



QUARTERLY STATEMENT

As of March 31, 2006
of the Condition and Affairs of the

TRAVELERS CASUALTY AND SURETY COMPANY

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

OFFICERS

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

OTHER

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

DIRECTORS

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

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

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

_____ (Signature) BRIAN WILLIAM MacLEAN 1. (Printed Name) Chairman of the Board, President & CEO _____ (Title)	_____ (Signature) BRUCE ALLEN BACKBERG 2. (Printed Name) Senior Vice President & Corporate Secretary _____ (Title)	_____ (Signature) DOUGLAS KENNETH RUSSELL 3. (Printed Name) Senior V. P., Treas. & Corporate Controller _____ (Title)
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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.....	9,281,860,097	0	9,281,860,097	8,869,888,573
2. Stocks:				
2.1 Preferred stocks.....	118,979,507	0	118,979,507	139,420,726
2.2 Common stocks.....	2,471,532,083	0	2,471,532,083	2,360,718,296
3. Mortgage loans on real estate:				
3.1 First liens.....	11,299,299	0	11,299,299	12,049,496
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	7,036,623	0	7,036,623	7,033,602
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....9,163,517), cash equivalents (\$.....20,268) and short-term investments (\$.....156,400,936).....	165,584,721	0	165,584,721	234,753,241
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	196,836,315	0	196,836,315	198,792,396
8. Receivables for securities.....	17,851,184	0	17,851,184	430,975,000
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	12,270,979,828	0	12,270,979,828	12,253,631,330
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	112,618,391	0	112,618,391	110,945,598
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	215,291,745	32,518,192	182,773,553	200,546,493
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....12,859,360 earned but unbilled premiums).....	769,797,072	5,709,708	764,087,363	777,767,098
13.3 Accrued retrospective premiums.....	41,959,377	1,948,933	40,010,444	40,087,247
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	0	0	0	0
14.2 Funds held by or deposited with reinsured companies.....	6,158,221	0	6,158,221	6,153,162
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	80,705,306
16.2 Net deferred tax asset.....	743,712,692	487,923,888	255,788,804	265,346,709
17. Guaranty funds receivable or on deposit.....	1,821,656	0	1,821,656	2,108,067
18. Electronic data processing equipment and software.....	0	0	0	0
19. Furniture and equipment, including health care delivery assets (\$.....0).....	4,374	4,374	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	25,500,443	0	25,500,443	69,325,471
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	511,995,130	395,836,921	116,158,209	79,995,449
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	14,699,838,928	923,942,017	13,775,896,911	13,886,611,930
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	14,699,838,928	923,942,017	13,775,896,911	13,886,611,930

DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Amounts receivable under high deductible policies.....	23,854,035	3,672,164	20,181,871	27,307,370
2302. Suspense, undistributed payments.....	68,461,958	0	68,461,958	26,102,696
2303. Equities and deposits in pools and associations.....	21,440,676	0	21,440,676	20,340,029
2398. Summary of remaining write-ins for Line 23 from overflow page.....	398,238,461	392,164,757	6,073,704	6,245,354
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	511,995,130	395,836,921	116,158,209	79,995,449

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....352,315,693).....	6,380,355,788	6,477,340,134
2. Reinsurance payable on paid losses and loss adjustment expenses.....	467,330	457,018
3. Loss adjustment expenses.....	1,397,917,204	1,415,248,260
4. Commissions payable, contingent commissions and other similar charges.....	59,415,192	116,019,496
5. Other expenses (excluding taxes, licenses and fees).....	48,814,256	66,696,627
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	107,054,166	102,621,717
7.1 Current federal and foreign income taxes (including \$....1,840,611 on realized capital gains (losses)).....	27,809,231	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....416,257 and interest thereon \$....51,594.....	467,850	562,110
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....160,553,131 and including warranty reserves of \$.....0).....	1,535,240,236	1,566,386,305
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,026,623	5,293,889
12. Ceded reinsurance premiums payable (net of ceding commissions).....	104,091,397	78,461,856
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	36,274,569	36,457,059
15. Remittances and items not allocated.....	8,969,180	23,786,665
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Payable for securities.....	44,409,368	45,965,156
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	257,054,312	244,717,689
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	10,014,366,702	10,180,013,982
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	10,014,366,702	10,180,013,982
27. Aggregate write-ins for special surplus funds.....	3,874,015	18,712,127
28. Common capital stock.....	25,000,000	25,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	2,041,092,700	2,041,092,700
33. Unassigned funds (surplus).....	1,691,563,494	1,621,793,122
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	3,761,530,209	3,706,597,948
36. TOTALS.....	13,775,896,911	13,886,611,930

DETAILS OF WRITE-INS

2301. Interest deposit liability.....	341,519,715	330,689,716
2302. Retrospective premium reserve.....	1,102,536	1,102,536
2303. Retroactive reinsurance reserve assumed.....	553,780	557,701
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(86,121,720)	(87,632,263)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	257,054,312	244,717,689
2701. Special surplus from retroactive reinsurance.....	3,874,015	18,712,127
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	3,874,015	18,712,127
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....82,770,881).....	71,720,141	64,648,697	271,278,767
1.2 Assumed..... (written \$....811,977,634).....	844,211,379	954,409,969	3,472,711,144
1.3 Ceded..... (written \$....84,468,504).....	73,639,407	66,768,891	281,177,379
1.4 Net..... (written \$....810,280,012).....	842,292,113	952,289,775	3,462,812,532
DEDUCTIONS:			
2. Losses incurred (current accident year \$....420,649,759):			
2.1 Direct.....	77,956,017	9,912,684	193,565,286
2.2 Assumed.....	410,434,973	431,957,029	2,089,374,857
2.3 Ceded.....	83,394,532	(11,535,571)	158,434,580
2.4 Net.....	404,996,458	453,405,284	2,124,505,563
3. Loss expenses incurred.....	89,776,908	90,767,851	476,047,717
4. Other underwriting expenses incurred.....	252,336,343	292,578,002	989,501,529
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	747,109,708	836,751,137	3,590,054,809
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	95,182,405	115,538,638	(127,242,277)
INVESTMENT INCOME			
9. Net investment income earned.....	148,222,103	126,228,502	976,305,919
10. Net realized capital gains (losses) less capital gains tax of \$....4,630,098.....	(2,858,602)	(1,417,945)	6,303,015
11. Net investment gain (loss) (Lines 9 + 10).....	145,363,501	124,810,557	982,608,935
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....(1,403,154) amount charged off \$....70,053).....	(1,473,207)	(1,584,255)	(7,015,033)
13. Finance and service charges not included in premiums.....	4,567,998	6,972,798	17,432,309
14. Aggregate write-ins for miscellaneous income.....	(9,112,728)	(13,360,264)	(43,658,037)
15. Total other income (Lines 12 through 14).....	(6,017,938)	(7,971,720)	(33,240,761)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	234,527,968	232,377,474	822,125,897
17. Dividends to policyholders.....	1,191,070	2,902,690	3,245,718
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	233,336,898	229,474,784	818,880,179
19. Federal and foreign income taxes incurred.....	41,745,648	75,113,195	38,686,140
20. Net income (Line 18 minus Line 19) (to Line 22).....	191,591,250	154,361,589	780,194,040
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	3,706,597,948	3,343,509,864	3,343,509,864
22. Net income (from Line 20).....	191,591,250	154,361,589	780,194,040
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of \$....2,043,459.....	101,204,744	66,062,689	(142,469,624)
25. Change in net unrealized foreign exchange capital gain (loss).....	315,142	22,643	(12,539,169)
26. Change in net deferred income tax.....	4,853,392	39,625,920	295,963
27. Change in nonadmitted assets.....	(43,032,268)	(70,980,964)	32,723,638
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	4,883,236
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(200,000,000)	(300,000,000)	(300,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	54,932,260	(110,908,123)	363,088,084
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	3,761,530,209	3,232,601,741	3,706,597,948
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(241)	(106)	(702)
1402. Retroactive reinsurance gain/loss.....	(284,569)	0	15,573,909
1403. Profit and loss, miscellaneous.....	(8,827,919)	(13,360,158)	(59,231,243)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(9,112,728)	(13,360,264)	(43,658,037)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	877,083,720	3,504,123,974
2. Net investment income.....	153,788,524	993,191,005
3. Miscellaneous income.....	(6,017,938)	(33,240,761)
4. Total (Lines 1 through 3).....	1,024,854,306	4,464,074,218
5. Benefit and loss related payments.....	501,975,549	1,692,878,975
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	426,931,571	1,456,045,286
8. Dividends paid to policyholders.....	458,336	(1,801,042)
9. Federal and foreign income taxes paid (recovered) \$.....(7,521,573) net tax on capital gains (losses).....	(62,138,791)	240,595,715
10. Total (Lines 5 through 9).....	867,226,665	3,387,718,933
11. Net cash from operations (Line 4 minus Line 10).....	157,627,641	1,076,355,285
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	221,657,253	1,426,968,941
12.2 Stocks.....	17,308,638	38,999,749
12.3 Mortgage loans.....	750,197	21,708,260
12.4 Real estate.....	0	0
12.5 Other invested assets.....	9,221,263	86,691,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	13	32,433
12.7 Miscellaneous proceeds.....	413,123,816	(398,022,439)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	662,061,180	1,176,378,319
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	642,701,361	1,750,516,294
13.2 Stocks.....	4,003,710	139,708,721
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	39,112	7,089,884
13.5 Other invested assets.....	19,063,379	62,036,053
13.6 Miscellaneous applications.....	1,555,789	27,263,684
13.7 Total investments acquired (Lines 13.1 to 13.6).....	667,363,350	1,986,614,636
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(5,302,170)	(810,236,317)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	12,282	(37,500)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	200,000,000	300,000,000
16.6 Other cash provided (applied).....	(21,506,273)	(182,768,167)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(221,493,991)	(482,805,667)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(69,168,520)	(216,686,699)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	234,753,241	451,439,941
19.2 End of period (Line 18 plus Line 19.1).....	165,584,721	234,753,241
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

On March 28, 2006 the Company paid cash dividends of \$200 million to its parent company, Travelers Insurance Group Holdings, Inc.

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
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: \$.....18,172,797
- 13. Amount of real estate and mortgages held in short-term investments: \$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....2,348,191,218	\$.....2,458,441,642
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....59,136,577	\$.....79,361,256
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....2,407,327,795	\$.....2,537,802,898
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....0	\$.....0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	3 Chase Metro Tech 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)
Futures Account Agreement	Citigroup Global Mkts. 1 S. Wacker Dr., Chicago, IL 60606	Collateral for futures contracts

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

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

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

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

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

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

17.2 If no, list exceptions: _____

TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	7,033,602	0
2. Increase (decrease) by adjustment.....	(36,091)	(56,282)
3. Cost of acquired.....	0	4,011,477
4. Cost of additions to and permanent improvements.....	39,112	3,078,407
5. Total profit (loss) on sales.....	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	0
8. Book/adjusted carrying value at end of current period.....	7,036,623	7,033,602
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	7,036,623	7,033,602
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	7,036,623	7,033,602

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	12,049,496	34,299,689
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	(541,933)
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	750,197	21,708,260
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	11,299,299	12,049,496
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	11,299,299	12,049,496
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	11,299,299	12,049,496

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	198,792,395	203,334,194
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	10,000,000	31,356,731
2.2 Additional investment made after acquisitions.....	9,063,379	30,679,322
3. Accrual of discount.....	0	0
4. Increase (decrease) by adjustment.....	(12,025,643)	32,062,610
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	9,221,263	86,691,375
7. Amortization of premium.....	1,586	8,907
8. Increase (decrease) by foreign exchange adjustment.....	229,032	(11,940,180)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	196,836,315	198,792,395
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	196,836,315	198,792,395
12. Total nonadmitted amounts.....	0	0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	196,836,315	198,792,395

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	11,370,027,596	11,128,289,305
2. Cost of bonds and stocks acquired.....	646,705,070	1,890,225,015
3. Accrual of discount.....	3,032,868	10,513,642
4. Increase (decrease) by adjustment.....	102,643,159	(167,506,002)
5. Increase (decrease) by foreign exchange adjustment.....	425	(13,214)
6. Total profit (loss) on disposal.....	(535,685)	8,566,196
7. Consideration for bonds and stocks disposed of.....	238,965,891	1,465,968,690
8. Amortization of premium.....	10,535,854	34,078,656
9. Book/adjusted carrying value, current period.....	11,872,371,688	11,370,027,596
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	11,872,371,688	11,370,027,596
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	11,872,371,688	11,370,027,596

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	8,507,242,912	2,028,374,698	1,718,130,678	(6,113,554)	8,811,373,378	0	0	8,507,242,912
2. Class 2.....	385,535,244	34,851,482	9,823,844	(1,670,400)	408,892,482	0	0	385,535,244
3. Class 3.....	121,212,258	26,931,339	10,508,021	(475,165)	137,160,410	0	0	121,212,258
4. Class 4.....	73,815,808	5,797,166	8,428,212	1,565,570	72,750,332	0	0	73,815,808
5. Class 5.....	8,083,924	0	96,892	(47,890)	7,939,141	0	0	8,083,924
6. Class 6.....	1,094,105	1	8,820	(919,730)	165,557	0	0	1,094,105
7. Total Bonds.....	9,096,984,251	2,095,954,686	1,746,996,467	(7,661,169)	9,438,281,300	0	0	9,096,984,251
PREFERRED STOCK								
8. Class 1.....	61,101,904	3,000,000	13,867,129	(1,023,279)	49,211,496	0	0	61,101,904
9. Class 2.....	77,318,822	0	872,860	(7,678,024)	68,767,938	0	0	77,318,822
10. Class 3.....	1,000,000	0	0	74	1,000,074	0	0	1,000,000
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	139,420,726	3,000,000	14,739,989	(8,701,229)	118,979,508	0	0	139,420,726
15. Total Bonds and Preferred Stock.....	9,236,404,977	2,098,954,686	1,761,736,456	(16,362,398)	9,557,260,808	0	0	9,236,404,977

