0	21,368	0	0	0	184	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		09/25/2006	PAID ON PRINCIPAL		197,320	197,320	189,458	189,489	0	7,831	0	7,831	0	197,320	0	0	0	1,636	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		09/25/2006	PAID ON PRINCIPAL		616,779	616,779	611,181	611,181	0	5,598	0	5,598	0	616,779	0	0	0	4,820	06/25/2035	1
31408J RM 5	FNMA PASS TH #00852892 5.000		09/25/2006	PAID ON PRINCIPAL		190,510	190,510	182,830	182,830	0	7,680	0	7,680	0	190,510	0	0	0	2,088	03/25/2036	1
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		07/01/2006	REDEEMED		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,765	07/01/2031	1FE
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		07/01/2006	REDEEMED		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	5,536	01/01/2019	1FE
880459 HD 7	TENNESSEE HSG DEV AGCY 5.600		07/01/2006	REDEEMED		240,000	240,000	239,700	239,786	0	5	0	5	0	239,791	0	209	209	6,720	07/01/2018	1FE
3199999	Total - Bonds - Special Revenue & Assessment					198,427,572	197,751,772	196,689,723	197,815,271	0	402,136	0	402,136	0	198,217,407	0	210,165	210,165	1,883,008	XXX	XXX
<b>Bonds - Public Utilities</b>																					
011588 AF 7	ALAMOSA DELAWARE INC 12.000		07/31/2006	REDEEMED		197,160	186,000	156,240	179,094	0	962	0	962	0	180,056	0	17,104	17,104	11,160	07/31/2009	5FE
885571 AH 1	ALLTEL CORP (360 COMMU 7.600		08/28/2006	TENDERED		103,074	100,000	110,000	105,497	0	(1,031)	0	(1,031)	0	104,466	0	(1,392)	(1,392)	5,603	04/01/2009	1FE
171871 AD 9	CINCINNATI BELL INC 7.000		08/21/2006	LEHMAN BROTHERS		145,688	150,000	150,938	147,000	3,883	(53)	0	3,831	0	150,831	0	(5,143)	(5,143)	5,513	02/15/2015	4FE
52729N BK 5	LEVEL 3 COMMUNICATIONS 3.500		09/21/2006	VARIOUS		905,372	790,000	761,948	761,948	0	521	0	521	0	762,469	0	142,903	142,903	7,656	06/15/2012	1
612085 AV 2	MONTANA POWER CO SECUR 7.300		09/14/2006	REDEEMED		6,000,000	6,000,000	5,850,000	5,850,000	0	0	0	0	0	5,850,000	0	150,000	150,000	153,588	12/01/2006	2FE
65332V AY 9	NEXTEL COMMUNICATIONS 5.250		08/23/2006	MILLER TABAK ROBERTS		49,000	50,000	48,625	48,625	0	49	0	49	0	48,674	0	326	326	1,626	01/15/2010	2FE
65332V BG 7	NEXTEL COMMUNICATIONS 7.375		07/10/2006	MERRILL LYNCH CAPITAL MA		1,963,413	1,930,000	1,940,019	1,938,344	0	(613)	0	(613)	0	1,937,731	0	25,681	25,681	63,883	08/01/2015	2FE
665772 BY 4	NORTHERN STATES POWER 2.875		08/01/2006	MATURED		1,000,000	1,000,000	999,720	999,951	0	49	0	49	0	1,000,000	0	0	0	14,375	08/01/2006	1FE
826418 AY 1	SIERRA PACIFIC POWER 8.000		08/18/2006	LEHMAN BROTHERS		1,031,250	1,000,000	1,067,500	1,045,000	9,974	(13,914)	0	(3,940)	0	1,041,060	0	(9,810)	(9,810)	17,778	06/01/2008	3FE
3899999	Total - Bonds - Public Utilities					11,394,956	11,206,000	11,084,989	11,075,460	13,858	(14,029)	0	(172)	0	11,075,288	0	319,669	319,669	281,182	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
002824 AM 2	ABBOTT LABS 5.625		07/01/2006	MATURED		1,500,000	1,500,000	1,590,537	1,520,895	0	(20,895)	0	(20,895)	0	1,500,000	0	0	0	42,188	07/01/2006	1FE