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals.....	156,400,936	XXX	156,400,936	1,054,666	0

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	226,660,713	453,101,345
2. Cost of short-term investments acquired.....	1,453,253,325	6,116,168,567
3. Increase (decrease) by adjustment.....	0	23,039
4. Increase (decrease) by foreign exchange adjustment.....	0	0
5. Total profit (loss) on disposal of short-term investments.....	0	0
6. Consideration received on disposal of short-term investments.....	1,523,513,102	6,342,632,238
7. Book/adjusted carrying value, current period.....	156,400,936	226,660,713
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	156,400,936	226,660,713
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	156,400,936	226,660,713
12. Income collected during period.....	6,963,877	10,368,747
13. Income earned during period.....	6,963,877	10,368,747

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

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

**Sch. F
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	YES	253,290	239,416	982,451	654,288	95,417,831	131,766,156
2. Alaska.....AK	YES	254,553	7,007	46,469	6,360	1,449,888	1,285,549
3. Arizona.....AZ	YES	311,089	394,891	223,558	312,843	20,121,729	22,802,348
4. Arkansas.....AR	YES	147,991	289,197	123,690	460,136	16,319,803	16,459,449
5. California.....CA	YES	6,659,986	4,789,510	3,278,852	15,774,138	157,479,331	167,848,919
6. Colorado.....CO	YES	1,028,284	960,490	(257,762)	(21,114)	17,119,889	17,671,229
7. Connecticut.....CT	YES	3,889,577	3,187,642	3,014,680	6,875,942	566,896,571	441,532,466
8. Delaware.....DE	YES	100,291	50,303	49,349	92,472	72,410,035	56,098,373
9. District of Columbia.....DC	YES	1,485,881	887,559	161,942	2,995,362	18,768,174	20,018,659
10. Florida.....FL	YES	5,497,172	4,799,912	3,177,394	2,293,725	186,565,477	188,397,525
11. Georgia.....GA	YES	3,392,176	2,656,279	1,489,683	1,195,061	60,144,241	62,454,875
12. Hawaii.....HI	YES	44,536	23,858	36,616	31,222	3,423,433	3,429,029
13. Idaho.....ID	YES	88,343	89,143	63,781	62,636	5,683,921	6,205,974
14. Illinois.....IL	YES	630,003	1,595,422	740,867	2,944,795	93,412,347	77,499,343
15. Indiana.....IN	YES	897,020	960,586	441,125	322,659	25,605,301	29,960,351
16. Iowa.....IA	YES	95,280	301,854	713,576	(1,619,900)	17,658,826	18,565,167
17. Kansas.....KS	YES	1,065,335	1,285,446	255,837	260,575	20,250,626	21,608,712
18. Kentucky.....KY	YES	389,911	275,838	699,197	1,014,658	36,839,454	38,011,861
19. Louisiana.....LA	YES	712,731	410,985	1,114,915	539,116	118,211,052	141,392,805
20. Maine.....ME	YES	129,688	108,425	551,124	92,884	19,639,997	22,016,790
21. Maryland.....MD	YES	3,646,892	1,925,319	785,309	1,240,348	95,351,120	84,371,074
22. Massachusetts.....MA	YES	4,415,039	4,263,023	4,560,508	2,642,665	194,818,109	229,370,378
23. Michigan.....MI	YES	421,593	628,461	12,440,804	1,608,378	301,576,665	327,948,755
24. Minnesota.....MN	YES	2,505,956	1,345,992	828,595	951,120	41,741,778	34,837,358
25. Mississippi.....MS	YES	450,291	334,890	183,816	144,906	16,847,941	16,781,160
26. Missouri.....MO	YES	1,697,472	1,916,268	1,021,861	582,046	45,752,554	47,767,907
27. Montana.....MT	YES	160,198	29,821	94,053	46,113	2,801,889	2,870,183
28. Nebraska.....NE	YES	782,093	205,655	291,012	439,710	11,373,537	11,242,047
29. Nevada.....NV	YES	181,307	161,969	1,034,731	95,741	3,683,820	4,158,291
30. New Hampshire.....NH	YES	744,737	341,181	168,692	677,851	24,898,883	19,305,398
31. New Jersey.....NJ	YES	727,797	639,435	1,314,080	1,313,018	148,839,689	159,600,209
32. New Mexico.....NM	YES	287,100	138,824	141,691	132,695	6,452,255	6,274,208
33. New York.....NY	YES	13,342,780	9,702,703	21,548,991	36,262,612	645,465,143	706,425,756
34. North Carolina.....NC	YES	1,560,061	1,636,152	1,682,689	5,939,761	60,377,038	62,756,203
35. North Dakota.....ND	YES	1,540	1,403	(775)	(3,003)	557,324	448,614
36. Ohio.....OH	YES	148,887	446,576	527,667	8,075,030	422,387,784	514,582,570
37. Oklahoma.....OK	YES	339,663	317,806	59,858	85,855	29,034,277	10,002,516
38. Oregon.....OR	YES	204,893	98,032	148,249	171,766	18,351,880	23,249,585
39. Pennsylvania.....PA	YES	1,718,731	3,128,763	5,381,487	4,257,643	290,411,803	304,430,730
40. Rhode Island.....RI	YES	116,058	36,127	551,360	560,494	57,103,775	55,621,139
41. South Carolina.....SC	YES	163,665	191,612	(1,070,060)	483,827	17,381,171	19,178,665
42. South Dakota.....SD	YES	112,885	214,728	44,496	34,091	1,802,284	1,611,976
43. Tennessee.....TN	YES	5,911,689	5,233,850	1,607,198	1,706,305	72,234,033	78,864,317
44. Texas.....TX	YES	3,126,612	3,298,054	1,004,882	1,248,845	189,329,057	195,281,629
45. Utah.....UT	YES	23,953	18,588	33,671	17,781	4,534,865	4,084,204
46. Vermont.....VT	YES	557,515	406,066	200,107	227,479	12,596,538	12,423,590
47. Virginia.....VA	YES	9,353,887	9,536,704	2,612,174	2,820,248	96,472,518	69,146,579
48. Washington.....WA	YES	141,220	160,355	330,079	230,497	22,807,884	23,883,680
49. West Virginia.....WV	YES	12,929	10,649	90,853	62,058	29,471,146	36,519,573
50. Wisconsin.....WI	YES	1,430,931	1,925,148	1,730,202	2,068,242	56,002,436	61,162,417
51. Wyoming.....WY	YES	2,888	1,673	13,510	7,974	568,386	680,074
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	0	995	0	0	0	0
54. Puerto Rico.....PR	YES	1,161,550	146,863	0	0	1	0
55. US Virgin Islands.....VI	YES	108,332	24,802	0	0	0	0
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	NO	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	136,602	48,257	0	0	0	18,750
59. Totals.....(a)	54	82,770,881	71,830,506	76,269,132	108,419,954	4,474,445,508	4,609,925,113

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	136,602	48,257	0	0	0	18,750
5802.....	XXX	0	0	0	0	0	0
5803.....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	136,602	48,257	0	0	0	18,750

(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

The St. Paul Travelers Companies, Inc.	Minnesota	41-0518860	Travelers (Bermuda) Limited *	Bermuda	98-0190863
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... Farmington Casualty Company (41483) *	Connecticut	06-1067463
... St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... St. Paul Guarantee Insurance Company *	Canada	
... St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Coronation Insurance Company, Ltd. *	Canada	
... Seaboard Surety Company (22535)*	New York	13-5379820	... TCS European Investments Inc.	Connecticut	06-1549972
... St. Paul Specialty Underwriting, Inc.	Delaware	41-1404467	... Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... Athena Assurance Company (41769) *	Minnesota	41-1435765	... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... St. Paul Venture Capital VI, LLC (99%)	Delaware	41-1985249	... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... Unionamerica Holdings, Ltd.	United Kingdom		... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... Unionamerica Acquisition Company, Ltd.	United Kingdom		... First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... Unionamerica Insurance Company, Ltd. *	United Kingdom		... Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... Unionamerica Combined Investment Co., Ltd.	United Kingdom		... Atlantic Insurance Company (22209) *	Texas	75-6013587
... Jago Dedicated, Ltd. (88.9%)	United Kingdom		... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... Jago Capital Limited	United Kingdom		... Select Insurance Company (22233) *	Texas	75-6013697
... Lloyds Syndicate 205 *	United Kingdom		... Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... MMedica Insurance Company, Ltd. *	Ireland		... Gulf Underwriting Holdings Limited	United Kingdom	
... Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... Gulf Underwriting Limited *	United Kingdom	
... United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... St. Paul Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... The Northland Company	Minnesota	41-0588627
... Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
... Afianzadora Insurgentes, S.A. De C.V. (99.9%) *	Mexico		... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... Discover Re Managers, Inc.	Delaware	06-1288492	... Jupiter Holdings, Inc.	Minnesota	41-1769846
... Discover Reinsurance Company (44440) *	Indiana	06-1313745	... American Equity Insurance Company (43117) *	Arizona	86-0703220
... Discovery Managers, Ltd.	Connecticut	06-1273933	... American Equity Specialty Insurance Company (10819) *	California	86-0868106
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... Mendota Insurance Company (33650) *	Minnesota	41-1639286
... St. Paul Multinational Holdings, Inc.	Delaware	52-1965525	... Mendakota Insurance Company (22454) *	Minnesota	31-1160863
... St. Paul Insurance Company (S.A.) Limited *	South Africa		... Northland Insurance Company (24015) *	Minnesota	41-6009967
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... Northfield Insurance Company (27987) *	Iowa	41-0983992
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... Northland Casualty Company (24031) *	Minnesota	94-6051964
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... Travelers Indemnity UK Investments, LLC	United Kingdom	
... St. Paul Reinsurance Company Limited *	United Kingdom		... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... St. Paul Travelers Insurance Company Limited *	United Kingdom		... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Aprilgrange Limited	United Kingdom		... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Lloyds Syndicate 5000 *	United Kingdom		... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... Societe Nationale d'Assurances du Rwanda (10%) *	Rwanda		... Constitution State Services, LLC	Connecticut	06-1501229
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... TINDY RE Investments, Inc.	Connecticut	06-1575463
... TPC Investments Inc.	Connecticut	06-1534005	... TravCo Insurance Company (28188) *	Connecticut	35-1838077
... TPC UK Investments	United Kingdom		... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... The Travelers Marine Corporation	California	94-0338230
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... Travelers Indemnity UK LLC	Connecticut	06-1591454
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,015,585	134,975	13.3	(563.7)
2. Allied lines.....	(480,039)	505,019	(105.2)	(477.9)
3. Farmowners multiple peril.....	.0	.0	0.0	.0
4. Homeowners multiple peril.....	14,216,005	13,444,676	94.6	25.4
5. Commercial multiple peril.....	60,084	4,530,575	7,540.3	9,085.9
6. Mortgage guaranty.....	.0	.0	0.0	.0
8. Ocean marine.....	712	646	90.8	4,593.1
9. Inland marine.....	155,606	(23,460)	(15.1)	(159.8)
10. Financial guaranty.....	450,955	(0)	(0.0)	.0
11.1. Medical malpractice-occurrence.....	.0	8,232	0.0	.0
11.2. Medical malpractice-claims made.....	.0	.0	0.0	.0
12. Earthquake.....	8,951	(5,683)	(63.5)	7,883.7
13. Group accident and health.....	.0	.0	0.0	.0
14. Credit accident and health.....	.0	.0	0.0	.0
15. Other accident and health.....	.0	.0	0.0	.0
16. Workers' compensation.....	48,797,895	27,942,576	57.3	(40.2)
17.1. Other liability-occurrence.....	(1,099,483)	12,411,184	(1,128.8)	1,266.5
17.2. Other liability-claims made.....	1,693,493	4,477,388	264.4	32.3
18.1. Products liability-occurrence.....	.0	13,911,509	0.0	.0
18.2. Products liability-claims made.....	.0	.0	0.0	.0
19.1, 19.2 Private passenger auto liability.....	.0	(184,274)	0.0	.0
19.3, 19.4 Commercial auto liability.....	17,901	1,214,926	6,787.1	(15,592.5)
21. Auto physical damage.....	.0	(72,612)	0.0	.0
22. Aircraft (all perils).....	.0	(202,970)	0.0	.0
23. Fidelity.....	227,810	(84,506)	(37.1)	35.1
24. Surety.....	6,614,922	(87,069)	(1.3)	36.7
26. Burglary and theft.....	39,745	35,182	88.5	31.8
27. Boiler and machinery.....	.0	(301)	0.0	.0
28. Credit.....	.0	.0	0.0	.0
29. International.....	.0	.0	0.0	.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	0.0	.0
34. Totals.....	71,720,141	77,956,017	108.7	15.3
DETAILS OF WRITE-INS				
3301. ....	.0	.0	0.0	.0
3302. ....	.0	.0	0.0	.0
3303. ....	.0	.0	0.0	.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.0	.0	0.0	.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	800,505	800,505	972,124
2. Allied lines.....	(552,086)	(552,086)	316,461
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	13,041,717	13,041,717	12,332,437
5. Commercial multiple peril.....	42,672	42,672	52,908
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	711	711	653
9. Inland marine.....	132,406	132,406	134,474
10. Financial guaranty.....	3,155	3,155	.0
11.1. Medical malpractice-occurrence.....	.0	.0	.0
11.2. Medical malpractice-claims made.....	.0	.0	.0
12. Earthquake.....	8,819	8,819	8,653
13. Group accident and health.....	.0	.0	.0
14. Credit accident and health.....	.0	.0	.0
15. Other accident and health.....	.0	.0	.0
16. Workers' compensation.....	59,569,590	59,569,590	49,670,278
17.1. Other liability-occurrence.....	(1,091,155)	(1,091,155)	1,745,289
17.2. Other liability-claims made.....	1,033,689	1,033,689	801,365
18.1. Products liability-occurrence.....	.0	.0	.0
18.2. Products liability-claims made.....	.0	.0	.0
19.1, 19.2 Private passenger auto liability.....	.0	.0	.0
19.3, 19.4 Commercial auto liability.....	17,901	17,901	2,631
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	216,787	216,787	226,286
24. Surety.....	9,506,952	9,506,952	5,523,156
26. Burglary and theft.....	39,219	39,219	43,791
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	.0
34. Totals.....	82,770,881	82,770,881	71,830,506
DETAILS OF WRITE-INS			
3301. ....	.0	.0	.0
3302. ....	.0	.0	.0
3303. ....	.0	.0	.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.0	.0	.0

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2003 + Prior	2,413,511	2,695,314	5,108,824	190,138	25,316	215,453	2,300,337	23,998	2,605,991	4,930,326	76,964	(40,009)	36,955
2. 2004	367,485	682,730	1,050,215	52,368	3,603	55,971	334,349	9,298	612,547	956,194	19,232	(57,283)	(38,051)
3. Subtotals 2004 + Prior	2,780,996	3,378,044	6,159,040	242,506	28,918	271,424	2,634,686	33,296	3,218,537	5,886,520	96,196	(97,292)	(1,096)
4. 2005	593,918	1,139,631	1,733,549	213,325	37,168	250,493	478,262	40,885	953,886	1,473,033	97,669	(107,692)	(10,024)
5. Subtotals 2005 + Prior	3,374,914	4,517,674	7,892,588	455,830	66,086	521,917	3,112,949	74,180	4,172,423	7,359,552	193,865	(204,985)	(11,120)
6. 2006	XXX	XXX	XXX	XXX	87,172	87,172	XXX	79,986	338,734	418,721	XXX	XXX	XXX
7. Totals	3,374,914	4,517,674	7,892,588	455,830	153,258	609,089	3,112,949	154,167	4,511,157	7,778,273	193,865	(204,985)	(11,120)
8. Prior Year-End's Surplus As Regards Policyholders	3,706,598										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....5.7 %	2. ....(4.5)%	3. ....(0.1)%
													Col. 13, Line 7 Line 8
													4. ....(0.3)%

TRAVELERS CASUALTY AND SURETY 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. State surcharges receivable.....	3,469,912	0	3,469,912	3,462,993
2305. Deferred compensation funds.....	2,716,102	0	2,716,102	2,745,507
2306. Real estate operating fund.....	121,160	0	121,160	271,478
2307. Assumed reinsurance receivable and payable.....	(233,471)	0	(233,471)	(234,624)
2308. Other assets nonadmitted.....	392,164,757	392,164,757	0	0
2397. Summary of remaining write-ins for Line 23.....	398,238,461	392,164,757	6,073,704	6,245,354

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Other statutory provisions.....	37,277	37,277
2305. Escheat liability.....	17,268	15,446
2306. Retroactive reinsurance reserve ceded.....	(86,247,231)	(87,722,051)
2307. Dollar roll financing.....	0	(61,524)
2308. Investment Real Estate Liability.....	70,966	98,589
2397. Summary of remaining write-ins for Line 23.....	(86,121,720)	(87,632,263)

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties.....					0	0	0	0
Commercial Office Property.....					0	0	0	0
30 Batterson Park.....	Hartford	CT	03/31/2005	Various	0	0	0	39,112
0199999. Totals.....					0	0	0	39,112
9999999. Totals.....					0	0	0	39,112

E01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													
NONE															

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

E02

SCHEDULE B - PART 2

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

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership	
		3 City	4 State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																
	Highside Capital Partners, L.P.	Dallas	TX	Direct		03/31/2006		0	10,000,000	0	10,000,000	0	0	0	0	1.0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
									10,000,000	0	10,000,000	0	0	0	0	XXX
3199999	Subtotal - Unaffiliated															
									10,000,000	0	10,000,000	0	0	0	0	XXX
3399999	Totals															
									10,000,000	0	10,000,000	0	0	0	0	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income	
		3 City	4 State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	Black Enterprise/Greenwich Street Corporate Gro	New York	NY	Distribution	12/10/1998	1,325,748	0	0	1,325,748	1,325,748	0	0	0	0	
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Distribution	01/25/1999	739,418	0	0	739,418	739,418	0	0	0	0	
	Morgan Stanley Capital Partners III, L.P.	New York	NY	Distribution	07/21/1994	705,420	0	0	705,420	705,420	0	0	0	0	
	North Castle Partners II, L.P.	Greenwich	CT	Distribution	06/18/1999	958,141	0	0	958,141	958,141	0	0	0	195,895	
	North Castle Partners II-A, L.P.	Greenwich	CT	Distribution	11/25/2002	1	0	0	1	1	0	0	0	0	
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	76,479	0	0	76,479	76,479	0	0	0	3,957	
	Providence Equity Partners III L.P.	Providence	RI	Distribution	01/25/1999	34,523	0	0	34,523	34,523	0	0	0	203	
	SOFTBANK Technology Ventures V L.P.	Palo Alto	CA	Distribution	08/06/1999	36,623	0	0	36,623	36,623	0	0	0	0	
	Sprout Capital V, L.P.	New York	NY	Distribution	11/17/1983	47,340	0	0	47,340	47,340	0	0	0	0	
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	10/05/1998	57,542	0	0	57,542	57,542	0	0	0	0	
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	178,259	0	0	178,259	178,259	0	0	0	13,586	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
						4,159,495	0	0	4,159,495	4,159,495	0	0	0	213,641	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	Athena Real Estate Partners II-A	New York	NY	Distribution	07/31/2005	630,952	0	0	630,952	630,952	0	0	0	0	
	Tri Continental Capital VII L.P.	Ontario	ON	Distribution	05/31/2005	324,074	0	0	324,074	324,074	0	0	0	0	
	TPC Opportunity Fund II, LLC	New York	NY	Distribution	10/31/1997	(13,183,136)	0	0	(13,183,136)	(13,183,136)	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
						(12,228,110)	0	0	(12,228,110)	(12,228,110)	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	168,571	0	0	168,571	168,571	0	0	0	0	
	SSB Private Selections, LLC	New York	NY	Distribution	09/01/1998	5,300,369	0	0	5,300,369	5,300,369	0	0	0	0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
						5,468,940	0	0	5,468,940	5,468,940	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated															
	Trav Cas & Surety UK Invs LLC	Hartford	CT	Distribution	08/07/1998	10,191,095	0	0	10,191,095	10,191,095	0	0	0	0	
	Trav Cas & Surety UK Invs LP	Hartford	CT	Distribution	06/09/2000	1,629,843	0	0	1,629,843	1,629,843	0	0	0	0	
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
						11,820,938	0	0	11,820,938	11,820,938	0	0	0	0	
3199999	Subtotal - Unaffiliated														
						(2,599,675)	0	0	(2,599,675)	(2,599,675)	0	0	0	213,641	
3299999	Subtotal - Affiliated														
						11,820,938	0	0	11,820,938	11,820,938	0	0	0	0	
3399999	Totals														
						9,221,263	0	0	9,221,263	9,221,263	0	0	0	213,641	

E03

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
31403D AC 3	FN 745303 4.805 2036 01.....		03/03/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		23,857,891	24,096,979	67,633	1.....
912828 ES 5	U S TREASURY NOTES 4.250 2011 01.....		03/03/2006.....	BEAR STEARNS & CO.....		39,207,812	40,000,000	234,807	1.....
36213C YY 0	GNMA PASS THRU #00550727 5.000 2035 11.....		12/14/2005.....	CREDIT SUISSE FIRST BOSTON.....		0	0	39,909	1.....
36292F H6 7	GNMA PASS THRU #00647453 5.000 2035 10.....		12/14/2005.....	CREDIT SUISSE FIRST BOSTON.....		0	0	36,480	1.....
0399999.	Total - Bonds - U.S. Government.....					63,065,704	64,096,979	378,829	XXX.....
Bonds - All Other Government									
91086Q AU 2	UNITED MEXICAN STATES 5.625 2017 01.....	F.....	03/03/2006.....	MORGAN STANLEY DEAN WITTER.....		4,956,050	5,000,000	0	2FE.....
1099999.	Total - Bonds - All Other Government.....					4,956,050	5,000,000	0	XXX.....
Bonds - States, Territories and Possessions									
341535 E7 3	FLORIDA STATE BD OF ED C 5.000 2022 06.....		01/19/2006.....	GOLDMAN SACHS & CO.....		12,940,972	12,020,000	51,753	1FE.....
341535 E8 1	FLORIDA STATE BD OF ED C 5.000 2023 06.....		01/19/2006.....	GOLDMAN SACHS & CO.....		14,693,610	13,670,000	58,857	1FE.....
373383 YW 2	GEORGIA GENERAL OBLIGATI 5.500 2015 07.....		03/16/2006.....	RBC DAIN RAUSCHER INC.....		11,566,501	10,330,000	126,256	1FE.....
574192 XE 5	MARYLAND GENERAL OBLIGAT 5.000 2016 02.....		03/20/2006.....	RBC DAIN RAUSCHER INC.....		5,642,473	5,185,000	27,365	1FE.....
658256 UB 6	NORTH CAROLINA GEN OBLIG 5.000 2016 09.....		03/16/2006.....	CITIGROUP GLOBAL MARKETS.....		21,890,000	20,000,000	55,556	1FE.....
928109 MT 1	VIRGINIA GENERAL OBLIGAT 5.000 2014 06.....		03/01/2006.....	MORGAN STANLEY DEAN WITTER.....		11,393,267	10,405,000	20,232	1FE.....
93974B LB 6	WASHINGTON GO MOTORVEHIC 5.000 2022 01.....		01/25/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		11,975,162	11,235,000	0	1FE.....
93974B LC 4	WASHINGTON GO MOTORVEHIC 5.000 2023 01.....		01/24/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		12,552,357	11,795,000	0	1FE.....
93974B LD 2	WASHINGTON GO MOTORVEHIC 5.000 2024 01.....		01/24/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		13,164,871	12,390,000	0	1FE.....
93974B LE 0	WASHINGTON GO MOTORVEHIC 5.000 2025 01.....		01/24/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		6,890,226	6,505,000	0	1FE.....
748148 RR 6	QUEBEC (PROVINCE OF) 5.000 2016 03.....	F.....	02/22/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		992,630	1,000,000	0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					123,702,068	114,535,000	340,018	XXX.....
Bonds - Political Subdivisions of States									
006449 CG 5	ADAMS CO SCH DIST #12 GO 5.000 2025 12.....		03/22/2006.....	STIFEL NICOLAUS & CO INC.....		5,306,050	5,000,000	0	1FE.....
041826 VX 3	ARLINGTON ISD GENERAL OB 5.000 2024 02.....		01/18/2006.....	J P MORGAN CHASE SECURITIES INC.....		14,072,954	13,220,000	84,461	1FE.....
166393 K4 9	CHESTERFIELD CO GENERAL 5.000 2016 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,539,458	3,215,000	0	1FE.....
166393 K5 6	CHESTERFIELD CO GENERAL 4.500 2017 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,360,189	3,215,000	0	1FE.....
166393 K6 4	CHESTERFIELD CO GENERAL 4.500 2018 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,349,548	3,215,000	0	1FE.....
166393 K7 2	CHESTERFIELD CO GENERAL 4.500 2019 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,338,938	3,215,000	0	1FE.....
166393 K8 0	CHESTERFIELD CO GENERAL 4.500 2020 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,328,393	3,215,000	0	1FE.....
166393 K9 8	CHESTERFIELD CO GENERAL 4.500 2021 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,317,848	3,215,000	0	1FE.....
181059 ES 1	CLARK CO SCH DIST GO REF 5.000 2012 06.....		03/14/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		7,886,550	7,400,000	0	1FE.....
181059 EV 4	CLARK CO SCH DIST GO REF 5.000 2015 06.....		03/14/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		15,800,524	14,680,000	0	1FE.....
216181 DF 1	COOK CO COMM COLL DIST # 5.000 2017 12.....		11/29/2005.....	J P MORGAN CHASE SECURITIES INC.....		0	0	9,444	1FE.....
216181 DG 9	COOK CO COMM COLL DIST # 5.000 2018 12.....		11/29/2005.....	J P MORGAN CHASE SECURITIES INC.....		0	0	18,086	1FE.....
391674 HN 1	GREATER CLEVELAND RTA GO 5.000 2017 12.....		02/22/2006.....	J P MORGAN CHASE SECURITIES INC.....		4,006,429	3,710,000	0	1FE.....
391674 HP 6	GREATER CLEVELAND RTA GO 5.000 2018 12.....		02/22/2006.....	J P MORGAN CHASE SECURITIES INC.....		5,031,458	4,670,000	0	1FE.....
391674 HS 0	GREATER CLEVELAND RTA GO 5.000 2021 12.....		02/22/2006.....	J P MORGAN CHASE SECURITIES INC.....		3,987,668	3,730,000	0	1FE.....
517210 VN 7	LARIMER CO GO SD#R-2J TH 5.000 2023 12.....		01/17/2006.....	RBC DAIN RAUSCHER INC.....		5,354,600	5,000,000	20,833	1FE.....
54438C EQ 1	LOS ANGELES COMM COLL GO 5.000 2024 08.....		02/15/2006.....	RBC DAIN RAUSCHER INC.....		8,117,084	7,670,000	21,306	1FE.....
566897 SP 0	MARICOPA CO SCH DIST #4 4.750 2018 07.....		02/28/2006.....	RBC DAIN RAUSCHER INC.....		5,274,350	5,000,000	0	1FE.....
566897 SQ 8	MARICOPA CO SCH DIST #4 4.750 2019 07.....		02/28/2006.....	RBC DAIN RAUSCHER INC.....		4,731,435	4,500,000	0	1FE.....
613340 C8 9	MONTGOMERY CO GENERAL OB 5.000 2021 06.....		01/20/2006.....	RBC DAIN RAUSCHER INC.....		5,414,950	5,000,000	37,500	1FE.....
680616 PN 3	OLENTANGY LOCAL SD GO S2 5.000 2024 12.....		01/19/2006.....	ROBERT W BAIRD & CO.....		3,396,964	3,175,000	0	1FE.....
680616 PP 8	OLENTANGY LOCAL SD GO S2 5.000 2025 12.....		01/19/2006.....	ROBERT W BAIRD & CO.....		3,556,611	3,335,000	0	1FE.....
821686 VL 3	SHELBY CO GENERAL OBLIG 5.000 2012 03.....		02/07/2006.....	CITIGROUP GLOBAL MARKETS.....		10,268,281	9,555,000	0	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					122,440,283	114,935,000	191,631	XXX.....
Bonds - Special Revenue and Special Assessment									
3128QG CC 4	FH 1N0067 5.624 2035 12.....		03/03/2006.....	FRIEDMAN BILLINGS & RAMSEY.....		8,219,510	8,190,077	26,826	1.....
646135 R4 7	NEW JERSEY TRANSN SYS S2 5.500 2019 06.....		03/01/2006.....	BANC OF AMERICA SECURITIES LLC.....		22,532,579	20,230,000	250,346	1FE.....
957886 EC 4	WESTERN CAROLINA SWR SYS 5.000 2022 03.....		01/11/2006.....	A G EDWARDS & SONS.....		4,431,352	4,165,000	78,672	1FE.....
977092 PH 2	WISCONSIN CLEAN WATER S2 5.000 2022 06.....		02/23/2006.....	MORGAN STANLEY DEAN WITTER.....		5,117,492	4,790,000	0	1FE.....
977092 PJ 8	WISCONSIN CLEAN WATER S2 5.000 2023 06.....		02/23/2006.....	MORGAN STANLEY DEAN WITTER.....		5,369,575	5,030,000	0	1FE.....