E05.8

**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)
00506T AH 8	ACTIVANT SOLUTIONS (14 9.500.....		09/08/2006	DEUTSCHE BANC ALEX BRO		46,250	50,000	51,125	51,125	0	(37)	0	(37)	0	51,088	0	(4,838)	(4,838)	1,728	05/01/2016	5FE.....
00651F AG 3	ADAPTEC INC .750.....		07/18/2006	MERRILL LYNCH CAPITAL MA		13,125	15,000	12,321	12,325	0	0	0	12,325	0	12,325	0	800	800	9	12/22/2023	5FE.....
00770# AA 2	ADVANTAGE CAPITAL MO I 8.930.....		09/01/2006	MATURED.....		36,852	36,852	70,605	36,852	0	0	0	0	0	36,852	0	0	0	8,548	09/01/2006	1FE.....
00771* AA 5	ADVANTAGE CAPITAL PRTN ---		09/30/2006	MATURED.....		18,056	18,056	15,380	18,056	0	0	0	0	0	18,056	0	0	0	3,874	09/30/2006	1FE.....
00772# AA 0	ADVANTAGE CAPITAL PTNR ---		09/30/2006	MATURED.....		55,597	55,597	31,524	55,597	0	0	0	0	0	55,597	0	0	0	7,028	09/30/2006	1FE.....
00845V AA 8	AGERE SYSTEMS 6.500.....		08/01/2006	S G COWEN.....		54,656	55,000	56,669	54,106	2,224	(184)	0	2,041	0	56,147	0	(1,491)	(1,491)	487	12/15/2009	4FE.....
008685 AB 5	AHOLD FINANCE USA INC 6.875.....		09/26/2006	VARIOUS.....		2,273,375	2,475,000	2,144,395	2,154,253	0	3,638	0	3,638	0	2,157,891	0	115,484	115,484	68,862	05/01/2029	3FE.....
019589 AD 2	ALLIED WASTE NA 4.250.....		07/25/2006	J GIORDANO.....		58,175	65,000	56,690	56,225	571	76	0	648	0	56,873	0	1,302	1,302	790	04/15/2034	5FE.....
02369A AE 8	AMERICAN ACHIEVEMENT 8.250.....		08/15/2006	DEUTSCHE BANC ALEX BRO		99,000	100,000	100,613	100,613	0	(14)	0	(14)	0	100,598	0	(1,598)	(1,598)	3,140	04/01/2012	5FE.....
025816 AS 8	AMERICAN EXPRESS 1.850.....		09/06/2006	COWEN & CO.....		555,000	555,000	608,422	608,422	0	(996)	0	(996)	0	607,426	0	(52,426)	(52,426)	2,852	12/01/2033	1FE.....
031162 AM 2	AMGEN INC (144A) .125.....		08/08/2006	MERRILL LYNCH CAPITAL MA		1,801,666	1,830,000	1,830,000	1,830,000	0	0	0	0	0	1,830,000	0	(28,334)	(28,334)	1,089	02/01/2011	1FE.....
007036 QM 1	ARMT 2005-8 4A21 5.441.....		09/25/2006	PAID ON PRINCIPAL.....		53,033	53,033	53,462	53,439	0	(406)	0	(406)	0	53,033	0	0	0	722	07/25/2035	1FE.....
007036 QM 1	ARMT 2005-8 4A21 5.442.....		08/25/2006	PAID ON PRINCIPAL.....		147,527	147,527	148,719	148,657	0	(1,130)	0	(1,130)	0	147,527	0	0	0	1,338	07/25/2035	1FE.....
007036 QM 1	ARMT 2005-8 4A21 5.442.....		07/25/2006	PAID ON PRINCIPAL.....		213,557	213,557	215,282	215,192	0	(1,635)	0	(1,635)	0	213,557	0	0	0	969	07/25/2035	1FE.....
043353 AF 8	ARVINMERITOR INC 4.625.....		08/28/2006	VARIOUS.....		423,875	435,000	435,000	435,000	0	0	0	0	0	435,000	0	(11,125)	(11,125)	9,642	03/01/2026	3FE.....
045054 AA 1	ASSTEAD CAPITAL INC (1 9.000.....		09/25/2006	CREDIT SUISSE FIRST BOST		520,000	500,000	502,813	502,813	0	(60)	0	(60)	0	502,752	0	17,248	17,248	5,375	08/15/2016	1.....
053807 AL 7	AVNET INC 2.000.....		09/29/2006	VARIOUS.....		1,587,366	1,665,000	1,645,658	1,645,658	0	196	0	196	0	1,645,854	0	(58,488)	(58,488)	16,676	03/15/2034	3FE.....
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443.....		07/15/2006	MATURED.....		21,300	21,300	21,300	21,300	0	0	0	0	0	21,300	0	0	0	0	07/15/2006	1FE.....
07556Q AG 0	BEAZER HOMES USA 8.375.....		08/16/2006	MORGAN STANLEY DEAN WI		742,500	750,000	801,563	780,000	9,805	(5,218)	0	4,586	0	784,586	0	(42,086)	(42,086)	21,984	04/15/2012	3FE.....
085790 AJ 2	BERRY PLASTICS 10.750.....		09/20/2006	TENDERED.....		2,379,037	2,240,000	2,450,100	2,394,468	0	(20,711)	0	(20,711)	0	2,373,756	0	5,280	5,280	231,078	07/15/2012	4FE.....
095173 AG 5	BLOUNT INC 8.875.....		08/08/2006	LEHMAN BROTHERS.....		500,000	500,000	537,625	524,750	9,146	(3,424)	0	5,722	0	530,472	0	(30,472)	(30,472)	23,420	08/01/2012	4FE.....
05562E AA 6	BNP US FUNDING LLC PER 7.738.....		09/30/2006	Transfer to Stock.....		238,786	200,000	238,786	217,500	0	21,286	0	21,286	0	238,786	0	0	0	0	12/29/2049	1FE.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.249.....		07/25/2006	PAID ON PRINCIPAL.....		13,156	13,156	13,195	13,191	0	(35)	0	(35)	0	13,156	0	0	0	58	07/25/2035	1FE.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.249.....		09/25/2006	PAID ON PRINCIPAL.....		97,359	97,359	97,652	97,620	0	(260)	0	(260)	0	97,359	0	0	0	1,278	07/25/2035	1FE.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.249.....		08/25/2006	PAID ON PRINCIPAL.....		35,803	35,803	35,911	35,899	0	(96)	0	(96)	0	35,803	0	0	0	313	07/25/2035	1FE.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.099.....		08/25/2006	PAID ON PRINCIPAL.....		304,295	304,295	303,497	303,509	0	786	0	786	0	304,295	0	0	0	2,587	11/25/2035	1FE.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.099.....		09/25/2006	PAID ON PRINCIPAL.....		631,919	631,919	630,262	630,287	0	1,632	0	1,632	0	631,919	0	0	0	8,057	11/25/2035	1FE.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.101.....		07/25/2006	PAID ON PRINCIPAL.....		24,255	24,255	24,192	24,193	0	63	0	63	0	24,255	0	0	0	103	11/25/2035	1FE.....
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250.....		09/25/2006	PAID ON PRINCIPAL.....		2,055,729	2,055,729	2,046,896	2,046,921	0	8,808	0	8,808	0	2,055,729	0	0	0	19,192	11/25/2020	1FE.....
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500.....		09/25/2006	PAID ON PRINCIPAL.....		546,220	546,220	552,198	551,790	0	(5,570)	0	(5,570)	0	546,220	0	0	0	4,058	06/25/2035	1FE.....
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000.....		09/25/2006	PAID ON PRINCIPAL.....		395,387	395,387	395,818	395,789	0	(402)	0	(402)	0	395,387	0	0	0	3,296	07/25/2020	1FE.....
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000.....		09/25/2006	PAID ON PRINCIPAL.....		406,552	406,552	403,736	403,842	0	2,711	0	2,711	0	406,552	0	0	0	3,555	10/25/2020	1FE.....
121579 AA 4	BURLINGTON COAT FACTOR 11.125.....		08/31/2006	VARIOUS.....		237,500	250,000	252,500	252,500	0	(117)	0	(117)	0	252,383	0	(14,883)	(14,883)	10,708	04/15/2014	5FE.....
124661 AA 7	C&D TECHNOLOGIES (144A 5.250.....		09/21/2006	CREDIT SUISSE FIRST BOST		166,895	150,000	150,000	150,000	0	0	0	0	0	150,000	0	16,895	16,895	3,130	11/01/2025	5.....
127587 AD 5	CADMUS COMM CORP 8.375.....		08/25/2006	WACHOVIA SECURITIES INC		243,125	250,000	250,938	250,807	0	(101)	0	(101)	0	250,706	0	(7,581)	(7,581)	4,362	06/15/2014	4FE.....
127687 AB 7	CAESARS ENTERTAINMENT 5.506.....		09/27/2006	BEAR STEARNS & CO.....		461,265	385,000	463,506	463,506	0	(455)	0	(455)	0	463,051	0	(1,787)	(1,787)	0	04/15/2024	1.....
148711 AB 0	CASUAL MALE RETAIL GRO 5.000.....		09/19/2006	MERRILL LYNCH CAPITAL MA		36,513	30,000	28,923	0	28,923	0	0	28,923	0	28,923	0	7,590	7,590	1,088	01/01/2024	6*.....
156708 AK 5	CEPHALON INC ---		07/18/2006	KBC BANK.....		40,338	35,000	32,977	32,994	0	39	0	39	0	33,033	0	7,305	7,305	0	06/15/2033	4FE.....
16115Q AA 8	CHART INDUSTRIES (144A 9.125.....		09/25/2006	MORGAN STANLEY DEAN WI		522,813	500,000	530,000	530,000	0	(849)	0	(849)	0	529,151	0	(6,338)	(6,338)	18,377	10/15/2015	4FE.....
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500.....		09/25/2006	PAID ON PRINCIPAL.....		942,123	942,123	948,453	948,047	0	(5,924)	0	(5,924)	0	942,123	0	0	0	8,529	10/25/2035	1FE.....
16162W NF 2	CHASE 2005-S3 AC CMO 5.500.....		09/25/2006	PAID ON PRINCIPAL.....		1,186,190	1,186,190	1,190,083	1,190,117	0	(3,927)	0	(3,927)	0	1,186,190	0	0	0	10,640	11/25/2035	1FE.....
165167 BS 5	CHESAPEAKE ENERGY 6.500.....		08/02/2006	DEUTSCHE BANC ALEX BRO		162,750	175,000	172,375	172,375	0	71	0	71	0	172,446	0	(9,696)	(9,696)	5,435	08/15/2017	3FE.....
165167 BY 2	CHESAPEAKE ENERGY 7.625.....		08/03/2006	VARIOUS.....		610,288	605,000	594,509	594,509	0	97	0	97	0	594,606	0	15,681	15,681	3,204	07/15/2013	3FE.....
12560P DB 4	CIT GROUP INC 4.750.....		07/24/2006	LEHMAN BROTHERS.....		1,923,800	2,000,000	2,037,835	2,029,089	0	(3,101)	0	(3,101)	0	2,025,987	0	(102,187)	(102,187)	11,083	12/15/2010	1FE.....
17453B AP 6	CITIZENS COMMUNICATION 6.250.....		08/08/2006	MORGAN STANLEY DEAN WI		676,375	700,000	660,750	663,256	0	2,490	0	2,490	0	665,746	0	10,629	10,629	25,035	01/15/2013	3FE.....
126001 AA 4	CMP SUSQUEHANNA (144A) 9.875.....		09/08/2006	S G COWEN.....		93,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(6,750)	(6,750)	3,511	05/15/2014	5FE.....
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000.....		09/25/2006	PAID ON PRINCIPAL.....		683,318	683,318	680,081	680,195	0	3,122	0	3,122	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)	
000000 00 0	CONSTELLATION BRANDS 7.000		09/01/2006	PAID ON PRINCIPAL		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	0	0	06/01/2013	3FE
210805 DT 1	CONTINENTAL AIR PASS C 9.798		09/01/2006	PAID ON PRINCIPAL		9,747	9,747	9,747	9,747	0	0	0	0	0	9,747	0	0	0	0	160	04/01/2021	3FE
210805 BU 0	CONTINENTAL AIR PASS C 6.900		07/02/2006	PAID ON PRINCIPAL		43,007	43,007	43,503	43,503	0	(496)	0	(496)	0	43,007	0	0	0	0	1,484	01/02/2018	2FE
210795 PD 6	CONTINENTAL AIRLINES S 4.500		07/19/2006	VARIOUS		140,257	140,000	108,088	121,734	0	8,976	0	8,976	0	130,709	0	9,548	9,548	2,990	02/01/2007	5FE	
216640 AE 2	COOPER CAMERON CORP 1.500		09/19/2006	MERRILL LYNCH CAPITAL MA		501,929	335,000	349,975	346,798	0	(2,315)	0	(2,315)	0	344,483	0	157,446	157,446	1,443	05/15/2024	2FE	
22237L LQ 3	COUNTRYWIDE HOME LOAN 5.500		08/01/2006	MATURED		9,370,000	9,370,000	9,912,271	9,523,609	0	(153,609)	0	(153,609)	0	9,370,000	0	0	0	257,675	08/01/2006	1FE	
22541L BH 5	CREDIT SUISSE FB USA I 4.875		07/31/2006	BANC OF AMERICA SECURIT		1,951,060	2,000,000	1,999,840	1,999,728	0	85	0	85	0	1,999,813	0	(48,753)	(48,753)	45,500	08/15/2010	1FE	
228255 AD 7	CROWN CORK & SEAL 8.000		08/01/2006	MERRILL LYNCH CAPITAL MA		233,125	250,000	233,281	233,836	0	248	0	248	0	234,084	0	(959)	(959)	6,056	04/15/2023	4FE	
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		566,044	566,044	566,927	566,870	0	(825)	0	(825)	0	566,044	0	0	0	3,509	02/25/2020	1FE	
225458 G3 6	CSFB 2005-7 4A1 5.000		09/25/2006	PAID ON PRINCIPAL		779,450	778,450	779,178	779,090	0	(640)	0	(640)	0	778,450	0	0	0	5,612	08/25/2020	1FE	
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		693,476	693,476	703,300	702,439	0	(8,963)	0	(8,963)	0	693,476	0	0	0	6,748	07/25/2035	1FE	
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		857,491	857,491	859,166	859,074	0	(1,583)	0	(1,583)	0	857,491	0	0	0	8,754	12/25/2035	1FE	
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		416,108	418,579	418,579	418,536	0	(2,427)	0	(2,427)	0	416,108	0	0	0	4,123	09/25/2035	1FE	
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		370,287	370,287	373,455	373,455	0	(3,168)	0	(3,168)	0	370,287	0	0	0	3,842	03/25/2036	1FE	
23383F BQ 7	DAIMLERCHRYSLER N.A. 6.015		08/01/2006	CITIGROUP GLOBAL MARKET		2,006,880	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,880	6,880	29,712	10/31/2008	2FE	
233835 AU 1	DAIMLERCHRYSLER N.A. 4.750		07/06/2006	BEAR STEARNS & CO		982,920	1,000,000	1,017,130	1,011,832	0	(2,961)	0	(2,961)	0	1,008,871	0	(25,951)	(25,951)	23,222	01/15/2008	2FE	
233835 AZ 0	DAIMLERCHRYSLER N.A. 4.875		07/19/2006	FTN FINANCIAL		958,230	1,000,000	997,165	997,405	0	269	0	269	0	997,674	0	(39,444)	(39,444)	5,281	06/15/2010	2FE	
23326B AB 0	DI FINANCE/DYNCORP INT 9.500		08/17/2006	WACHOVIA SECURITIES INC		13,455	13,000	13,081	13,071	0	(5)	0	(5)	0	13,065	0	390	390	642	02/15/2013	4FE	
25388B AB 0	DIGITAL RIVER INC 1.250		09/26/2006	CIBC WORLD MARKETS		284,795	220,000	232,100	232,100	0	(2,627)	0	(2,627)	0	229,473	0	55,322	55,322	2,024	01/01/2024	4	
25459H AD 7	DIRECTV HOLDINGS/FINAN 6.375		09/28/2006	LEHMAN BROTHERS		369,963	390,000	386,439	381,225	5,328	169	0	5,497	0	386,722	0	(16,760)	(16,760)	4,126	06/15/2015	3FE	
23330X AK 6	DRS TECHNOLOGIES INC ( 2.000		08/23/2006	VARIOUS		626,925	680,000	687,010	687,010	0	(578)	0	(578)	0	686,432	0	(69,507)	(69,507)	7,229	02/01/2026	4FE	
27876G AN 8	ECHOSTAR DBS CORP 5.750		07/13/2006	VARIOUS		328,300	335,000	335,000	328,300	6,700	0	0	6,700	0	335,000	0	(6,700)	(6,700)	5,725	10/01/2008	3FE	
283701 AA 8	EL PASO PERFORMANCE (1 7.750		07/19/2006	DEUTSCHE BANC ALEX BRO		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	263	07/15/2011	1	
291531 AB 7	EMMIS OPERATING CO (14 6.875		09/27/2006	BANC OF AMERICA SECURIT		1,555,000	1,555,000	1,538,388	1,535,386	5,406	1,342	0	6,748	0	1,542,135	0	12,866	12,866	0	05/15/2012	4FE	
293904 AB 4	ENZON INC 4.500		07/06/2006	TENDERED		193,000	200,000	176,313	179,500	5,901	2,775	0	8,677	0	188,177	0	4,823	4,823	4,625	02/01/2008	4Z	
29444N AH 5	EQUISTAR CHEMICAL 10.625		09/19/2006	MORGAN STANLEY DEAN WI		536,875	500,000	553,750	541,537	0	(8,157)	0	(8,157)	0	533,379	0	3,496	3,496	20,807	05/01/2011	3FE	
31337L BU 1	FHR 2162 TG CMO 6.000		09/15/2006	PAID ON PRINCIPAL		131,153	131,153	128,961	129,756	0	1,397	0	1,397	0	131,153	0	0	0	1,209	10/15/2027	1	
31337Q ZU 4	FHR 2274 KC CMO 6.500		09/15/2006	PAID ON PRINCIPAL		189,910	189,910	189,502	189,505	0	406	0	406	0	189,910	0	0	0	1,486	01/15/2031	1	
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2006	PAID ON PRINCIPAL		1,248,652	1,248,652	1,231,483	1,236,437	0	12,214	0	12,214	0	1,248,652	0	0	0	13,525	01/15/2032	1	
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2006	PAID ON PRINCIPAL		1,610,973	1,610,973	1,588,822	1,593,941	0	17,032	0	17,032	0	1,610,973	0	0	0	16,048	02/15/2032	1	
31787A AC 5	FINISAR CORP 5.250		07/14/2006	JEFFERIES & CO INC		63,863	65,000	55,381	55,820	0	1,592	0	1,592	0	57,412	0	6,451	6,451	891	10/15/2008	6*	
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2006	PAID ON PRINCIPAL		71,534	71,534	73,453	74,264	0	(2,730)	0	(2,730)	0	71,534	0	0	0	799	04/25/2024	1	
30265Q AB 5	FTD INC 7.750		08/07/2006	CREDIT SUISSE FIRST BOST		703,485	729,000	767,273	721,710	42,530	(2,827)	0	39,702	0	761,412	0	(57,927)	(57,927)	27,464	02/15/2014	4FE	
302941 AB 5	FTI CONSULTING 3.750		09/18/2006	BEAR STEARNS & CO		113,006	105,000	119,644	119,644	0	(825)	0	(825)	0	118,819	0	(5,813)	(5,813)	2,691	07/15/2012	4FE	
302941 AA 7	FTI CONSULTING (144A) 3.750		09/18/2006	VARIOUS		686,456	665,000	675,894	675,315	0	(902)	0	(902)	0	674,413	0	12,043	12,043	15,589	07/15/2012	4FE	
372917 AN 4	GENZYME CORP 1.250		09/26/2006	VARIOUS		70,151	65,000	66,625	66,625	0	(243)	0	(243)	0	66,382	0	3,769	3,769	266	12/01/2023	2FE	
382383 AG 2	GOODMAN GLOBAL HOLDING 7.875		09/18/2006	CREDIT SUISSE FIRST BOST		425,688	450,000	451,350	418,500	31,918	(98)	0	31,820	0	450,320	0	(24,632)	(24,632)	8,575	12/15/2012	4FE	
384313 AB 8	GRAFTECH INTERNATIONAL 1.625		07/14/2006	CIBC WORLD MARKETS		7,375	10,000	7,168	7,210	0	60	0	60	0	7,270	0	105	105	83	01/15/2024	5FE	
404085 AB 8	H&E EQUIPMENT/FINANCE 11.125		08/04/2006	TENDERED		854,192	800,000	800,000	800,000	0	0	0	0	0	800,000	0	54,192	54,192	36,114	06/15/2012	4FE	
41043F AF 6	HANGER ORTHOPEDIC GROU 10.250		08/17/2006	VARIOUS		1,004,375	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	4,375	4,375	22,863	06/01/2014	5FE	
410768 AE 5	HANOVER COMPRESSOR CO 4.750		09/19/2006	J P MORGAN CHASE SECURI		265,013	185,000	243,275	243,275	0	(2,248)	0	(2,248)	0	241,027	0	23,986	23,986	6,029	01/15/2014	4FE	
19767Q AH 8	HCA INC 8.050		08/25/2006	MATURED		5,000,000	5,000,000	5,064,750	5,006,278	0	(6,278)	0	(6,278)	0	5,000,000	0	0	0	78,264	08/25/2006	3FE	
404119 AC 3	HCA INC 7.875		07/20/2006	CITIGROUP GLOBAL MARKET		246,343	250,000	266,775	266,613	0	(1,588)	0	(1,588)	0	265,025	0	(18,683)	(18,683)	9,516	02/01/2011	3FE	
404119 AP 4	HCA INC 6.375		08/08/2006	MERRILL LYNCH CAPITAL MA		59,063	75,000	73,058	73,171	0	90	0	90	0	73,261	0	(14,199)	(14,199)	2,736	01/15/2015	3FE	
404119 AR 0	HCA INC 6.500		08/15/2006	VARIOUS		1,597,384	1,880,000	1,862,397	1,862,397	0	435	0	435	0	1,862,832	0	(265,448)	(265,448)	58,133	02/15/2016	3FE	
12802R AA 3	HELIX ENERGY GROUP SOL 4.930		08/01/2006	PAID ON PRINCIPAL		27,315	27,315	27,315	27,315	0	0	0	0	0	27,315	0	0	0	682	02/01/2027	1FE	
806407 AB 8	HENRY SCHEIN INC 3.000		09/25/2006	VARIOUS		1,270,122	1,015,000	1,118,023	1,111,566	0	(15,006)	0	(15,006)	0	1,096,560							