FO4

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)
977092 PK 5	WISCONSIN CLEAN WATER S2 5.000 2024 06.....		.02/23/2006	MORGAN STANLEY DEAN WITTER.....		5,631,912	5,280,000	.0	1FE.....
977092 PL 3	WISCONSIN CLEAN WATER S2 5.000 2025 06.....		.02/23/2006	MORGAN STANLEY DEAN WITTER.....		5,905,092	5,545,000	.0	1FE.....
3128JR G4 2	FH 847419 (3/1 ARM) 4.331 2035 03.....		.01/25/2006	MORGAN STANLEY DEAN WITTER.....		9,182,841	9,223,192	33,296	1.....
3128JR KQ 8	FH 847503 4.273 2035 12.....		.03/03/2006	UBS AG.....		19,012,212	19,358,549	48,275	1.....
000000 00 0	FNMA PASS THRU 5.000 2036 05.....		.03/16/2006	CREDIT SUISSE FIRST BOSTON.....		17,777,184	18,523,930	.0	1.....
3199999	Total - Bonds - Special Revenue & Special Assessments.....					103,179,749	100,335,748	437,415	XXX.....
Bonds - Public Utilities									
362320 AZ 6	GTE CORP 6.840 2018 04.....		.02/01/2006	CREDIT SUISSE FIRST BOSTON.....		2,150,580	2,000,000	42,180	1FE.....
65473Q AL 7	NISOURCE FINANCE CORP 5.400 2014 07.....		.02/01/2006	BANC OF AMERICA SECURITIES LLC.....		1,986,700	2,000,000	6,300	2FE.....
629377 AU 6	NRG ENERGY 7.375 2016 02.....		.01/26/2006	MORGAN STANLEY DEAN WITTER.....		250,000	250,000	.0	1.....
92343V AC 8	VERIZON COMMUNICATIONS I 5.550 2016 02.....		.02/09/2006	BANC OF AMERICA SECURITIES LLC.....		4,959,950	5,000,000	.0	1FE.....
879403 AS 2	TELEFONOS DE MEXICO SA 5.500 2015 01.....	F	.02/28/2006	J P MORGAN CHASE SECURITIES INC.....		492,620	500,000	2,750	2FE.....
92857W AM 2	VODAFONE GROUP PLC 5.500 2011 06.....	F	.03/09/2006	J P MORGAN CHASE SECURITIES INC.....		1,994,060	2,000,000	.0	1FE.....
3899999	Total - Bonds - Public Utilities.....					11,833,910	11,750,000	51,230	XXX.....
Bonds - Industrial and Miscellaneous									
018804 AL 8	ALLIANT TECHSYSTEMS INC 6.750 2016 04.....		.03/06/2006	BANC OF AMERICA SECURITIES LLC.....		1,110,000	1,100,000	.0	4FE.....
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750 2036 01.....		.02/23/2006	BANC OF AMERICA SECURITIES LLC.....		237,114	236,767	1,021	1.....
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750 2036 01.....		.02/23/2006	BANC OF AMERICA SECURITIES LLC.....		29,806,832	29,763,233	128,354	1FE.....
058498 AL 0	BALL CORP 6.625 2018 03.....		.03/07/2006	VARIOUS.....		2,247,108	2,250,000	.0	3FE.....
10138M AG 0	BOTTLING GROUP LLC 5.500 2016 04.....		.03/27/2006	CREDIT SUISSE FIRST BOSTON.....		998,550	1,000,000	.0	1FE.....
14912L 2Y 6	CATERPILLAR FINANCIAL SE 5.500 2016 03.....		.03/07/2006	BANC OF AMERICA SECURITIES LLC.....		998,920	1,000,000	.0	1FE.....
125581 AW 8	CIT GROUP INC 5.400 2016 01.....		.01/23/2006	LEHMAN BROTHERS.....		1,997,700	2,000,000	.0	1FE.....
20030N AL 5	COMCAST CABLE 5.900 2016 03.....		.02/27/2006	GOLDMAN SACHS & CO.....		1,997,240	2,000,000	.0	2FE.....
22025Y AH 3	CORRECTIONS CORP OF AMER 6.250 2013 03.....		.03/01/2006	LEHMAN BROTHERS.....		1,990,000	2,000,000	58,854	3FE.....
22025Y AJ 9	CORRECTIONS CORP OF AMER 6.750 2014 01.....		.02/02/2006	VARIOUS.....		2,517,500	2,500,000	2,719	3FE.....
233835 BA 4	DAIMLERCHRYSLER N.A. 5.875 2011 03.....		.03/07/2006	J P MORGAN CHASE SECURITIES INC.....		1,997,000	2,000,000	.0	2FE.....
26483E AC 4	DUN & BRADSTREET CORP 5.500 2011 03.....		.03/09/2006	J P MORGAN CHASE SECURITIES INC.....		2,992,230	3,000,000	.0	1FE.....
29255W AG 5	ENCORE ACQUISITION 6.000 2015 07.....		.01/12/2006	MORGAN STANLEY DEAN WITTER.....		1,875,000	2,000,000	1,000	4FE.....
3133TK SJ 0	FHR 2151 JZ CMO 6.000 2029 05.....		.03/01/2006	DIRECT WITH COMPANY.....		344,357	344,357	.0	1.....
3133TR SR 7	FHR 2297 KZ CMO 6.000 2031 03.....		.03/01/2006	DIRECT WITH COMPANY.....		188,302	188,302	.0	1.....
31620R AA 3	FIDELITY NATIONAL TITLE 7.300 2011 08.....		.01/17/2006	EXCHANGE.....		529,132	499,200	15,386	2FE.....
32055R AN 7	FIRST INDUSTRIAL LP 5.750 2016 01.....		.01/05/2006	J P MORGAN CHASE SECURITIES INC.....		996,530	1,000,000	.0	2FE.....
349631 AL 5	FORTUNE BRANDS 5.375 2016 01.....		.01/06/2006	CITIGROUP GLOBAL MARKETS.....		1,996,320	2,000,000	.0	2FE.....
36962G U6 9	GENERAL ELECTRIC CAPITAL 5.000 2016 01.....		.01/04/2006	GOLDMAN SACHS & CO.....		1,986,960	2,000,000	.0	1FE.....
377316 AD 6	GLATFELTER P.H. 6.875 2007 07.....		.02/02/2006	CREDIT SUISSE FIRST BOSTON.....		405,000	400,000	1,681	3FE.....
38373R SY 6	GNR 2001-40 Z CMO 6.000 2031 08.....		.03/01/2006	DIRECT WITH COMPANY.....		166,079	166,079	.0	1.....
404119 AR 0	HCA INC 6.500 2016 02.....		.02/03/2006	CITIGROUP GLOBAL MARKETS.....		3,982,800	4,000,000	.0	3FE.....
440543 AB 2	HORNBECK OFFSHORE 6.125 2014 12.....		.03/23/2006	LEHMAN BROTHERS.....		970,000	1,000,000	19,906	3FE.....
44643T AE 7	HUNTINGTON NATIONAL BANK 5.500 2016 02.....		.02/01/2006	CREDIT SUISSE FIRST BOSTON.....		997,920	1,000,000	.0	1FE.....
45031U AW 1	ISTAR FINANCIAL INC 5.875 2016 03.....		.02/15/2006	J P MORGAN CHASE SECURITIES INC.....		2,996,880	3,000,000	.0	2FE.....
244217 BK 0	JOHN DEERE CAPITAL CORP 5.100 2013 01.....		.02/02/2006	BEAR STEARNS & CO.....		1,980,720	2,000,000	6,233	1FE.....
41011W AH 3	JOHN HANCOCK (144A) 6.500 2011 03.....		.02/09/2006	UBS AG.....		1,828,862	1,725,000	50,768	1FE.....
442488 AZ 5	K HOVNANIAN ENTERPRISES 7.500 2016 05.....		.02/27/2006	VARIOUS.....		3,005,000	3,000,000	2,083	3FE.....
49327X AB 6	KEY BANK NA 5.450 2016 03.....		.02/28/2006	MCDONALD & CO.....		1,999,520	2,000,000	.0	1FE.....
49446Q BF 7	KIMCO REALTY 5.783 2016 03.....		.03/10/2006	MERRILL LYNCH CAPITAL MARKETS.....		2,000,000	2,000,000	.0	2FE.....
502413 AS 6	L-3 COMMUNICATIONS CORP 5.875 2015 01.....		.03/08/2006	J P MORGAN CHASE SECURITIES INC.....		955,000	1,000,000	9,465	3FE.....
513075 AG 6	LAMAR MEDIA CORP 7.250 2013 01.....		.03/23/2006	VARIOUS.....		348,279	336,000	3,562	4FE.....
513075 AM 3	LAMAR MEDIA CORP 6.625 2015 08.....		.02/13/2006	WACHOVIA SECURITIES INC.....		2,025,000	2,000,000	368	4FE.....
585907 AN 8	MELLON BANK NA 5.450 2016 04.....		.03/20/2006	GOLDMAN SACHS & CO.....		999,690	1,000,000	.0	1FE.....
552953 AV 3	MGM MIRAGE (144A) 6.750 2013 04.....		.03/22/2006	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000	.0	3FE.....
608190 AH 7	MOHAWK INDUSTRIES 6.125 2016 01.....		.01/11/2006	LEHMAN BROTHERS.....		1,995,440	2,000,000	.0	2FE.....
629855 AE 7	NALCO COMPANY 7.750 2011 11.....		.03/23/2006	J P MORGAN CHASE SECURITIES INC.....		106,575	105,000	3,006	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)
63934E AK 4	NAVISTAR INTERNATIONAL 6.250 2012 03		01/13/2006	CREDIT SUISSE FIRST BOSTON		1,815,000	2,000,000	47,917	1
651290 AJ 7	NEWFIELD EXPLORATION 6.625 2016 04		03/30/2006	MORGAN STANLEY DEAN WITTER		2,501,250	2,500,000	0	3FE
68402L AD 6	ORACLE CORP (144A) 5.000 2011 01		01/10/2006	J P MORGAN CHASE SECURITIES INC		1,992,740	2,000,000	0	1FE
69073T AB 9	OWENS-BROCKWAY 8.875 2009 02		01/24/2006	J P MORGAN CHASE SECURITIES INC		104,500	100,000	3,994	3FE
70645J AS 1	PEMEX MASTER TRUST 5.750 2015 12		01/26/2006	CREDIT SUISSE FIRST BOSTON		1,977,780	2,000,000	15,014	2FE
74332D AA 3	PROGRESS RAIL (144A) 7.750 2012 04		01/06/2006	RAYMOND JAMES & ASSOC		332,313	325,000	6,997	4FE
74432Q AD 7	PRUDENTIAL FINANCIAL INC 4.750 2014 04		02/21/2006	GOLDMAN SACHS & CO		2,236,271	2,320,000	43,774	1FE
858495 AC 8	STEINWAY MUSIC (144A) 7.000 2014 03		02/17/2006	UBS AG		1,109,244	1,100,000	0	3FE
87151Q AA 4	SYMETRA FINANCIAL 6.125 2016 04		03/30/2006	BANC OF AMERICA SECURITIES LLC		996,960	1,000,000	0	2FE
88319Q J2 0	TEXTRON FINANCIAL CORP 5.125 2011 02		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		1,999,300	2,000,000	0	1FE
91913Y AG 5	VALERO ENERGY CORP 4.750 2013 06		03/30/2006	J P MORGAN CHASE SECURITIES INC		944,530	1,000,000	0	2FE
92976G AE 1	WACHOVIA BANK NA 5.600 2016 03		03/06/2006	WACHOVIA SECURITIES INC		998,770	1,000,000	0	1FE
94973V AK 3	WELLPOINT INC 5.250 2016 01		01/05/2006	BANC OF AMERICA SECURITIES LLC		2,988,900	3,000,000	0	2FE
960413 AE 2	WESTLAKE CHEMICALS 6.625 2016 01		01/18/2006	VARIOUS		4,013,125	4,000,000	1,288	3FE
94980D AB 4	WFMB 2003-M A2 CMO 4.715 2033 12		03/01/2006	DEUTSCHE BANC ALEX BROWN		6,501,351	6,683,583	25,385	1FE
94982D AA 4	WFMB 2005-AR1 A1 CMO 5.387 2035 08		02/16/2006	UBS AG		52,720	53,506	216	1
94982D AA 4	WFMB 2005-AR1 A1 CMO 5.387 2035 08		02/16/2006	UBS AG		7,768,550	7,884,351	31,865	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.449 2035 10		02/16/2006	WACHOVIA SECURITIES INC		9,665,026	9,802,879	0	1FE
983024 AA 8	WYETH 5.500 2013 03		01/18/2006	MERRILL LYNCH CAPITAL MARKETS		1,018,240	1,000,000	19,556	1FE
77509N AK 9	ROGERS CABLE INC 5.500 2014 03	F	01/24/2006	J P MORGAN CHASE SECURITIES INC		28,313	30,000	605	3FE
77509N AP 8	ROGERS CABLE INC 6.750 2015 03	F	01/24/2006	J P MORGAN CHASE SECURITIES INC		102,500	100,000	2,475	3FE
12479B AA 0	COMMONWEALTH BANK OF AUS 6.024 2049 03	F	03/07/2006	DEUTSCHE BANC ALEX BROWN		1,000,000	1,000,000	0	1FE
25156P AB 9	DEUTSCHE TELEKOM 8.000 2010 06	F	01/04/2006	J P MORGAN CHASE SECURITIES INC		1,119,100	1,000,000	5,333	1FE
676167 AS 8	OESTER KONTROLLBANK AG 4.875 2016 02	F	02/09/2006	UBS AG		994,760	1,000,000	0	1FE
719404 ZZ 1	PHOTOBITION GROUP PLC SR 8.760 2010 04	F	01/01/2006	DIRECT WITH COMPANY		1	1,041,572	0	6*
000000 00 0	SIGNET GROUP PLC 6.110 2016 05	F	02/22/2006	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0	2FE
91911T AF 0	VALE OVERSEAS LIMITED 6.250 2016 01	F	01/05/2006	J P MORGAN CHASE SECURITIES INC		1,999,400	2,000,000	0	2FE
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000 2018 11		03/02/2006	UBS AG		16,586,210	16,972,512	68,362	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000 2018 12		03/02/2006	CITIGROUP GLOBAL MARKETS		16,410,864	16,791,292	69,964	1FE
76111X EA 7	RFMSI S2003-S20 2A1 CMO 4.750 2018 12		03/10/2006	BANC OF AMERICA SECURITIES LLC		218,902	226,934	419	1
76111X EA 7	RFMSI S2003-S20 2A1 CMO 4.750 2018 12		03/10/2006	BANC OF AMERICA SECURITIES LLC		25,897,528	26,847,685	49,594	1FE
94979W AA 7	WFMB 2003-G A1 CMO 4.100 2033 06		03/01/2006	BEAR STEARNS & CO		9,579,890	10,057,215	33,217	1FE
4599999	Total - Bonds - Industrial & Miscellaneous					213,523,596	217,450,466	730,380	XXX
6099997	Total - Bonds - Part 3					642,701,361	628,103,192	2,129,503	XXX
6099999	Total - Bonds					642,701,361	628,103,192	2,129,503	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
055967 AA 1	BOI CAP FUNDING II 5.571% PERP 144A		01/20/2006	MERRILL LYNCH	1,000,000.000	1,000,000	0.00	0	P1LFE
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					1,000,000	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
91731K AA 8	USB CAPITAL IX		03/14/2006	WACHOVIA SECURITIES	20,000.000	2,000,000	0.00	0	P1LFE
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					2,000,000	XXX	0	XXX
6599997	Total - Preferred Stocks - Part 3					3,000,000	XXX	0	XXX
6599999	Total - Preferred Stocks					3,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
459679 99 9	INTERNATIONAL HYDRON CORP COM ESCROW		12/30/2005	DIRECT	2,400.000	0	XXX	0	U
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC		02/10/2006	DISTRIBUTION FROM PARTNERSHIP	62,293.000	739,418	XXX	0	L
92343V 10 4	VERIZON COMMUNICATIONS		08/01/2005	CORPORATE ACTION	7,211.000	245,030	XXX	0	L
98235T 10 7	WRIGHT MEDICAL GROUP INC		02/13/2006	DISTRIBUTION FROM PARTNERSHIP	979.000	19,262	XXX	0	L
6899999	Total - Common Stocks - Industrial & Miscellaneous					1,003,710	XXX	0	XXX
7299997	Total - Common Stocks - Part 3					1,003,710	XXX	0	XXX
7299999	Total - Common Stocks					1,003,710	XXX	0	XXX
7399999	Total - Preferred and Common Stocks					4,003,710	XXX	0	XXX
7499999	Total - Bonds, Preferred and Common Stocks					646,705,071	XXX	2,129,503	XXX

E04.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1 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.							
36225C BX 3	G2 080053 (ARM) 4.375		03/20/2006	PAID ON PRINCIPAL		486	486	490	490	0	(4)	0	(4)	0	486	0	0	0	3	03/20/2027	1
36225C CN 4	G2 080076 (ARM) 4.375		03/20/2006	PAID ON PRINCIPAL		1,487	1,487	1,503	1,503	0	(16)	0	(16)	0	1,487	0	0	0	10	05/20/2027	1
36202A 3G 0	GNMA II PASS #00000799 9.000		03/20/2006	PAID ON PRINCIPAL		324	324	346	346	0	(22)	0	(22)	0	324	0	0	0	5	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		03/20/2006	PAID ON PRINCIPAL		872,724	872,724	837,642	838,442	0	34,281	0	34,281	0	872,724	0	0	0	6,921	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		03/20/2006	PAID ON PRINCIPAL		790,556	790,556	750,411	750,753	0	39,803	0	39,803	0	790,556	0	0	0	5,537	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		03/20/2006	PAID ON PRINCIPAL		337,326	337,326	327,839	327,872	0	9,454	0	9,454	0	337,326	0	0	0	2,784	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		03/20/2006	PAID ON PRINCIPAL		174,250	174,250	170,411	170,420	0	3,831	0	3,831	0	174,250	0	0	0	1,398	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		03/20/2006	PAID ON PRINCIPAL		5,108	5,108	5,457	5,392	0	(284)	0	(284)	0	5,108	0	0	0	77	04/20/2016	1
36216M ZA 0	GNMA II PASS #00169163 9.000		03/20/2006	PAID ON PRINCIPAL		907	907	969	943	0	(35)	0	(35)	0	907	0	0	0	14	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		03/20/2006	PAID ON PRINCIPAL		1,227	1,227	1,311	1,310	0	(83)	0	(83)	0	1,227	0	0	0	18	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		03/20/2006	PAID ON PRINCIPAL		392	392	418	419	0	(27)	0	(27)	0	392	0	0	0	6	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		03/20/2006	PAID ON PRINCIPAL		1,840	1,840	1,965	1,923	0	(84)	0	(84)	0	1,840	0	0	0	28	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		03/20/2006	PAID ON PRINCIPAL		618	618	661	651	0	(33)	0	(33)	0	618	0	0	0	9	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		03/20/2006	PAID ON PRINCIPAL		1,333	1,333	1,425	1,400	0	(66)	0	(66)	0	1,333	0	0	0	20	10/20/2019	1
362060 MD 4	GNMA PASS TH #00030956 9.000		03/15/2006	PAID ON PRINCIPAL		2,130	2,130	2,260	2,172	0	(41)	0	(41)	0	2,130	0	0	0	32	02/15/2009	1
362061 BL 6	GNMA PASS TH #00031543 9.000		03/15/2006	PAID ON PRINCIPAL		1,314	1,314	1,394	1,337	0	(23)	0	(23)	0	1,314	0	0	0	20	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		03/15/2006	PAID ON PRINCIPAL		1,491	1,491	1,582	1,518	0	(27)	0	(27)	0	1,491	0	0	0	19	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		03/15/2006	PAID ON PRINCIPAL		929	929	985	959	0	(31)	0	(31)	0	929	0	0	0	8	09/15/2013	1
36215H S5 7	GNMA PASS TH #00135640 9.000		03/15/2006	PAID ON PRINCIPAL		774	774	821	800	0	(25)	0	(25)	0	774	0	0	0	12	08/15/2015	1
362153 3X 4	GNMA PASS TH #00153014 9.000		03/15/2006	PAID ON PRINCIPAL		8	8	9	9	0	(0)	0	(0)	0	8	0	0	0	0	01/15/2020	1
36216F HQ 6	GNMA PASS TH #00163239 9.000		03/15/2006	PAID ON PRINCIPAL		32	32	34	35	0	(2)	0	(2)	0	32	0	0	0	0	04/15/2020	1
362160 XC 2	GNMA PASS TH #00179875 9.000		03/15/2006	PAID ON PRINCIPAL		161	161	172	169	0	(8)	0	(8)	0	161	0	0	0	2	02/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		03/15/2006	PAID ON PRINCIPAL		2,342	2,342	2,498	2,432	0	(91)	0	(91)	0	2,342	0	0	0	52	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		03/15/2006	PAID ON PRINCIPAL		79	79	85	83	0	(4)	0	(4)	0	79	0	0	0	1	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		03/15/2006	PAID ON PRINCIPAL		285	285	304	295	0	(10)	0	(10)	0	285	0	0	0	4	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		03/15/2006	PAID ON PRINCIPAL		121	121	129	125	0	(4)	0	(4)	0	121	0	0	0	2	02/15/2020	1
36220A PR 0	GNMA PASS TH #00272332 9.000		03/15/2006	PAID ON PRINCIPAL		102	102	108	108	0	(6)	0	(6)	0	102	0	0	0	2	02/15/2020	1
36220E BG 1	GNMA PASS TH #00275539 9.000		03/15/2006	PAID ON PRINCIPAL		97	97	104	104	0	(6)	0	(6)	0	97	0	0	0	1	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		03/15/2006	PAID ON PRINCIPAL		46	46	49	51	0	(5)	0	(5)	0	46	0	0	0	1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		03/15/2006	PAID ON PRINCIPAL		41	41	43	43	0	(3)	0	(3)	0	41	0	0	0	1	01/15/2020	1
36220P P2 2	GNMA PASS TH #00284041 9.000		03/15/2006	PAID ON PRINCIPAL		278	278	296	295	0	(17)	0	(17)	0	278	0	0	0	4	02/15/2020	1
36220Q CW 8	GNMA PASS TH #00284585 9.000		03/15/2006	PAID ON PRINCIPAL		4,878	4,878	5,204	5,130	0	(252)	0	(252)	0	4,878	0	0	0	73	01/15/2020	1
36220Q J3 5	GNMA PASS TH #00284782 9.000		03/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	01/15/2020	1
36220R TF 5	GNMA PASS TH #00285950 9.000		03/15/2006	PAID ON PRINCIPAL		146	146	156	153	0	(7)	0	(7)	0	146	0	0	0	2	06/15/2020	1
36220R JS 2	GNMA PASS TH #00286281 9.000		03/15/2006	PAID ON PRINCIPAL		98	98	105	103	0	(5)	0	(5)	0	98	0	0	0	1	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		03/15/2006	PAID ON PRINCIPAL		71	71	76	75	0	(4)	0	(4)	0	71	0	0	0	1	04/15/2020	1
36220S Z2 8	GNMA PASS TH #00287092 9.000		03/15/2006	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	03/15/2020	1
36220T WF 7	GNMA PASS TH #00287846 9.000		01/15/2006	PAID ON PRINCIPAL		21,767	21,767	23,219	23,276	0	(1,509)	0	(1,509)	0	21,767	0	0	0	163	04/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		03/15/2006	PAID ON PRINCIPAL		48	48	51	50	0	(2)	0	(2)	0	48	0	0	0	1	04/15/2020	1
36220V CT 4	GNMA PASS TH #00289082 9.000		03/15/2006	PAID ON PRINCIPAL		165	165	176	170	0	(6)	0	(6)	0	165	0	0	0	2	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		03/15/2006	PAID ON PRINCIPAL		108	108	115	113	0	(6)	0	(6)	0	108	0	0	0	2	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		03/15/2006	PAID ON PRINCIPAL		73	73	78	77	0	(5)	0	(5)	0	73	0	0	0	1	05/15/2020	1
36220W QZ 3	GNMA PASS TH #00290372 9.000		03/15/2006	PAID ON PRINCIPAL		41	41	43	43	0	(3)	0	(3)	0	41	0	0	0	1	09/15/2020	1
36220W U5 4	GNMA PASS TH #00290504 9.000		03/15/2006	PAID ON PRINCIPAL		122	122	130	125	0	(3)	0	(3)	0	122	0	0	0	2	12/15/2020	1
36220Y 7H 0	GNMA PASS TH #00292596 9.000		03/15/2006	PAID ON PRINCIPAL		72	72	77	76	0	(4)	0	(4)	0	72	0	0	0	1	11/15/2020	1
362204 LC 1	GNMA PASS TH #00296523 9.000		03/15/2006	PAID ON PRINCIPAL		75	75	80	79	0	(4)	0	(4)	0	75	0	0	0	1	12/15/2020	1
362207 7L 0	GNMA PASS TH #00299799 9.000		03/15/2006	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	11/15/2020	1
362209 ER 5	GNMA PASS TH #00300844 9.000		03/15/2006	PAID ON PRINCIPAL		162	162	172	171	0	(9)	0	(9)	0	162	0	0	0	2	12/15/2020	1