**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)
427056 BC 9	HERCULES INC 6.500		07/14/2006	KBC BANK		7,950	10,000	8,350	7,500	872	13	0	885	0	8,385	0	(435)	(435)	798	06/30/2029	4FE
428040 BX 6	HERTZ CORP (144A) 8.875		07/14/2006	VARIOUS		208,719	200,000	200,000	200,000	0	0	0	0	200,000	0	8,719	8,719	10,256	01/01/2014	4FE	
432848 AZ 2	HILTON HOTELS 3.375		09/22/2006	VARIOUS		613,796	470,000	579,294	561,435	0	(30,277)	0	(30,277)	531,158	0	82,638	82,638	7,014	04/15/2023	3FE	
44108E AT 5	HOST MARRIOTT LP (144A) 3.250		09/18/2006	GOLDMAN SACHS & CO		1,171,189	851,000	835,154	836,141	0	428	0	428	836,569	0	334,620	334,620	11,985	04/15/2024	3FE	
441812 GH 1	HOUSEHOLD FINANCE CORP 7.200		07/15/2006	MATURED		300,000	300,000	288,900	298,188	0	1,812	0	1,812	300,000	0	0	0	10,800	07/15/2006	1FE	
40429C CS 9	HSBC FINANCE CORP 5.000		07/07/2006	J P MORGAN CHASE SECURI		1,851,680	2,000,000	1,991,260	1,991,633	0	333	0	333	1,991,966	0	(140,286)	(140,286)	3,333	06/30/2015	1FE	
44701Q AF 9	HUNTSMAN INTERNATIONAL 9.875		09/20/2006	REDEEMED		1,212,022	1,155,000	1,162,225	1,158,583	0	(1,059)	0	(1,059)	1,157,524	0	54,498	54,498	58,930	03/01/2009	4FE	
448407 AF 6	HUTCHINSON TECHNOLOGY 2.250		09/12/2006	CITIGROUP GLOBAL MARKET		306,020	330,000	350,771	349,177	1,279	(5,856)	0	(4,577)	344,600	0	(38,580)	(38,580)	3,713	03/15/2010	3	
448407 AF 3	HUTCHINSON TECHNOLOGY 3.250		09/12/2006	VARIOUS		915,780	1,090,000	1,091,125	1,091,125	0	(18)	0	(18)	1,091,107	0	(175,327)	(175,327)	19,337	01/15/2026	4FE	
45072P AB 8	IASIS HEALTHCARE 8.750		08/03/2006	DEUTSCHE BANC ALEX BRO		243,750	250,000	273,125	262,500	9,317	(1,743)	0	7,574	270,074	0	(26,324)	(26,324)	3,220	06/15/2014	4FE	
449669 CK 4	IMC GLOBAL INC 10.875		07/07/2006	MORGAN STANLEY DEAN WI		757,925	710,000	745,500	730,187	0	(4,110)	0	(4,110)	726,077	0	31,848	31,848	8,794	06/01/2008	3FE	
44978N AA 3	ING CAP FUNDING TRST I 8.439		09/30/2006	Transfer to Stock		2,418,465	2,100,000	2,418,465	2,319,596	0	98,869	0	98,869	2,418,465	0	0	0	0	12/31/2010	1FE	
46185R AA 9	INVITROGEN INC 2.000		09/13/2006	BEAR STEARNS & CO		160,500	150,000	162,332	161,955	0	(1,853)	0	(1,853)	160,102	0	398	398	1,892	08/01/2023	2	
46284P AF 1	IRON MOUNTAIN INC 8.250		07/24/2006	TENDERED		25,000	25,000	26,031	25,375	143	(205)	0	(62)	25,313	0	(313)	(313)	1,351	07/01/2011	5FE	
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		08/22/2006	VARIOUS		720,938	750,000	751,875	751,875	0	(32)	0	(32)	751,843	0	(30,905)	(30,905)	24,840	03/01/2014	4FE	
470355 AA 6	JAMES RIVER COAL 9.375		08/10/2006	CREDIT SUISSE FIRST BOST		1,127,250	1,250,000	1,320,250	1,306,563	12,130	(5,049)	0	7,081	1,313,643	0	(186,393)	(186,393)	23,880	06/01/2012	5FE	
46625H DD 9	JP MORGAN CHASE 4.600		07/19/2006	J P MORGAN CHASE SECURI		959,580	1,000,000	999,030	999,132	0	97	0	97	999,229	0	(39,649)	(39,649)	23,894	01/17/2011	1FE	
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.408		08/25/2006	PAID ON PRINCIPAL		114,631	114,631	114,868	114,867	0	(236)	0	(236)	114,631	0	0	0	1,033	11/25/2035	1FE	
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.409		07/25/2006	PAID ON PRINCIPAL		62,767	62,767	62,897	62,896	0	(129)	0	(129)	62,767	0	0	0	283	11/25/2035	1FE	
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.409		09/25/2006	PAID ON PRINCIPAL		249,599	249,599	250,115	250,113	0	(514)	0	(514)	249,599	0	0	0	3,375	11/25/2035	1FE	
442488 AM 4	K HOVNANIAN ENTERPRISE 8.875		09/08/2006	FTN FINANCIAL		968,500	1,000,000	1,070,313	1,039,110	14,842	(7,681)	0	7,161	1,046,271	0	(77,771)	(77,771)	39,888	04/01/2012	3FE	
486665 AB 8	KEANE INC 2.000		07/20/2006	VARIOUS		71,076	75,000	68,455	68,455	0	359	0	359	68,814	0	2,262	2,262	148	06/15/2013	4	
49446Q BE 0	KIMCO REALTY 5.304		06/29/2006	UBS AG		0	0	0	0	0	0	0	0	0	0	0	0	27,699	02/22/2011	2FE	
513075 AG 6	LAMAR MEDIA CORP 7.250		07/19/2006	J P MORGAN CHASE SECURI		895,058	911,000	913,278	913,278	0	(29)	0	(29)	913,249	0	(18,191)	(18,191)	37,243	01/01/2013	4FE	
501786 AB 3	LBI MEDIA INC 10.125		09/08/2006	S G COWEN		576,125	550,000	601,219	583,688	13,035	(8,416)	0	4,619	588,306	0	(12,181)	(12,181)	36,816	07/15/2012	5FE	
524908 FD 7	LEHMAN BROTHERS HOLDIN 4.000		08/18/2006	BANC OF AMERICA SECURIT		491,000	500,000	493,295	493,910	0	1,838	0	1,838	495,747	0	(4,747)	(4,747)	11,722	01/22/2008	1FE	
530715 AM 3	LIBERTY MEDIA CORP (14 3.500		09/22/2006	CREDIT SUISSE FIRST BOST		213,525	195,000	195,000	195,000	0	0	0	0	195,000	0	18,525	18,525	4,778	01/15/2031	3FE	
552078 AL 1	LYONDELL CHEMICAL CO 9.625		09/25/2006	VARIOUS		1,551,457	1,520,000	1,544,375	1,533,764	0	(6,305)	0	(6,305)	1,527,459	0	23,998	23,998	56,433	05/01/2007	3FE	
552078 AW 7	LYONDELL CHEMICAL CO 8.000		09/15/2006	BARCLAYS CAPITAL INC		203,515	202,000	202,000	202,000	0	0	0	0	202,000	0	1,515	1,515	0	09/15/2014	1	
565011 AB 9	MANUGISTICS GROUP INC 5.000		07/10/2006	TENDERED		85,000	85,000	78,112	78,008	1,600	1,443	0	3,043	81,051	0	3,949	3,949	767	11/01/2007	5	
585055 AD 8	MEDTRONIC INC 1.250		09/18/2006	TENDERED		135,000	135,000	133,228	133,228	0	36	0	36	133,264	0	1,736	1,736	858	09/15/2021	1FE	
585055 AJ 5	MEDTRONIC INC (144A) 1.500		08/07/2006	UBS AG		715,363	755,000	773,120	773,120	0	(31)	0	(31)	773,089	0	(57,727)	(57,727)	3,523	04/15/2011	1	
585055 AJ 5	MEDTRONIC INC (144A) 1.500		08/17/2006	VARIOUS		2,204,458	2,330,000	2,332,400	2,332,400	0	(111)	0	(111)	2,332,289	0	(127,831)	(127,831)	11,158	04/15/2011	1FE	
589378 AB 4	MERCURY COMPUTER SYSTE 2.000		07/12/2006	S G COWEN		152,031	175,000	164,313	164,313	0	216	0	216	164,529	0	(12,497)	(12,497)	739	05/01/2024	3	
552880 AB 2	MGI PHARMA INC 1.682		08/01/2006	BANC OF AMERICA SECURIT		52,286	85,000	64,600	52,488	12,457	477	0	12,934	65,422	0	(13,136)	(13,136)	604	03/02/2024	4	
60467P AH 7	MIRANT AMERICAS 8.300		07/12/2006	DEUTSCHE BANC ALEX BRO		245,938	250,000	258,438	258,438	0	(682)	0	(682)	257,756	0	(11,818)	(11,818)	4,381	05/01/2011	4FE	
60741H AA 8	MOBILE SERVICES GRP (1 9.750		09/07/2006	FTN FINANCIAL		305,625	300,000	302,844	302,844	0	(62)	0	(62)	302,782	0	2,843	2,843	3,331	08/01/2014	1	
61746B AL 0	MORGAN STANLEY DEAN WI 3.875		09/13/2006	BEAR STEARNS & CO		2,909,200	3,000,000	2,991,210	2,994,426	0	1,123	0	1,123	2,995,549	0	(86,349)	(86,349)	75,670	01/15/2009	1FE	
624755 AD 6	MUELLER GROUP 10.000		08/03/2006	VARIOUS		1,360,808	1,250,000	1,320,875	1,309,685	215	(6,020)	0	(5,805)	1,303,880	0	56,928	56,928	29,189	05/01/2012	4FE	
629568 AN 6	NABORS INDUSTRIES INC 940		09/25/2006	VARIOUS		2,097,794	2,230,000	2,230,000	2,230,000	0	0	0	0	2,230,000	0	(132,206)	(132,206)	0	05/15/2011	1FE	
63860B AD 4	NATIONSRENT INC 9.500		07/20/2006	VARIOUS		1,453,125	1,250,000	1,272,663	1,272,026	89	(944)	0	(855)	1,271,171	0	181,954	181,954	26,785	05/01/2015	5FE	
65584H AB 5	NORFOLK SOUTHERN CORP 7.220		09/15/2006	MATURED		3,000,000	3,000,000	3,087,990	3,059,059	0	(59,059)	0	(59,059)	3,000,000	0	0	0	108,300	09/15/2006	2FE	
656559 BG 5	NORTEK 8.500		09/18/2006	CREDIT SUISSE FIRST BOST		942,188	1,000,000	1,013,438	994,625	18,092	(434)	0	17,658	1,012,283	0	(70,095)	(70,095)	46,632	09/01/2014	5FE	
68210* AA 1	OMEGA LEASING LLC SR N 8.800		09/12/2006	PAID ON PRINCIPAL		38,935	38,935	38,935	38,935	0	0	0	0	38,935	0	0	0	0	05/12/2010	2FE	
683718 AC 4	OPENWAVE SYSTEMS INC 2.750		07/18/2006	VARIOUS		616,001	660,000	799,385	799,385	0	(28,034)	0	(28,034)	771,351	0	(155,350)	(155,350)	6,362	09/09/2008	5	
69073T AB 9	OWENS-BROCKWAY 8.875		07/12/2006	TENDERED		947,380	938,000	943,445	940,566	0	(602)	0	(602)	939,964	0	7,416	7,416	62,132	02/15/2009	3FE	
6944P0 AA 3	PACIFIC LIFE GLOBAL FU 3.750		08/22/2006	BEAR STEARNS & CO		1,931,980	2,000,000	1,995,220	1,996,960	0	581	0	581	1,997,540	0	(65,560)	(65,560)	45,833	01/15/2009	1FE	
69831Y AB 1	PANAMSAT HOLDING CORP --		07/01/2006	TENDERED		216,399	300,000	206,250	210,000	744	4,255	0	4,999	214,999	0	1,400	1,400	5,358	11/01		