E05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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)
36223G WQ 8	GNMA PASS TH #00307655 9.000		03/15/2006	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2021	1
36223K 6F 2	GNMA PASS TH #00310570 9.000		03/15/2006	PAID ON PRINCIPAL		74	74	79	79	0	(4)	0	(4)	0	74	0	0	0	0	08/15/2021	1
36223M FK 7	GNMA PASS TH #00311670 9.000		03/15/2006	PAID ON PRINCIPAL		10	10	11	10	0	(0)	0	(0)	0	10	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #00312977 9.000		03/15/2006	PAID ON PRINCIPAL		95	95	101	101	0	(6)	0	(6)	0	95	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #00402868 9.000		03/15/2006	PAID ON PRINCIPAL		114	114	121	120	0	(6)	0	(6)	0	114	0	0	0	2	06/15/2024	1
36213C YY 0	GNMA PASS TH #00550727 5.000		03/15/2006	PAID ON PRINCIPAL		70,312	70,312	69,213	69,213	0	1,099	0	1,099	0	70,312	0	0	0	499	11/15/2035	1
36290R U6 8	GNMA PASS TH #00615405 4.500		03/15/2006	PAID ON PRINCIPAL		483,454	483,454	468,799	468,150	0	15,304	0	15,304	0	483,454	0	0	0	3,651	08/15/2033	1
36291A DH 9	GNMA PASS TH #00622104 4.500		03/15/2006	PAID ON PRINCIPAL		244,099	244,099	236,700	236,272	0	7,827	0	7,827	0	244,099	0	0	0	1,759	09/15/2033	1
36292F H6 7	GNMA PASS TH #00647453 5.000		03/15/2006	PAID ON PRINCIPAL		154,260	154,260	151,849	151,849	0	2,410	0	2,410	0	154,260	0	0	0	704	10/15/2035	1
36225A ER 7	GNMA PASS TH #00780144 7.000		03/15/2006	PAID ON PRINCIPAL		175,269	175,269	167,218	171,054	0	4,215	0	4,215	0	175,269	0	0	0	1,956	07/15/2024	1
36225A JD 3	GNMA PASS TH #00780260 6.500		03/15/2006	PAID ON PRINCIPAL		26,306	26,306	25,905	26,117	0	188	0	188	0	26,306	0	0	0	294	10/15/2010	1
0399999	Total - Bonds - U.S. Government					3,380,693	3,380,693	3,261,471	3,265,078	0	115,615	0	115,615	0	3,380,693	0	0	0	26,114	XXX	XXX
Bonds - All Other Government																					
91086Q AE 8	UNITED MEXICAN STATES 8.500	F	02/01/2006	MATURED		1,273,000	1,273,000	1,371,658	1,275,212	0	(2,212)	0	(2,212)	0	1,273,000	0	0	0	0	02/01/2006	2FE
1099999	Total - Bonds - All Other Government					1,273,000	1,273,000	1,371,658	1,275,212	0	(2,212)	0	(2,212)	0	1,273,000	0	0	0	0	XXX	XXX
Bonds - States, Territories and Possessions																					
658256 PX 4	NORTH CAROLINA GENERAL 5.000		03/16/2006	CITIGROUP GLOBAL MARKET		26,569,006	24,910,000	27,705,151	27,064,217	0	(84,943)	0	(84,943)	0	26,979,274	0	(410,268)	(410,268)	691,944	03/01/2011	1FE
1799999	Total - Bonds - States, Territories & Possessions					26,569,006	24,910,000	27,705,151	27,064,217	0	(84,943)	0	(84,943)	0	26,979,274	0	(410,268)	(410,268)	691,944	XXX	XXX
Bonds - Political Subdivisions of States																					
059132 3W 8	BALTIMORE CO GENERAL O 5.000		03/16/2006	RBC DAIN RAUSCHER INC		9,013,468	8,300,000	9,403,153	9,235,410	0	(20,999)	0	(20,999)	0	9,214,411	0	(200,943)	(200,943)	265,139	08/01/2015	1FE
181054 7W 1	CLARK CO SCH DIST LT G 5.000		03/14/2006	MERRILL LYNCH CAPITAL MA		23,696,477	22,080,000	25,055,942	24,607,056	0	(55,421)	0	(55,421)	0	24,551,635	0	(855,158)	(855,158)	282,133	06/15/2014	1FE
303820 N6 7	FAIRFAX CO GO REF S200 5.000		03/20/2006	RBC DAIN RAUSCHER INC		5,626,399	5,185,000	5,824,362	5,758,305	0	(12,600)	0	(12,600)	0	5,745,706	0	(119,307)	(119,307)	123,864	10/01/2016	1FE
64966C PK 1	NEW YORK CITY GENERAL 5.750		02/01/2006	REDEEMED		5,029,325	4,955,000	4,945,271	5,024,424	0	4,901	0	4,901	0	5,029,325	0	0	0	146,194	02/01/2019	1FE
64966C PQ 8	NEW YORK CITY GENERAL 5.750		02/01/2006	REDEEMED		872,900	860,000	858,299	858,461	0	52	0	52	0	858,512	0	14,388	14,388	21,907	02/01/2019	1FE
2499999	Total - Bonds - Political Subdivisions					44,238,569	41,380,000	46,087,028	45,483,656	0	(84,067)	0	(84,067)	0	45,399,589	0	(1,161,020)	(1,161,020)	839,237	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
64989K AX 4	NEW YORK POWER AUTH S2 5.500		02/23/2006	REDEEMED		6,895,000	6,895,000	7,009,319	6,906,859	0	(2,206)	0	(2,206)	0	6,904,653	0	(9,653)	(9,653)	103,233	11/15/2015	1FE
64989K AZ 9	NEW YORK POWER AUTH S2 5.500		02/23/2006	REDEEMED		4,000,000	4,000,000	4,057,520	4,009,360	0	(640)	0	(640)	0	4,008,720	0	(8,720)	(8,720)	59,889	11/15/2016	1FE
64989K BB 1	NEW YORK POWER AUTH S2 5.500		02/23/2006	REDEEMED		3,500,000	3,500,000	3,542,630	3,508,470	0	(315)	0	(315)	0	3,508,155	0	(8,155)	(8,155)	52,403	11/15/2017	1FE
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		01/01/2006	REDEEMED		945,000	945,000	945,000	945,000	0	0	0	0	0	945,000	0	0	0	25,751	01/01/2032	1FE
3128JR GA 2	FH 847419 (3/1 ARM) 4.331		03/15/2006	PAID ON PRINCIPAL		131,274	131,274	130,700	130,700	0	574	0	574	0	131,274	0	0	0	474	03/15/2035	1
31296J VW 3	FHLMC GOLD PASSTHRU 6.000		03/15/2006	PAID ON PRINCIPAL		75,863	75,863	77,950	89,404	0	(13,541)	0	(13,541)	0	75,863	0	0	0	1,135	06/15/2029	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2006	PAID ON PRINCIPAL		232,191	232,191	231,465	231,499	0	692	0	692	0	232,191	0	0	0	1,757	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		2,066	2,066	2,162	2,239	0	(173)	0	(173)	0	2,066	0	0	0	24	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		13,677	13,677	14,343	15,124	0	(1,447)	0	(1,447)	0	13,677	0	0	0	158	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		5,324	5,324	5,885	5,324	0	(561)	0	(561)	0	5,324	0	0	0	63	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		3,286	3,286	3,446	3,684	0	(398)	0	(398)	0	3,286	0	0	0	31	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		3,100	3,100	3,251	3,374	0	(274)	0	(274)	0	3,100	0	0	0	42	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		3,141	3,141	3,287	3,440	0	(299)	0	(299)	0	3,141	0	0	0	33	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2006	PAID ON PRINCIPAL		12,919	12,919	13,261	13,526	0	(607)	0	(607)	0	12,919	0	0	0	117	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		03/15/2006	PAID ON PRINCIPAL		426	426	438	448	0	(22)	0	(22)	0	426	0	0	0	4	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2006	PAID ON PRINCIPAL		92,862	92,862	94,966	97,104	0	(4,242)	0	(4,242)	0	92,862	0	0	0	802	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		03/15/2006	PAID ON PRINCIPAL		3,299	3,299	3,374	3,443	0	(144)	0	(144)	0	3,299	0	0	0	18	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		03/15/2006	PAID ON PRINCIPAL		197	197	207	226	0	(29)	0	(29)	0	197	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		5,441	5,441	5,706	6,099	0	(658)	0	(658)	0	5,441	0	0	0	68	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		3,193	3,193	3,341	3,712	0	(519)	0	(519)	0	3,193	0	0	0	20	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		40	40	42	43	0	(3)	0	(3)	0	40	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		03/15/2006	PAID ON PRINCIPAL		43	43	45	48	0	(5)	0	(5)	0	43	0	0	0	1	12/15/2029	1

E05-1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		2,122	2,122	2,225	2,386	0	(265)	0	(265)	0	2,122	0	0	0	23	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		576	576	605	635	0	(59)	0	(59)	0	576	0	0	0	11	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		145	145	152	163	0	(18)	0	(18)	0	145	0	0	0	2	01/15/2030	1
31294C TB 9	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		31	31	33	36	0	(4)	0	(4)	0	31	0	0	0	0	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		127	127	134	142	0	(15)	0	(15)	0	127	0	0	0	2	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		99	99	103	111	0	(12)	0	(12)	0	99	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		7,249	7,249	7,584	8,311	0	(1,062)	0	(1,062)	0	7,249	0	0	0	91	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		27	27	29	32	0	(4)	0	(4)	0	27	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		59	59	62	66	0	(6)	0	(6)	0	59	0	0	0	1	08/15/2030	1
31297Y HS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		204	204	214	230	0	(26)	0	(26)	0	204	0	0	0	1	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		26,932	26,932	28,244	30,836	0	(3,904)	0	(3,904)	0	26,932	0	0	0	270	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		46	46	48	54	0	(8)	0	(8)	0	46	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		395	395	414	443	0	(49)	0	(49)	0	395	0	0	0	5	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		222	222	232	239	0	(18)	0	(18)	0	222	0	0	0	3	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		145	145	151	156	0	(11)	0	(11)	0	145	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		94	94	98	106	0	(12)	0	(12)	0	94	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		123	123	129	141	0	(18)	0	(18)	0	123	0	0	0	2	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		135	135	141	146	0	(11)	0	(11)	0	135	0	0	0	2	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		1,924	1,924	2,018	2,120	0	(196)	0	(196)	0	1,924	0	0	0	14	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		4,141	4,141	4,340	4,592	0	(451)	0	(451)	0	4,141	0	0	0	46	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		41	41	43	46	0	(5)	0	(5)	0	41	0	0	0	1	02/15/2031	1
31298G YZ 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		1,280	1,280	1,342	1,427	0	(147)	0	(147)	0	1,280	0	0	0	22	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		12,073	12,073	12,394	12,880	0	(807)	0	(807)	0	12,073	0	0	0	101	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		155	155	162	169	0	(15)	0	(15)	0	155	0	0	0	2	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		3,075	3,075	3,225	3,400	0	(325)	0	(325)	0	3,075	0	0	0	57	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		38	38	40	41	0	(3)	0	(3)	0	38	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		50,097	50,097	52,414	53,311	0	(3,214)	0	(3,214)	0	50,097	0	0	0	534	08/15/2031	1
31298T HJ 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		93	93	97	104	0	(12)	0	(12)	0	93	0	0	0	1	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		20	20	21	22	0	(2)	0	(2)	0	20	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		327	327	342	358	0	(31)	0	(31)	0	327	0	0	0	4	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		288	288	302	312	0	(24)	0	(24)	0	288	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		1,296	1,296	1,330	1,398	0	(102)	0	(102)	0	1,296	0	0	0	13	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		18	18	19	20	0	(2)	0	(2)	0	18	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		168,494	168,494	176,708	180,153	0	(11,659)	0	(11,659)	0	168,494	0	0	0	2,105	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		20,371	20,371	21,364	22,823	0	(2,452)	0	(2,452)	0	20,371	0	0	0	380	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		1,086	1,086	1,139	1,151	0	(65)	0	(65)	0	1,086	0	0	0	14	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		34,010	34,010	34,781	35,726	0	(1,715)	0	(1,715)	0	34,010	0	0	0	390	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		147,033	147,033	150,929	153,948	0	(6,915)	0	(6,915)	0	147,033	0	0	0	1,628	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		460	460	471	480	0	(20)	0	(20)	0	460	0	0	0	5	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		27,212	27,212	27,986	29,132	0	(1,920)	0	(1,920)	0	27,212	0	0	0	230	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		11,815	11,815	12,128	12,403	0	(589)	0	(589)	0	11,815	0	0	0	112	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		1,771	1,771	1,818	1,829	0	(58)	0	(58)	0	1,771	0	0	0	18	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		17,383	17,383	17,844	18,164	0	(781)	0	(781)	0	17,383	0	0	0	139	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		44,850	44,850	46,125	47,216	0	(2,366)	0	(2,366)	0	44,850	0	0	0	436	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		93,933	93,933	96,425	98,597	0	(4,663)	0	(4,663)	0	93,933	0	0	0	955	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		53,111	53,111	54,518	57,239	0	(4,129)	0	(4,129)	0	53,111	0	0	0	271	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		38,132	38,132	39,067	40,376	0	(2,245)	0	(2,245)	0	38,132	0	0	0	381	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		26,738	26,738	27,447	27,725	0	(987)	0	(987)	0	26,738	0	0	0	394	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		724	724	706	711	0	13	0	13	0	724	0	0	0	8	08/15/2023	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.							
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		1,199	1,199	1,169	1,178	0	21	0	21	0	1,199	0	0	0	16	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		1,497	1,497	1,459	1,470	0	27	0	27	0	1,497	0	0	0	20	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		45,230	45,230	46,339	47,099	0	(1,869)	0	(1,869)	0	45,230	0	0	0	424	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2023	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		58	58	57	57	0	1	0	1	0	58	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		91	91	88	89	0	2	0	2	0	91	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		440	440	429	432	0	8	0	8	0	440	0	0	0	5	09/15/2023	1
313980 X2 2	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		453	453	441	445	0	8	0	8	0	453	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		2,385	2,385	2,325	2,339	0	46	0	46	0	2,385	0	0	0	41	10/15/2023	1
313983 AF 5	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		39	39	38	38	0	1	0	1	0	39	0	0	0	0	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		492	492	480	483	0	9	0	9	0	492	0	0	0	6	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		194	194	189	190	0	4	0	4	0	194	0	0	0	2	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		25	25	24	25	0	1	0	1	0	25	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		27	27	26	26	0	0	0	0	0	27	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		145	145	141	141	0	3	0	3	0	145	0	0	0	2	04/15/2023	1
31294J GX 0	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		517	517	494	510	0	7	0	7	0	517	0	0	0	5	05/15/2008	1
31335K A9 7	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		4,176	4,176	3,979	4,125	0	51	0	51	0	4,176	0	0	0	44	06/15/2008	1
31357M N8 4	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		460	460	438	454	0	6	0	6	0	460	0	0	0	5	06/15/2008	1
31357M TD 7	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		722	722	688	712	0	10	0	10	0	722	0	0	0	8	06/15/2008	1
31357M TH 8	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		1,794	1,794	1,709	1,773	0	21	0	21	0	1,794	0	0	0	20	06/15/2008	1
31357M VD 4	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		4,920	4,920	4,687	4,859	0	60	0	60	0	4,920	0	0	0	65	06/15/2008	1
31357M VE 2	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		2,471	2,471	2,354	2,439	0	32	0	32	0	2,471	0	0	0	27	06/15/2008	1
31357M YL 3	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		298	298	286	294	0	4	0	4	0	298	0	0	0	3	06/15/2008	1
31357M 6N 0	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		3,578	3,578	3,408	3,540	0	38	0	38	0	3,578	0	0	0	48	06/15/2008	1
31357N AG 8	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		237	237	226	234	0	3	0	3	0	237	0	0	0	3	06/15/2008	1
31357N EC 3	FHLMC GOLD PASSTHRU	6.500	03/15/2006	PAID ON PRINCIPAL		1,555	1,555	1,481	1,537	0	18	0	18	0	1,555	0	0	0	17	06/15/2008	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2006	PAID ON PRINCIPAL		21,657	21,657	21,671	21,690	0	(33)	0	(33)	0	21,657	0	0	0	198	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2006	PAID ON PRINCIPAL		111,734	111,734	111,804	111,993	0	(259)	0	(259)	0	111,734	0	0	0	1,028	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		74,267	74,267	75,404	75,525	0	(1,258)	0	(1,258)	0	74,267	0	0	0	493	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		11,515	11,515	11,692	11,697	0	(182)	0	(182)	0	11,515	0	0	0	127	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		2,423	2,423	2,460	2,466	0	(43)	0	(43)	0	2,423	0	0	0	21	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		58,501	58,501	59,397	59,391	0	(890)	0	(890)	0	58,501	0	0	0	270	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		125,204	125,204	127,121	127,023	0	(1,819)	0	(1,819)	0	125,204	0	0	0	1,193	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2006	PAID ON PRINCIPAL		135,137	135,137	137,207	136,960	0	(1,822)	0	(1,822)	0	135,137	0	0	0	1,126	07/15/2018	1
31283H QS 8	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		8,520	8,520	8,935	9,516	0	(996)	0	(996)	0	8,520	0	0	0	126	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		6,711	6,711	7,038	7,400	0	(689)	0	(689)	0	6,711	0	0	0	89	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2006	PAID ON PRINCIPAL		3,752,881	3,752,881	3,743,930	3,744,570	0	8,312	0	8,312	0	3,752,881	0	0	0	32,706	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		567,675	567,675	582,280	587,487	0	(19,812)	0	(19,812)	0	567,675	0	0	0	5,329	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		50,397	50,397	51,539	52,581	0	(2,184)	0	(2,184)	0	50,397	0	0	0	474	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		831,162	831,162	851,532	858,963	0	(27,801)	0	(27,801)	0	831,162	0	0	0	7,929	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	03/15/2006	PAID ON PRINCIPAL		1,186,001	1,186,001	1,225,024	1,225,772	0	(39,771)	0	(39,771)	0	1,186,001	0	0	0	11,578	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	03/15/2006	PAID ON PRINCIPAL		298,535	298,535	302,827	303,907	0	(5,371)	0	(5,371)	0	298,535	0	0	0	1,853	11/15/2010	1
31340L FB 8	FHLMC 75 DAY PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		2,014	2,014	1,789	1,956	0	57	0	57	0	2,014	0	0	0	20	11/15/2008	1
31340M UK 9	FHLMC 75 DAY PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		1,564	1,564	1,417	1,536	0	29	0	29	0	1,564	0	0	0	18	05/15/2008	1
31340M VE 2	FHLMC 75 DAY PASSTHRU	7.500	03/15/2006	PAID ON PRINCIPAL		2,701	2,701	2,526	2,642	0	59	0	59	0	2,701	0	0	0	31	12/15/2008	1
31340N FE 8	FHLMC 75 DAY PASSTHRU	7.000	03/15/2006	PAID ON PRINCIPAL		606	606	555	591	0	15	0	15	0	606	0	0	0	7	07/15/2009	1
313615 L4 6	FNMA PASS TH #00050747	7.000	03/25/2006	PAID ON PRINCIPAL		13,785	13,785	12,878	13,137	0	648	0	648	0	13,785	0	0	0	159	06/25/2023	1
313615 ST 4	FNMA PASS TH #00050930	7.000	03/25/2006	PAID ON PRINCIPAL		195	195	186	188	0	6	0	6	0	195	0	0	0	2	11/25/2023	1