**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.	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)
717125 AC 2	PHARMACEUTICAL RESOURC 2.875.....		08/01/2006	MILLER TABAK ROBERTS.....		13,256	15,000	12,581	12,581	0	249	0	249	0	12,830	0	426	426	149	09/30/2010	3.....
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.521.....		07/18/2006	PAID ON PRINCIPAL.....		676,218	676,218	684,856	684,856	0	(7,958)	0	(7,958)	0	676,218	0	0	0	3,111	05/26/2035	1FE.....
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.521.....		08/18/2006	PAID ON PRINCIPAL.....		283,555	283,555	287,178	286,893	0	(3,337)	0	(3,337)	0	283,555	0	0	0	2,609	05/26/2035	1FE.....
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.523.....		09/18/2006	PAID ON PRINCIPAL.....		252,918	252,918	256,149	255,895	0	(2,977)	0	(2,977)	0	252,918	0	0	0	3,492	05/26/2035	1FE.....
693476 AR 4	PNC FUNDING CORP 5.750.....		08/01/2006	MATURED.....		10,000,000	10,000,000	10,905,300	10,166,486	0	(166,486)	0	(166,486)	0	10,000,000	0	0	0	287,500	08/01/2006	1FE.....
741503 AE 6	PRICELINE.COM INC 2.250.....		08/23/2006	S G COWEN.....		55,000	50,000	55,313	55,313	0	(14)	0	(14)	0	55,298	0	(298)	(298)	134	01/15/2025	1.....
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000.....		09/25/2006	PAID ON PRINCIPAL.....		420,379	420,379	419,196	419,228	0	1,150	0	1,150	0	420,379	0	0	0	4,124	10/25/2020	1FE.....
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250.....		09/25/2006	PAID ON PRINCIPAL.....		318,200	318,200	318,523	318,525	0	(325)	0	(325)	0	318,200	0	0	0	2,430	10/25/2020	1FE.....
74332D AA 3	PROGRESS RAIL (144A) 7.750.....		07/24/2006	REDEEMED.....		2,932,532	2,655,000	2,693,025	2,712,598	305,113	(65,272)	0	239,841	0	2,952,440	0	(19,908)	(19,908)	70,330	04/01/2012	4FE.....
74367Q AC 8	PROTECTIVE LIFE US FUN 5.875.....		08/15/2006	MATURED.....		9,445,000	9,445,000	10,257,926	9,445,000	0	(181,082)	0	(181,082)	0	9,445,000	0	0	0	277,447	08/15/2006	1FE.....
743917 AN 6	PRUDENTIAL INSURANCE ( 6.375.....		07/23/2006	MATURED.....		500,000	500,000	529,395	504,717	0	(4,717)	0	(4,717)	0	500,000	0	0	0	15,938	07/23/2006	1FE.....
69366A AB 6	PSS WORLD MEDICAL INC 2.250.....		07/27/2006	GOLDMAN SACHS & CO.....		187,875	150,000	150,300	148,875	1,386	(46)	0	1,340	0	150,215	0	37,660	37,660	1,275	03/15/2024	4FE.....
756577 AB 8	RED HAT INC .500.....		07/24/2006	S G COWEN.....		134,100	120,000	99,144	99,747	0	547	0	547	0	100,295	0	33,805	33,805	320	01/15/2024	4FE.....
75886F AB 3	REGENERON PHARMACEUTIC 5.500.....		09/08/2006	MORGAN STANLEY DEAN WI.....		9,850	10,000	9,475	9,502	0	115	0	115	0	9,618	0	232	232	223	10/17/2008	5.....
761557 AA 5	REWARDS NETWORK INC 3.250.....		08/30/2006	CREDIT RESEARCH.....		16,000	20,000	16,150	16,050	139	92	0	231	0	16,281	0	(281)	(281)	253	10/15/2023	4Z.....
74955W AF 6	RH DONNELLEY 6.875.....		08/07/2006	CREDIT SUISSE FIRST BOST.....		134,438	150,000	136,472	136,472	0	777	0	777	0	137,249	0	(2,811)	(2,811)	5,529	01/15/2013	5FE.....
769320 AA 0	RIVER STONE (144A) 3.750.....		09/28/2006	REDEEMED.....		45,338	45,000	43,650	42,975	853	935	0	1,787	0	44,762	0	575	575	1,036	12/01/2006	6*.....
778669 AB 7	ROTECH HEALTHCARE INC 9.500.....		08/14/2006	VARIOUS.....		965,531	1,455,000	1,559,000	1,527,750	13,092	(10,884)	0	2,208	0	1,529,958	0	(564,427)	(564,427)	51,772	04/01/2012	5FE.....
786429 AN 0	SAFECO CORPORATION 7.250.....		09/26/2006	UBS AG.....		162,553	149,000	170,046	164,940	0	(1,511)	0	(1,511)	0	163,429	0	(876)	(876)	6,241	09/01/2012	2FE.....
80004C AC 5	SANDISK CORP 1.000.....		07/05/2006	J GIORDANO.....		101,488	115,000	107,166	107,166	0	58	0	58	0	107,224	0	(5,736)	(5,736)	176	05/15/2013	1.....
80004C AC 5	SANDISK CORP 1.000.....		07/24/2006	VARIOUS.....		1,194,602	1,480,000	1,364,856	1,364,856	0	1,441	0	1,441	0	1,366,297	0	(171,696)	(171,696)	2,808	05/15/2013	3FE.....
80874P AC 3	SCIENTIFIC GAMES CORP .750.....		06/27/2006	VARIOUS.....		0	0	0	0	0	0	0	0	0	0	0	0	0	54	12/01/2024	4FE.....
817492 AC 5	SERENA SOFTWARE INC (1 10.375.....		07/19/2006	MERRILL LYNCH CAPITAL MA.....		991,875	1,000,000	1,009,024	1,009,024	0	(358)	0	(358)	0	1,008,666	0	(16,791)	(16,791)	38,056	03/15/2016	5FE.....
828709 AF 2	SIMMONS CO 7.875.....		08/17/2006	DEUTSCHE BANC ALEX BRO.....		965,938	1,000,000	985,000	985,000	0	495	0	495	0	985,495	0	(19,557)	(19,557)	47,414	01/15/2014	5FE.....
83001P AF 6	SIX FLAGS INC 9.750.....		07/19/2006	VARIOUS.....		918,750	1,000,000	1,002,500	981,250	21,039	(145)	0	20,894	0	1,002,144	0	(83,394)	(83,394)	26,135	04/15/2013	5FE.....
84762L AA 3	SPECTRUM BRANDS INC 7.375.....		08/04/2006	VARIOUS.....		1,508,894	1,985,000	1,978,156	1,657,475	320,881	329	0	321,209	0	1,978,684	0	(469,791)	(469,791)	72,825	02/01/2015	5FE.....
857689 AT 0	STATION CASINOS 6.875.....		09/13/2006	VARIOUS.....		1,383,313	1,505,000	1,538,950	1,536,911	64	(2,732)	0	(2,669)	0	1,534,242	0	(150,930)	(150,930)	51,078	03/01/2016	4FE.....
86183@ AA 4	STONEHENGE CAP FUND CO 8.905.....		07/31/2006	MATURED.....		7,139	7,139	7,139	7,139	0	0	0	0	0	7,139	0	0	0	0	07/31/2006	1FE.....
87816Q AC 7	TEAM HEALTH INC 11.250.....		09/20/2006	J P MORGAN CHASE SECURI.....		433,125	420,000	420,000	420,000	0	0	0	0	0	420,000	0	13,125	13,125	14,963	12/01/2013	5FE.....
880779 AS 2	TEREX CORP 7.375.....		09/18/2006	BARCLAYS CAPITAL INC.....		301,125	300,000	304,500	304,500	0	(155)	0	(155)	0	304,345	0	(3,220)	(3,220)	15,119	01/15/2014	4FE.....
89579K AE 9	TRIAD HOSPITALS INC 7.000.....		08/17/2006	VARIOUS.....		1,581,625	1,650,000	1,657,031	1,653,281	3,188	(398)	0	2,789	0	1,656,071	0	(74,446)	(74,446)	26,192	11/15/2013	4FE.....
911365 AL 8	UNITED RENTALS NA INC 7.750.....		09/26/2006	VARIOUS.....		196,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(3,500)	(3,500)	5,769	11/15/2013	4FE.....
91159H GJ 3	US BANCORP 4.500.....		08/01/2006	WACHOVIA SECURITIES INC.....		2,896,220	3,000,000	2,991,780	2,992,293	0	976	0	976	0	2,993,269	0	(97,049)	(97,049)	68,625	07/29/2010	1FE.....
90333W AA 6	US BANK NA 6.375.....		09/22/2006	MORGAN STANLEY DEAN WI.....		2,104,220	2,000,000	2,237,460	2,204,276	0	(24,394)	0	(24,394)	0	2,179,882	0	(75,662)	(75,662)	83,583	08/01/2011	1FE.....
91911X AB 0	VALEANT PHARMACEUTICAL 3.000.....		09/06/2006	PIPER JAFFRAY & HOPWOOD.....		13,913	15,000	13,723	13,723	0	135	0	135	0	13,858	0	55	55	256	08/16/2010	4FE.....
92203P AB 2	VANGUARD HEALTH SYSTEM 9.000.....		08/17/2006	VARIOUS.....		1,205,488	1,250,000	1,325,500	1,315,625	3,808	(4,919)	0	(1,111)	0	1,314,514	0	(109,026)	(109,026)	41,413	10/01/2014	5FE.....
92240M AE 8	VECTOR GROUP LTD 5.000.....		07/14/2006	JEFFERIES & CO INC.....		45,900	40,000	50,128	48,950	1,122	(928)	0	194	0	49,144	0	(3,244)	(3,244)	356	11/15/2011	4.....
928298 AF 5	VISHAY INTERTECHNOLOGY 3.625.....		09/15/2006	VARIOUS.....		1,485,181	1,470,000	1,542,075	1,542,075	0	(1,139)	0	(1,139)	0	1,540,935	0	(55,754)	(55,754)	33,587	08/01/2023	4FE.....
929043 AC 1	VORNADO REALTY TRUST 3.875.....		09/26/2006	VARIOUS.....		1,202,091	985,000	1,066,563	1,066,563	0	(6,033)	0	(6,033)	0	1,060,530	0	141,561	141,561	13,771	04/15/2025	2FE.....
254687 AU 0	WALT DISNEY COMPANY 2.125.....		07/21/2006	BANC OF AMERICA SECURIT.....		135,703	125,000	140,306	140,306	0	(1,294)	0	(1,294)	0	139,013	0	(3,309)	(3,309)	745	04/15/2023	1FE.....
93443M AC 5	WARNER CHILCOTT (144A) 8.750.....		09/12/2006	VARIOUS.....		1,119,063	1,100,000	1,078,375	1,032,125	46,726	1,000	0	47,726	0	1,079,851	0	39,211	39,211	61,390	02/01/2015	5FE.....
960413 AE 2	WESTLAKE CHEMICALS 6.625.....		09/21/2006	BANC OF AMERICA SECURIT.....		950,000	1,000,000	996,740	996,740	0	48	0	48	0	996,788	0	(46,788)	(46,788)	46,559	01/15/2016	3FE.....
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.992.....		07/25/2006	PAID ON PRINCIPAL.....		525,039	525,039	524,670	524,583	0	456	0	456	0	525,039	0	0	0	2,184	10/25/2035	1FE.....
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.992.....		09/25/2006	PAID ON PRINCIPAL.....		256,624	256,624	256,444	256,401	0	223	0	223	0	256,624	0	0	0	3,203	10/25/2035	1FE.....
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.993.....		08/25/2006	PAID ON PRINCIPAL.....		1,156,834	1,156,834	1,156,021	1,155,830	0	1,005	0	1,005	0	1,156,834	0	0	0	9,626	10/25/2035	1FE.....
94982Y AH 3	WFMB 2005-15 A2 CMO 5.000.....		09/25/2006	PAID ON PRINCIPAL.....		850,774	850,774	830,979	831,088												

**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.	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)
96949V AK 9	WILLIAMS SCOTSMAN 8.500		09/29/2006	DEUTSCHE BANC ALEX BRO		102,250	100,000	103,563	103,500	53	(216)	0	(163)	0	103,337	0	(1,087)	(1,087)	(2,149)	10/01/2015	4FE
983130 AD 7	WYNN LAS VEGAS 6.625		08/04/2006	DEUTSCHE BANC ALEX BRO		476,250	500,000	487,500	486,250	1,719	575	0	2,294	0	488,544	0	(12,294)	(12,294)	6,257	12/01/2014	4FE
986670 AB 3	YORK INTERNATIONAL COR 6.625		08/15/2006	MATURED		4,000,000	4,000,000	4,411,920	4,078,357	0	(78,357)	0	(78,357)	0	4,000,000	0	0	0	132,500	08/15/2006	1FE
013716 AV 7	ALCAN INC 5.000	F	08/16/2006	CITIGROUP GLOBAL MARKET		1,875,900	2,000,000	1,981,980	1,982,599	0	864	0	864	0	1,983,463	0	(107,563)	(107,563)	22,222	06/01/2015	2FE
460915 AR 2	INTRAWEST CORP 7.500	F	07/21/2006	BNY CAPITAL MARKETS INC		199,250	200,000	204,624	202,500	1,544	(333)	0	1,211	0	203,711	0	(4,461)	(4,461)	4,208	10/15/2013	4FE
47215Q AC 8	JEAN COUTU GROUP 8.500	F	08/25/2006	VARIOUS		698,913	750,000	700,875	700,875	0	1,382	0	1,382	0	702,257	0	(3,344)	(3,344)	36,951	08/01/2014	5FE
780085 CN 4	ROYAL BANK OF CANADA 4.125	F	07/20/2006	RBC DAIN RAUSCHER INC		954,550	1,000,000	998,480	998,714	0	187	0	187	0	998,901	0	(44,351)	(44,351)	20,510	01/26/2010	1FE
146230 AD 9	CARTER HOLT HARVEY LTD 8.375	F	08/08/2006	TENDERED		485,000	500,000	572,445	512,175	46,877	(2,842)	0	44,036	0	556,211	0	(71,211)	(71,211)	29,773	04/15/2015	3Z
28257P AC 9	EIRCOM FUNDING 8.250	F	08/21/2006	TENDERED		1,590,660	1,500,000	1,622,500	1,605,000	11,335	(12,337)	0	(1,002)	0	1,603,998	0	(13,338)	(13,338)	108,938	08/15/2013	4FE
45822E AB 6	INTELSAT BERMUDA LTD 8.250	F	06/29/2006	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	8,782	01/15/2013	4FE
492520 AE 1	KERZNER INTERNATIONAL 6.750	F	09/01/2006	TENDERED		1,209,421	1,150,000	1,150,000	1,118,375	31,625	0	0	31,625	0	1,150,000	0	59,421	59,421	55,344	10/01/2015	4FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F	08/15/2006	PAID ON PRINCIPAL		450,000	450,000	496,935	474,819	0	(24,819)	0	(24,819)	0	450,000	0	0	0	10,159	02/15/2011	1FE
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	F	06/30/2006	MERRILL LYNCH CAPITAL MA		0	0	0	0	0	0	0	0	0	0	0	0	0	16,363	03/15/2018	3FE
88165F AA 0	TEVA PHARMACEUTICALS F 1.750	F	09/22/2006	VARIOUS		1,044,552	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	(75,448)	(75,448)	11,773	02/01/2026	2FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		102,213	102,213	103,379	104,118	0	(1,905)	0	(1,905)	0	102,213	0	0	0	779	01/25/2018	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.413		09/25/2006	PAID ON PRINCIPAL		40,172	40,172	40,574	40,427	0	(254)	0	(254)	0	40,172	0	0	0	311	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		09/25/2006	PAID ON PRINCIPAL		58,952	58,952	59,687	59,640	0	(688)	0	(688)	0	58,952	0	0	0	382	05/25/2033	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		09/25/2006	PAID ON PRINCIPAL		5,456	5,456	5,542	5,458	0	(3)	0	(3)	0	5,456	0	0	0	56	07/25/2032	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		163,690	163,690	162,591	162,606	0	1,084	0	1,084	0	163,690	0	0	0	1,676	11/25/2033	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		292,278	292,278	285,245	285,395	0	6,883	0	6,883	0	292,278	0	0	0	2,103	11/25/2018	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		214,287	214,287	222,189	225,542	0	(11,255)	0	(11,255)	0	214,287	0	0	0	1,933	12/25/2033	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		89,918	89,918	90,283	90,213	0	(295)	0	(295)	0	89,918	0	0	0	765	09/25/2023	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		926,371	926,371	929,173	929,042	0	(2,671)	0	(2,671)	0	926,371	0	0	0	7,257	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.697		09/25/2006	PAID ON PRINCIPAL		61,545	61,545	62,160	62,439	0	(895)	0	(895)	0	61,545	0	0	0	569	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.701		08/25/2006	PAID ON PRINCIPAL		28,030	28,030	28,311	28,438	0	(407)	0	(407)	0	28,030	0	0	0	173	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.703		07/25/2006	PAID ON PRINCIPAL		70,270	70,270	70,973	71,291	0	(1,021)	0	(1,021)	0	70,270	0	0	0	217	06/25/2033	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		09/25/2006	PAID ON PRINCIPAL		113,426	113,426	113,426	113,426	0	0	0	0	0	113,426	0	0	0	1,169	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		09/25/2006	PAID ON PRINCIPAL		405,166	405,166	396,556	396,683	0	8,483	0	8,483	0	405,166	0	0	0	3,443	09/25/2018	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.980		09/28/2006	PAID ON PRINCIPAL		17,694	17,694	17,834	17,640	0	54	0	54	0	17,694	0	0	0	192	09/28/2008	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		151,234	151,234	153,196	154,029	0	(2,794)	0	(2,794)	0	151,234	0	0	0	1,124	03/25/2018	1FE
939336 AW 3	WAMU 2002-AR10 A6 CMO 4.816		09/25/2006	PAID ON PRINCIPAL		107,933	107,933	109,013	107,965	0	(31)	0	(31)	0	107,933	0	0	0	1,060	10/25/2032	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.116		09/25/2006	PAID ON PRINCIPAL		4,241	4,241	4,241	4,241	0	0	0	0	0	4,241	0	0	0	44	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.119		08/25/2006	PAID ON PRINCIPAL		7,630	7,630	7,630	7,630	0	0	0	0	0	7,630	0	0	0	52	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.119		07/25/2006	PAID ON PRINCIPAL		4,513	4,513	4,513	4,513	0	0	0	0	0	4,513	0	0	0	15	01/25/2033	1FE
929227 YC 5	WAMU 2002-S7 3A1 CMO 6.000		09/25/2006	PAID ON PRINCIPAL		193	193	197	203	0	(9)	0	(9)	0	193	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.479		08/25/2006	PAID ON PRINCIPAL		6,709	6,709	6,776	6,888	0	(179)	0	(179)	0	6,709	0	0	0	50	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.479		07/25/2006	PAID ON PRINCIPAL		5,191	5,191	5,243	5,330	0	(139)	0	(139)	0	5,191	0	0	0	19	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.481		09/25/2006	PAID ON PRINCIPAL		5,662	5,662	5,718	5,813	0	(151)	0	(151)	0	5,662	0	0	0	63	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		368,743	368,743	359,870	360,086	0	8,656	0	8,656	0	368,743	0	0	0	2,990	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2006	PAID ON PRINCIPAL		100,452	100,452	100,766	100,764	0	(313)	0	(313)	0	100,452	0	0	0	795	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		70,102	70,102	68,831	68,865	0	1,237	0	1,237	0	70,102	0	0	0	524	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2006	PAID ON PRINCIPAL		207,912	207,912	209,211	209,111	0	(1,199)	0	(1,199)	0	207,912	0	0	0	1,566	09/25/2018	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		09/25/2006	PAID ON PRINCIPAL		41,178	41,178	40,934	40,955	0	224	0	224	0	41,178	0	0	0	317	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		09/25/2006	PAID ON PRINCIPAL		56,062	56,062	54,919	54,905	0	1,157	0	1,157	0	56,062	0	0	0	475	12/25/2033	1FE
06424E AE 4	BOAST 2003-1 B 2.100		07/20/2006	PAID ON PRINCIPAL		282,887	282,887	282,865	282,893	0	(6)	0	(6)	0	282,887	0	0	0	495	03/22/2010	1FE
143128 BF 2	CARMX 2003-1 B 2.070		09/15/2006	PAID ON PRINCIPAL		186,120	186,120	185,853	186,005	0	116	0	116	0	186,120	0	0	0	637	11/15/2009	1FE
161546 FW 1	CFAB 2003-4 A16 4.429		09/25/2006	PAID ON PRINCIPAL		38,341	38,341	37,891	37,999	0	342	0	342	0	38,341	0	0	0	425	10/25/2014	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2006	PAID ON PRINCIPAL		324,912	324,912	332,375													

**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)
34527R JN 4	FORDO 2003-A B1 3.160		07/15/2006	REDEEMED		2,500,000	2,500,000	2,499,550	2,500,006	0	(189)	0	(189)	0	2,499,817	0	183	183	6,583	08/15/2007	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		09/18/2006	PAID ON PRINCIPAL		343,077	343,077	380,829	357,449	0	(14,372)	0	(14,372)	0	343,077	0	0	0	4,610	11/18/2029	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		09/15/2006	PAID ON PRINCIPAL		25,143	25,143	26,783	25,829	0	(686)	0	(686)	0	25,143	0	0	0	335	05/15/2035	1FE
361856 CM 7	GMACM 2003-HE2 A2 (FGI 3.140)		08/25/2006	PAID ON PRINCIPAL		146,412	146,412	146,393	146,153	0	259	0	259	0	146,412	0	0	0	526	06/25/2025	1FE
38373M BR 0	GNR 2002-26 C (PROJECT 5.996)		09/15/2006	PAID ON PRINCIPAL		94,292	94,292	97,562	97,282	0	(2,990)	0	(2,990)	0	94,292	0	0	0	1,414	02/15/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 5.997)		08/15/2006	PAID ON PRINCIPAL		747,070	747,070	772,984	770,761	0	(23,691)	0	(23,691)	0	747,070	0	0	0	4,203	02/15/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212)		09/16/2006	PAID ON PRINCIPAL		62,491	62,491	61,241	61,241	0	1,250	0	1,250	0	62,491	0	0	0	439	01/16/2028	1
41283A BU 5	HDMOT 2003-4 B 2.190		09/15/2006	PAID ON PRINCIPAL		212,852	212,852	212,822	212,841	0	11	0	11	0	212,852	0	0	0	766	04/15/2011	1FE
42332Q AU 7	HFCMC 2000-PH1 A1 7.715		09/15/2006	PAID ON PRINCIPAL		1,157,784	1,157,784	1,284,281	1,195,950	0	(38,166)	0	(38,166)	0	1,157,784	0	0	0	18,066	01/17/2034	1FE
61910D CM 2	MCFI 1997-MC1 A3 7.288		07/20/2006	PAID ON PRINCIPAL		25,688	25,688	27,006	25,913	0	(226)	0	(226)	0	25,688	0	0	0	270	07/20/2027	1FE
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2006	PAID ON PRINCIPAL		6,636	6,636	6,497	6,547	0	89	0	89	0	6,636	0	0	0	69	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		09/01/2006	VARIOUS		905	905	881	888	0	11	0	11	0	899	0	6	6	4	08/01/2024	1
63936W AE 6	NAVOT 2003-A B 3.080		09/15/2006	PAID ON PRINCIPAL		22,117	22,117	22,113	22,116	0	2	0	2	0	22,117	0	0	0	110	11/15/2009	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		09/20/2006	PAID ON PRINCIPAL		21,212	21,212	19,485	20,498	0	714	0	714	0	21,212	0	0	0	219	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		09/15/2006	PAID ON PRINCIPAL		1,022,736	1,022,736	1,172,591	1,115,703	0	(92,967)	0	(92,967)	0	1,022,736	0	0	0	11,115	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		09/25/2006	PAID ON PRINCIPAL		940,001	940,001	939,595	938,597	0	1,404	0	1,404	0	940,001	0	0	0	9,615	06/25/2033	1FE
760985 YR 6	RAMP 2003-RZ4 A3 3.380		09/25/2006	PAID ON PRINCIPAL		1,889,040	1,889,040	1,903,798	1,889,415	0	(375)	0	(375)	0	1,889,040	0	0	0	10,325	02/25/2030	1FE
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		09/25/2006	PAID ON PRINCIPAL		392	392	390	390	0	1	0	1	0	392	0	0	0	5	07/01/2022	1
NA8662 38 2	VISTEON CORP BANK NOTE 8.18		06/29/2006	PRIOR QTR ADJ		(1,238)	0	0	0	0	0	0	0	38	0	0	(1,276)	(1,276)	0	0	1
4599999	Total - Bonds - Industrial & Miscellaneous					182,306,260	183,475,587	188,606,454	185,034,822	1,066,435	(993,374)	0	73,061	0	185,107,921	0	(2,801,661)	(2,801,661)	4,253,404	XXX	XXX
6099997	Total - Bonds - Part 4					510,606,337	510,910,907	514,292,771	512,085,926	1,080,292	(288,365)	0	791,927	0	512,877,892	0	(2,271,555)	(2,271,555)	6,859,676	XXX	XXX
6099999	Total - Bonds					510,606,337	510,910,907	514,292,771	512,085,926	1,080,292	(288,365)	0	791,927	0	512,877,892	0	(2,271,555)	(2,271,555)	6,859,676	XXX	XXX
<b>Preferred Stocks - Public Utilities</b>																					
171871 40 3	CINCINNATI BELL INC PFD STK		07/03/2006	PRIOR YEAR INCOME		0.000	0	0	0	0	0	0	0	0	0	0	0	0	84	XXX	P5UFE
6199999	Total - Preferred Stocks - Public Utilities					0	XXX	0	0	0	0	0	0	0	0	0	0	0	84	XXX	XXX
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																					
060505 70 8	BANK OF AMERICA SER VI 6.75%		07/14/2006	ISSUE CALLED at 50.000		72,100,000	3,605,000	3,605,000	3,821,300	(216,300)	0	0	(216,300)	0	3,605,000	0	0	0	202,331	XXX	P2LFE
060505 80 7	BANK OF AMERICA SER VII		07/03/2006	ISSUE CALLED at 50.000		87,776,000	4,388,800	4,346,802	4,416,274	(36,387)	0	0	(36,387)	0	4,379,887	0	8,913	8,913	221,634	XXX	P2LFE
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies					7,993,800	XXX	7,951,802	8,237,574	(252,687)	0	0	(252,687)	0	7,984,887	0	8,913	8,913	423,965	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
127387 AB 4	CADENCE DESIGN SYSTEMS 0% NOTE		09/21/2006	MERRILL LYNCH		900,000	102,263	0	72,421	0	0	0	0	72,421	0	29,841	29,841	0	XXX	RP3L	
370442 71 7	GENERAL MOTORS CORP SER C 6.25%		09/18/2006	VARIOUS		37,800,000	844,848	0	746,550	0	0	0	0	746,550	0	98,298	98,298	29,531	XXX	RP4LFE	
382410 50 4	GOODRICH PETROLEUM CORP 5.375%		08/08/2006	KBC FINANCIAL		1,000,000	65,180	0	50,000	0	0	0	0	50,000	0	15,180	15,180	1,345	XXX	P3LF	
427056 BC 9	HERCULES INC 6.50%		01/03/2006	CONVERSION		75,000	68,820	0	65,212	0	0	0	0	65,212	0	3,607	3,607	0	XXX	P4LFE	
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					1,081,111	XXX	934,183	874,596	59,587	0	0	59,587	0	934,183	0	146,926	146,926	30,876	XXX	XXX
6599997	Total - Preferred Stocks - Part 4					9,074,911	XXX	8,885,985	9,112,170	(193,100)	0	0	(193,100)	0	8,919,070	0	155,839	155,839	454,926	XXX	XXX
6599999	Total - Preferred Stocks					9,074,911	XXX	8,885,985	9,112,170	(193,100)	0	0	(193,100)	0	8,919,070	0	155,839	155,839	454,926	XXX	XXX
<b>Common Stocks - Banks, Trust and Insurance Companies</b>																					
693419 20 2	PMA CAPITAL CORP		09/29/2006	CITIGROUP GLOBAL MARKET		512,000	4,592	XXX	0	0	0	0	0	0	0	0	4,592	4,592	0	XXX	L
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies					4,592	XXX	0	0	0	0	0	0	0	0	0	4,592	4,592	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
44043U 11 8	HORIZON PCS INC WT		07/03/2006	DIRECT		1,770,000	0	XXX	53,100	0	0	0	18	0	18	0	(18)	(18)	0	XXX	A
64126X 20 1	NEUSTAR INC - CLASS A		08/14/2006	SMITH BARNEY/SALOMON BF		3,168,000	89,778	XXX	88,636	0	0	0	0	88,636	0	1,142	1,142	0	XXX	L	
65411N 10 5	NIGHTHAWK RADIOLOGY HOLDINGS IN		09/18/2006	SMITH BARNEY/SALOMON BF		2,090,000	35,821	XXX	37,252	0	0	0	0	37,252	0	(1,431)	(1,431)	0	XXX	L	
69349H 10 7	PNM RESOURCES INC		08/24/2006	SMITH BARNEY/SALOMON BF		1,353,000	38,103	XXX	0	0	0	0	0	0	0	38,103	38,103	595	XXX	L	
68338A 10 7	ON2 TECHNOLOGIES INC		05/04/2006	PRIOR QTR ADJ		(10,000,000)	(10,739)	XXX	(1,933)	0	0	0	8,666	0	(1,933)	0	(8,807)	(8,807)	0	XXX	L
99C000 49 6	SHINSEI BANK (STUB) DUE 8-17-2006		08/23/2006	DIRECT		1,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
6899999	Total - Common Stocks - Industrial & Miscellaneous					152,963	XXX	177,055	115,288	8,684	0	0	8,684	0	123,973	0	28,991	28,991	595	XXX	XXX

E05.14



**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.								
40251* 10 2	GULF RISK SERVICES INC.....	...	.09/01/2006	DISSOLVED.....	.....100.000	.....0	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....45,016	.....XXX.....	A.....
87250# 10 0	TI HOME MORTGAGE BROKERAGE INC.....	...	.09/01/2006	DISSOLVED.....	.....100.000	.....250,000	.....XXX.....	.....250,000	.....335,769	.....(85,769)	.....0	.....0	.....(85,769)	.....0	.....250,000	.....0	.....0	.....0	.....0	.....92,902	.....XXX.....	A.....
89418# 10 5	TRAVELERS BOND INVESTMENTS INC.....	...	.09/01/2006	DISSOLVED.....	.....1,000.000	.....1,000,000	.....XXX.....	.....1,000,000	.....1,366,666	.....(366,666)	.....0	.....0	.....(366,666)	.....0	.....1,000,000	.....0	.....0	.....0	.....0	.....383,810	.....XXX.....	A.....
89429# 10 2	TRAVELERS SPECIALTY PC CO INC.....	...	.09/01/2006	DISSOLVED.....	.....500.000	.....250,000	.....XXX.....	.....250,000	.....274,986	.....(24,986)	.....0	.....0	.....(24,986)	.....0	.....250,000	.....0	.....0	.....0	.....0	.....4,567	.....XXX.....	A.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				.....1,500.000	.....1,500,000	.....XXX.....	.....1,500,000	.....1,977,421	.....(477,421)	.....0	.....0	.....(477,421)	.....0	.....1,500,000	.....0	.....0	.....0	.....0	.....526,295	.....XXX.....	.XXX...
7299997.	Total - Common Stocks - Part 4.....					.....1,657,555	.....XXX.....	.....1,677,055	.....2,092,709	.....(468,737)	.....0	.....0	.....(468,737)	.....0	.....1,623,973	.....0	.....33,583	.....33,583	.....526,891	.....XXX.....	.XXX...	
7299999.	Total - Common Stocks.....					.....1,657,555	.....XXX.....	.....1,677,055	.....2,092,709	.....(468,737)	.....0	.....0	.....(468,737)	.....0	.....1,623,973	.....0	.....33,583	.....33,583	.....526,891	.....XXX.....	.XXX...	
7399999.	Total - Preferred and Common Stocks.....					.....10,732,466	.....XXX.....	.....10,563,040	.....11,204,879	.....(661,837)	.....0	.....0	.....(661,837)	.....0	.....10,543,043	.....0	.....189,422	.....189,422	.....981,817	.....XXX.....	.XXX...	
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....521,338,802	.....XXX.....	.....524,855,811	.....523,290,805	.....418,455	.....(288,365)	.....0	.....130,090	.....0	.....523,420,935	.....0	.....(2,082,133)	.....(2,082,133)	.....7,841,493	.....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**

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
BANK OF AMERICA ILLINOIS.....	CHICAGO,IL.....	0.000	0	0	16,746,568	15,637,642	33,804,630	XXX
BANK OF AMERICA.....	HARTFORD,CT.....	2.025	357	0	55,162,891	30,725,163	42,652,097	XXX
BANK OF AMERICA, CA.....	CONCORD,CA.....	0.000	0	0	(8,864,947)	(8,718,162)	(8,072,754)	XXX
BANK OF AMERICA, TEXAS.....	DALLAS,TX.....	0.000	0	0	769,337	962,155	1,058,566	XXX
BANK OF NEW YORK.....	NEW YORK,NY.....	0.000	0	0	213,495	200,030	101,969	XXX
BANK OF THE WEST.....	ALBUQUERQUE,NM.....	0.000	0	0	(1,830)	0	0	XXX
BANK ONE.....	CHICAGO,IL.....	0.000	0	0	0	(957)	(543)	XXX
BANK ONE.....	SPRINGFIELD,IL.....	0.000	0	0	(41,875,943)	(27,882,786)	(29,048,530)	XXX
BRANCH BANKING AND TRUST.....	WINSTON-SAL,NC.....	0.000	0	0	29,593	29,593	0	XXX
CHASE BANK OF TEXAS.....	HOUSTON,TX.....	0.000	0	0	996,872	996,872	996,872	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	0.000	0	0	(598,923,793)	(545,152,141)	(548,935,000)	XXX
CITIBANK, N.A.....	NEW YORK,NY.....	0.000	0	0	741,200	736,539	760,039	XXX
CITIZENS BANK.....	BRAINTREE,MA.....	0.000	0	0	2,034	0	0	XXX
FIRST NATIONAL BANK OF ANCHORA.....	ANCHORAGE,AK.....	0.000	0	0	10,000	10,000	25,000	XXX
FLEET BOSTON.....	BOSTON,MA.....	0.000	0	0	11,398	11,537	21,776	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	0.000	0	0	32,750,064	54,516,095	62,337,564	XXX
KEY BANK OF NEW YORK.....	ALBANY,NY.....	0.000	0	0	16,455	138,241	128,039	XXX
MELLON BANK.....	PITTSBURGH,PA.....	0.000	0	0	(11,144,571)	(19,443,464)	(13,931,137)	XXX
NORTHERN TRUST COMPANY.....	CHICAGO,IL.....	0.000	0	0	358,305	326,885	236,546	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	0.000	0	0	(4,582,052)	(4,580,974)	(4,580,670)	XXX
ROYAL TRUST.....	TORONTO,ON.....	0.000	0	0	1	1	1	XXX
SUNTRUST, FL.....	ORLANDO,FL.....	0.000	0	0	514,457	325,326	547,988	XXX
US BANK CORP.....	LEWINGSTON,MO.....	0.000	0	0	7,549	2,466	4,354	XXX
WACHOVIA BANK OF FLORIDA.....	ORLANDO,FL.....	0.000	0	0	1,333,157	2,537,054	1,353,645	XXX
WACHOVIA, VA.....	WASHINGTON,DC.....	0.000	0	0	415,248	121,258	254,779	XXX
WELLS FARGO.....	SAN FRANCISCO,CA.....	0.000	0	0	31,761	31,761	31,761	XXX
0199999. Total Open Depositories.....	XXX	XXX	357	0	(555,282,751)	(498,469,866)	(460,253,008)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	357	0	(555,282,751)	(498,469,866)	(460,253,008)	XXX
0599999. Total Cash.....	XXX	XXX	357	0	(555,282,751)	(498,469,866)	(460,253,008)	XXX

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

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
<b>Cash Equivalents</b>								
97689P Y9 3	WISCONSIN HSG & ECON S2005A AMT.....		.....12/21/2005	.....3.420	.....01/04/2006	.....1,110	.....0	.....56,491
0199999.	Totals.....					.....1,110	.....0	.....56,491



**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	24,297	0	0	1,126,175
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	11,619	0	0	282,782
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	4	143,889	14,000	3	5,964,341
11. Georgia.....GA	0	0	0	0	(137,308)	0	0	682,135
12. Hawaii.....HI	0	0	0	0	3,200	0	0	76,369
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	(1,180)	0	0	341,980
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(1,756)	0	0	13,337
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	(950)	0	0	15,054
21. Maryland.....MD	0	0	0	0	3,582	0	0	181,365
22. Massachusetts.....MA	0	0	0	0	7,051	0	0	645,727
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	21,550	0	0	841,716
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	19,142	0	0	631,411
30. New Hampshire.....NH	0	0	0	0	2,220	0	0	105,454
31. New Jersey.....NJ	0	0	60,000	2	101,518	50,000	1	15,271
32. New Mexico.....NM	0	0	0	0	14,837	0	0	599,558
33. New York.....NY	4,840	4,840	658,572	63	944,088	1,538,949	62	18,162,240
34. North Carolina.....NC	0	0	0	0	848	0	0	16,920
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	20,129	0	0	818,877
37. Oklahoma.....OK	0	0	0	0	47	0	0	1,996
38. Oregon.....OR	0	0	0	0	14,585	0	0	593,524
39. Pennsylvania.....PA	0	0	492,278	18	(309,329)	3,050,065	145	4,694
40. Rhode Island.....RI	0	0	0	0	(26)	0	0	8,431
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	104	0	0	4,462
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	11,639	0	0	486,651
46. Vermont.....VT	0	0	0	0	1,011	0	0	13,225
47. Virginia.....VA	0	0	0	0	47,471	0	0	1,030,292
48. Washington.....WA	0	0	0	0	2,577	0	0	116,700
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	6,360	0	0	302,325
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.....	4,840	4,840	1,210,850	87	951,214	4,653,013	211	33,083,012

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**ALLOCATED BY STATES AND TERRITORIES**

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	100	1	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(190,381)	0	0	2,264,306
4. Arkansas.....AR	0	0	0	0	0	200	2	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	1,010	18,100	2	24,590
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	10	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	0	0	0	0
15. Indiana.....IN	0	0	0	0	(1,256)	0	0	363,790
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(59,656)	0	0	452,979
18. Kentucky.....KY	0	0	0	2	(101)	100	1	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	1	(100)	100	1	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	200	2	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	4,363	0	0	143,925
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	11	(17,446)	1,216,976	25	234,857
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	151	0	0	6,157
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	3	(200)	500,232	8	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	4	(500,201)	300	3	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	1,195	0	0	25,934
48. Washington.....WA	0	0	0	0	336	0	0	15,222
49. West Virginia.....WV	0	0	0	1	(100)	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	22	(762,385)	1,736,318	46	3,531,758

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

Designate the type of health care

providers reported on this page.

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**Other Health Care Professionals, Including Dentists**

**ALLOCATED BY STATES AND TERRITORIES**

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	2,640	350,000	1	122,356
2. Alaska.....AK	8,764	8,764	0	2	11,133	0	0	131,945
3. Arizona.....AZ	1,935	1,935	531,401	10	135,433	77,075	4	154,824
4. Arkansas.....AR	1,691	1,691	0	0	135,965	159,999	2	640,836
5. California.....CA	2,952	2,952	55,040	8	(146,768)	312,176	6	3,230,208
6. Colorado.....CO	900	900	464,628	11	(68,815)	4,500	1	2,084,330
7. Connecticut.....CT	61	61	6,133	5	47,648	590,025	4	1,741,775
8. Delaware.....DE	0	0	0	0	7,219	0	0	206,617
9. District of Columbia.....DC	0	0	0	0	8,645	0	0	184,451
10. Florida.....FL	37	37	767,500	8	626,618	54,525	3	759,832
11. Georgia.....GA	8,674	8,674	0	19	(2,072,714)	620,141	8	4,408,423
12. Hawaii.....HI	0	0	0	1	(99,290)	0	0	16,940
13. Idaho.....ID	0	0	0	2	45,894	34,999	1	416,876
14. Illinois.....IL	(1)	(1)	538,738	7	(225,562)	1,870,149	15	3,912,729
15. Indiana.....IN	16,341	16,341	519	3	13,452	770,980	12	166,628
16. Iowa.....IA	0	0	98,145	1	22,475	125,625	3	599,527
17. Kansas.....KS	253	253	0	1	(1,029)	0	0	7,621
18. Kentucky.....KY	0	0	0	2	(93,521)	0	0	1,140,705
19. Louisiana.....LA	3,054	3,054	25,000	8	21,817	746,025	14	1,658,959
20. Maine.....ME	0	0	0	0	(6,715)	0	0	106,346
21. Maryland.....MD	142	142	0	0	11,725	0	0	593,700
22. Massachusetts.....MA	0	0	100,000	2	(96,449)	200,100	2	2,158,973
23. Michigan.....MI	(51)	(51)	97,022	21	(89,389)	935,071	16	5,406,157
24. Minnesota.....MN	2,913	2,913	0	2	15,427	0	0	604,531
25. Mississippi.....MS	590	590	0	1	(91,232)	325,000	2	453,152
26. Missouri.....MO	0	0	0	4	(149,860)	620,023	5	1,638,495
27. Montana.....MT	19,036	19,036	0	3	19,989	475,000	3	282,927
28. Nebraska.....NE	0	0	0	2	(897,768)	0	0	257,150
29. Nevada.....NV	6,140	6,140	0	2	(605,354)	209,999	3	153,210
30. New Hampshire.....NH	0	0	5,000	3	(6,243)	19,500	2	440,941
31. New Jersey.....NJ	19,214	19,214	108	3	173,074	454,060	4	3,035,930
32. New Mexico.....NM	1,466	1,466	19,999	12	(568,295)	169,998	3	514,862
33. New York.....NY	14,375	14,375	1,303,108	45	(845,006)	4,135,550	53	20,745,662
34. North Carolina.....NC	24,656	24,656	0	3	(20,299)	90,000	1	1,191,626
35. North Dakota.....ND	43,647	43,647	0	0	43,673	0	0	71,829
36. Ohio.....OH	0	0	162,619	22	(131,760)	470,025	3	5,319,624
37. Oklahoma.....OK	0	0	577	1	5,173	215	1	219,733
38. Oregon.....OR	0	0	0	5	(30,453)	0	0	615,282
39. Pennsylvania.....PA	40,113	40,113	0	9	399,798	1,315,091	19	4,688,794
40. Rhode Island.....RI	608	608	0	0	(1,426)	0	0	459,977
41. South Carolina.....SC	729	729	0	2	313	34,999	1	578,438
42. South Dakota.....SD	0	0	0	0	545	0	0	72,136
43. Tennessee.....TN	323	323	37,069	4	44,790	180,552	6	2,226,644
44. Texas.....TX	(652)	(652)	45,554	15	223,375	370,997	6	7,887,909
45. Utah.....UT	0	0	402,315	5	(186,740)	84,999	2	666,551
46. Vermont.....VT	27,148	27,148	0	0	31,615	100,000	1	413,385
47. Virginia.....VA	25,434	25,434	0	2	35,515	134,999	2	120,240
48. Washington.....WA	183	183	978,787	21	840,548	588,606	14	4,942,009
49. West Virginia.....WV	0	0	150,000	2	159,031	30,000	1	4,225,445
50. Wisconsin.....WI	446	446	9,500	2	3,694	34,999	1	1,151,162
51. Wyoming.....WY	0	0	0	2	3,416	45,000	1	186,535
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.....	271,121	271,121	5,798,764	283	(3,344,047)	16,741,002	226	93,014,937

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN**

**ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care

providers reported on this page.

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	1,629	1,629	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	12	0	0	281
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(314)	0	0	2,382
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	31	0	0	2,808
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	1	(5)	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	109	0	0	3,054
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	1	1	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	303	(3,324)	0	12,314
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	1	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	109	0	0	2,358
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.....	1,629	1,629	0	1	244	(5,829)	1	23,196

**DETAILS OF WRITE-INS**

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



**Supplement A to Sch. T  
NONE**

**Overflow Page  
NONE**