E05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313615 TX 4	FNMA PASS TH #00050966 7.000	...	03/25/2006	PAID ON PRINCIPAL		3,306	3,306	3,129	3,181	0	125	0	125	0	3,306	0	0	0	37	01/25/2024	1
313615 UT 1	FNMA PASS TH #00050994 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,026	1,026	963	982	0	44	0	44	0	1,026	0	0	0	12	03/25/2024	1
31365D Y4 1	FNMA PASS TH #00125031 6.500	...	03/25/2006	PAID ON PRINCIPAL		179	179	174	177	0	2	0	2	0	179	0	0	0	2	01/25/2008	1
31368H JA 2	FNMA PASS TH #00190257 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,920	1,920	1,821	1,850	0	70	0	70	0	1,920	0	0	0	22	02/25/2024	1
31368H KV 4	FNMA PASS TH #00190308 7.500	...	03/25/2006	PAID ON PRINCIPAL		19,933	19,933	20,761	22,245	0	(2,312)	0	(2,312)	0	19,933	0	0	0	215	09/25/2030	1
31368H S6 1	FNMA PASS TH #00190541 7.000	...	03/25/2006	PAID ON PRINCIPAL		517	517	492	499	0	18	0	18	0	517	0	0	0	5	01/25/2024	1
31369B LB 9	FNMA PASS TH #00205622 7.000	...	03/25/2006	PAID ON PRINCIPAL		40,584	40,584	38,198	38,976	0	1,608	0	1,608	0	40,584	0	0	0	240	05/25/2023	1
31370B FK 3	FNMA PASS TH #00226170 7.000	...	03/25/2006	PAID ON PRINCIPAL		859	859	807	820	0	39	0	39	0	859	0	0	0	6	07/25/2023	1
31370D H9 2	FNMA PASS TH #00228056 7.000	...	03/25/2006	PAID ON PRINCIPAL		423	423	402	410	0	13	0	13	0	423	0	0	0	5	07/25/2023	1
31370E Q7 4	FNMA PASS TH #00229178 7.000	...	03/25/2006	PAID ON PRINCIPAL		222	222	209	214	0	8	0	8	0	222	0	0	0	3	07/25/2023	1
31370N F9 2	FNMA PASS TH #00236092 7.000	...	03/25/2006	PAID ON PRINCIPAL		36	36	35	36	0	1	0	1	0	36	0	0	0	0	02/25/2024	1
31370P MQ 1	FNMA PASS TH #00237167 7.000	...	03/25/2006	PAID ON PRINCIPAL		94	94	88	90	0	4	0	4	0	94	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #00242227 7.000	...	03/25/2006	PAID ON PRINCIPAL		201	201	188	192	0	9	0	9	0	201	0	0	0	2	10/25/2023	1
31370W 3A 2	FNMA PASS TH #00243893 7.000	...	03/25/2006	PAID ON PRINCIPAL		73	73	69	70	0	3	0	3	0	73	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #00245442 7.000	...	03/25/2006	PAID ON PRINCIPAL		190	190	178	182	0	8	0	8	0	190	0	0	0	2	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #00245702 7.000	...	03/25/2006	PAID ON PRINCIPAL		151	151	144	146	0	5	0	5	0	151	0	0	0	2	01/25/2024	1
31371E TY 1	FNMA PASS TH #00249967 7.000	...	03/25/2006	PAID ON PRINCIPAL		186	186	174	178	0	8	0	8	0	186	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #00250558 6.500	...	03/25/2006	PAID ON PRINCIPAL		770	770	727	740	0	30	0	30	0	770	0	0	0	9	04/25/2016	1
31371F J3 7	FNMA PASS TH #00250582 6.500	...	03/25/2006	PAID ON PRINCIPAL		6,091	6,091	5,754	5,865	0	226	0	226	0	6,091	0	0	0	51	04/25/2016	1
31371F KC 5	FNMA PASS TH #00250591 6.500	...	03/25/2006	PAID ON PRINCIPAL		928	928	876	895	0	32	0	32	0	928	0	0	0	10	05/25/2016	1
31371F K6 8	FNMA PASS TH #00250617 6.500	...	03/25/2006	PAID ON PRINCIPAL		2,107	2,107	1,990	2,028	0	79	0	79	0	2,107	0	0	0	23	06/25/2016	1
31371F K7 6	FNMA PASS TH #00250618 7.000	...	03/25/2006	PAID ON PRINCIPAL		2,888	2,888	2,864	2,869	0	19	0	19	0	2,888	0	0	0	47	06/25/2016	1
31371F L4 2	FNMA PASS TH #00250647 7.000	...	03/25/2006	PAID ON PRINCIPAL		2,646	2,646	2,624	2,628	0	18	0	18	0	2,646	0	0	0	18	07/25/2016	1
31371F RB 0	FNMA PASS TH #00250782 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,409	1,409	1,397	1,399	0	10	0	10	0	1,409	0	0	0	16	10/25/2016	1
31371F SS 2	FNMA PASS TH #00250829 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,055	1,055	1,046	1,048	0	7	0	7	0	1,055	0	0	0	12	11/25/2016	1
31371H 2F 4	FNMA PASS TH #00252874 7.500	...	03/25/2006	PAID ON PRINCIPAL		2,549	2,549	2,655	2,767	0	(218)	0	(218)	0	2,549	0	0	0	24	11/25/2029	1
31371J SC 9	FNMA PASS TH #00253515 7.500	...	03/25/2006	PAID ON PRINCIPAL		3,487	3,487	3,631	3,835	0	(349)	0	(349)	0	3,487	0	0	0	45	11/25/2030	1
31371J SD 2	FNMA PASS TH #00253844 5.500	...	03/25/2006	PAID ON PRINCIPAL		96,247	96,247	95,465	95,376	0	870	0	870	0	96,247	0	0	0	885	06/25/2016	1
31371K DN 8	FNMA PASS TH #00254009 7.500	...	03/25/2006	PAID ON PRINCIPAL		9,151	9,151	9,529	9,901	0	(750)	0	(750)	0	9,151	0	0	0	135	10/25/2031	1
31371K ET 4	FNMA PASS TH #00254046 5.500	...	03/25/2006	PAID ON PRINCIPAL		13,352	13,352	13,273	13,272	0	80	0	80	0	13,352	0	0	0	112	11/25/2016	1
31371K H5 3	FNMA PASS TH #00254152 5.000	...	03/25/2006	PAID ON PRINCIPAL		8,587	8,587	8,356	8,354	0	233	0	233	0	8,587	0	0	0	72	12/25/2016	1
31371K RC 7	FNMA PASS TH #00254383 7.500	...	03/25/2006	PAID ON PRINCIPAL		57,065	57,065	59,656	61,309	0	(4,244)	0	(4,244)	0	57,065	0	0	0	544	06/25/2032	1
31371K 2V 2	FNMA PASS TH #00254688 5.500	...	03/25/2006	PAID ON PRINCIPAL		428,572	428,572	439,487	440,677	0	(12,106)	0	(12,106)	0	428,572	0	0	0	3,696	03/25/2023	1
31371K 2X 8	FNMA PASS TH #00254690 5.500	...	03/25/2006	PAID ON PRINCIPAL		557,499	557,499	569,433	570,719	0	(13,221)	0	(13,221)	0	557,499	0	0	0	5,001	04/25/2023	1
31371K 5X 5	FNMA PASS TH #00254762 5.000	...	03/25/2006	PAID ON PRINCIPAL		137,843	137,843	137,541	137,567	0	275	0	275	0	137,843	0	0	0	1,144	05/25/2023	1
31371L A8 2	FNMA PASS TH #00254831 5.000	...	03/25/2006	PAID ON PRINCIPAL		116,917	116,917	116,661	116,679	0	238	0	238	0	116,917	0	0	0	959	08/25/2023	1
31371L A9 0	FNMA PASS TH #00254832 5.500	...	03/25/2006	PAID ON PRINCIPAL		1,276,939	1,276,939	1,305,670	1,307,913	0	(30,974)	0	(30,974)	0	1,276,939	0	0	0	11,665	08/25/2023	1
31371L DM 8	FNMA PASS TH #00254908 5.000	...	03/25/2006	PAID ON PRINCIPAL		328,334	328,334	330,489	330,410	0	(2,076)	0	(2,076)	0	328,334	0	0	0	2,695	09/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500	...	03/25/2006	PAID ON PRINCIPAL		77,388	77,388	77,557	77,526	0	(138)	0	(138)	0	77,388	0	0	0	552	11/25/2018	1
31371L FC 8	FNMA PASS TH #00254963 5.500	...	03/25/2006	PAID ON PRINCIPAL		1,227	1,227	1,254	1,255	0	(27)	0	(27)	0	1,227	0	0	0	11	10/25/2023	1
31371L F3 8	FNMA PASS TH #00254986 5.500	...	03/25/2006	PAID ON PRINCIPAL		348,930	348,930	356,345	356,751	0	(7,820)	0	(7,820)	0	348,930	0	0	0	2,993	11/25/2023	1
31371L HY 8	FNMA PASS TH #00255047 5.500	...	03/25/2006	PAID ON PRINCIPAL		287,446	287,446	293,554	293,765	0	(6,319)	0	(6,319)	0	287,446	0	0	0	2,615	01/25/2024	1
31371L JU 4	FNMA PASS TH #00255075 5.500	...	03/25/2006	PAID ON PRINCIPAL		750,345	750,345	769,455	769,629	0	(19,284)	0	(19,284)	0	750,345	0	0	0	6,841	02/25/2024	1
31371S KE 3	FNMA PASS TH #00260493 7.000	...	03/25/2006	PAID ON PRINCIPAL		2,114	2,114	2,018	2,052	0	61	0	61	0	2,114	0	0	0	36	01/25/2024	1
31371S KF 0	FNMA PASS TH #00260494 7.000	...	03/25/2006	PAID ON PRINCIPAL		31	31	29	30	0	1	0	1	0	31	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #00261320 7.000	...	03/25/2006	PAID ON PRINCIPAL		190	190	181	183	0	7	0	7	0	190	0	0	0	2	12/25/2023	1
31371W RC 1	FNMA PASS TH #00264283 7.000	...	03/25/2006	PAID ON PRINCIPAL		92	92	90	90	0	2	0	2	0	92	0	0	0	1	01/25/2024	1
31371W XQ 3	FNMA PASS TH #00264487 7.000	...	03/25/2006	PAID ON PRINCIPAL		860	860	817	835	0	24	0	24	0	860	0	0	0	10	12/25/2023	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.							
31371X JM 6	FNMA PASS TH #00264968 7.000	...	03/25/2006	PAID ON PRINCIPAL		129	129	121	123	0	5	0	5	0	129	0	0	0	2	01/25/2024	1
31371X WK 5	FNMA PASS TH #00265350 7.000	...	03/25/2006	PAID ON PRINCIPAL		573	573	547	557	0	16	0	16	0	573	0	0	0	7	01/25/2024	1
31371Y WX 5	FNMA PASS TH #00266262 7.000	...	03/25/2006	PAID ON PRINCIPAL		116	116	108	110	0	6	0	6	0	116	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #00266666 7.000	...	03/25/2006	PAID ON PRINCIPAL		189	189	181	184	0	6	0	6	0	189	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #00266747 7.000	...	03/25/2006	PAID ON PRINCIPAL		14,199	14,199	13,325	13,726	0	473	0	473	0	14,199	0	0	0	122	01/25/2024	1
31372A RE 4	FNMA PASS TH #00266985 7.000	...	03/25/2006	PAID ON PRINCIPAL		292	292	277	281	0	11	0	11	0	292	0	0	0	3	03/25/2024	1
31372B JB 7	FNMA PASS TH #00267658 7.000	...	03/25/2006	PAID ON PRINCIPAL		148	148	142	143	0	5	0	5	0	148	0	0	0	2	01/25/2024	1
31372B SR 2	FNMA PASS TH #00267928 7.000	...	03/25/2006	PAID ON PRINCIPAL		12	12	11	11	0	1	0	1	0	12	0	0	0	0	01/25/2024	1
31372C HA 4	FNMA PASS TH #00268555 7.000	...	03/25/2006	PAID ON PRINCIPAL		257	257	245	250	0	7	0	7	0	257	0	0	0	3	01/25/2024	1
31372C V 3	FNMA PASS TH #00268909 7.000	...	03/25/2006	PAID ON PRINCIPAL		23	23	22	22	0	1	0	1	0	23	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #00269212 7.000	...	03/25/2006	PAID ON PRINCIPAL		324	324	308	312	0	12	0	12	0	324	0	0	0	3	01/25/2024	1
31372G LE 7	FNMA PASS TH #00272225 7.000	...	03/25/2006	PAID ON PRINCIPAL		66	66	62	63	0	2	0	2	0	66	0	0	0	1	02/25/2024	1
31372G R8 4	FNMA PASS TH #00272411 7.000	...	03/25/2006	PAID ON PRINCIPAL		72	72	69	70	0	2	0	2	0	72	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #00273587 7.000	...	03/25/2006	PAID ON PRINCIPAL		4,036	4,036	3,825	3,884	0	152	0	152	0	4,036	0	0	0	27	02/25/2024	1
31372K N7 1	FNMA PASS TH #00275014 7.000	...	03/25/2006	PAID ON PRINCIPAL		176	176	168	170	0	6	0	6	0	176	0	0	0	2	03/25/2024	1
31372K XH 8	FNMA PASS TH #00275280 7.000	...	03/25/2006	PAID ON PRINCIPAL		151	151	142	144	0	7	0	7	0	151	0	0	0	2	04/25/2024	1
31372L LW 6	FNMA PASS TH #00275841 7.000	...	03/25/2006	PAID ON PRINCIPAL		595	595	566	573	0	22	0	22	0	595	0	0	0	7	04/25/2024	1
31372M BC 9	FNMA PASS TH #00276435 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,044	1,044	1,016	1,024	0	21	0	21	0	1,044	0	0	0	16	04/25/2024	1
31372N V4 3	FNMA PASS TH #00277935 7.000	...	03/25/2006	PAID ON PRINCIPAL		56	56	53	54	0	2	0	2	0	56	0	0	0	1	04/25/2024	1
31372N ZA 5	FNMA PASS TH #00278037 7.000	...	03/25/2006	PAID ON PRINCIPAL		19,069	19,069	18,121	18,424	0	645	0	645	0	19,069	0	0	0	331	03/25/2024	1
31372P 4L 0	FNMA PASS TH #00279027 7.000	...	03/25/2006	PAID ON PRINCIPAL		154	154	147	148	0	5	0	5	0	154	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #00279179 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,821	1,821	1,714	1,752	0	69	0	69	0	1,821	0	0	0	21	05/25/2024	1
31372R LH 6	FNMA PASS TH #00280328 7.000	...	03/25/2006	PAID ON PRINCIPAL		491	491	468	472	0	18	0	18	0	491	0	0	0	6	04/25/2024	1
31372R XQ 3	FNMA PASS TH #00280687 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,101	1,101	1,036	1,065	0	36	0	36	0	1,101	0	0	0	13	05/25/2024	1
31372T HP 9	FNMA PASS TH #00282038 7.000	...	03/25/2006	PAID ON PRINCIPAL		568	568	536	544	0	24	0	24	0	568	0	0	0	7	05/25/2024	1
31372U FW 3	FNMA PASS TH #00282881 7.000	...	03/25/2006	PAID ON PRINCIPAL		11,700	11,700	10,977	11,201	0	498	0	498	0	11,700	0	0	0	70	05/25/2024	1
31372U FY 9	FNMA PASS TH #00282883 7.000	...	03/25/2006	PAID ON PRINCIPAL		3,457	3,457	3,253	3,320	0	137	0	137	0	3,457	0	0	0	40	05/25/2024	1
31372V DS 2	FNMA PASS TH #00283713 7.000	...	03/25/2006	PAID ON PRINCIPAL		5,137	5,137	4,905	5,009	0	128	0	128	0	5,137	0	0	0	60	04/25/2024	1
31372V EQ 5	FNMA PASS TH #00283743 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,079	1,079	1,019	1,043	0	36	0	36	0	1,079	0	0	0	13	05/25/2024	1
31373N FL 2	FNMA PASS TH #00298171 6.500	...	03/25/2006	PAID ON PRINCIPAL		305	305	288	293	0	12	0	12	0	305	0	0	0	3	05/25/2016	1
31373U F3 6	FNMA PASS TH #00303586 6.500	...	03/25/2006	PAID ON PRINCIPAL		14,051	14,051	13,168	13,240	0	811	0	811	0	14,051	0	0	0	108	09/25/2025	1
31373U N2 9	FNMA PASS TH #00303809 7.500	...	03/25/2006	PAID ON PRINCIPAL		644	644	670	685	0	(42)	0	(42)	0	644	0	0	0	8	04/25/2026	1
31374A LR 9	FNMA PASS TH #00308236 7.000	...	03/25/2006	PAID ON PRINCIPAL		3,074	3,074	2,921	2,979	0	95	0	95	0	3,074	0	0	0	36	05/25/2024	1
31374F TA 7	FNMA PASS TH #00312945 7.000	...	03/25/2006	PAID ON PRINCIPAL		400	400	397	398	0	3	0	3	0	400	0	0	0	5	03/25/2014	1
31375A 7L 7	FNMA PASS TH #00329499 6.500	...	03/25/2006	PAID ON PRINCIPAL		186	186	172	174	0	13	0	13	0	186	0	0	0	2	11/25/2025	1
31375D U7 6	FNMA PASS TH #00331906 6.500	...	03/25/2006	PAID ON PRINCIPAL		523	523	483	488	0	36	0	36	0	523	0	0	0	6	11/25/2025	1
31375D 4U 4	FNMA PASS TH #00332135 6.500	...	03/25/2006	PAID ON PRINCIPAL		2,325	2,325	2,147	2,174	0	151	0	151	0	2,325	0	0	0	25	12/25/2025	1
31375D 5F 6	FNMA PASS TH #00332146 6.500	...	03/25/2006	PAID ON PRINCIPAL		149,476	149,476	138,032	140,239	0	9,238	0	9,238	0	149,476	0	0	0	1,618	12/25/2025	1
31375E SA 0	FNMA PASS TH #00332713 6.500	...	03/25/2006	PAID ON PRINCIPAL		72	72	66	69	0	3	0	3	0	72	0	0	0	1	12/25/2025	1
31375F LS 5	FNMA PASS TH #00333437 7.000	...	03/25/2006	PAID ON PRINCIPAL		12	12	11	11	0	0	0	0	0	12	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #00333940 6.500	...	03/25/2006	PAID ON PRINCIPAL		38,265	38,265	36,633	37,008	0	1,257	0	1,257	0	38,265	0	0	0	336	06/25/2024	1
31375M HX 4	FNMA PASS TH #00338746 6.500	...	03/25/2006	PAID ON PRINCIPAL		4,184	4,184	3,953	4,044	0	140	0	140	0	4,184	0	0	0	66	03/25/2016	1
31375N EV 9	FNMA PASS TH #00339548 7.000	...	03/25/2006	PAID ON PRINCIPAL		51	51	51	51	0	0	0	0	0	51	0	0	0	1	03/25/2016	1
31375P ZX 7	FNMA PASS TH #00341058 6.500	...	03/25/2006	PAID ON PRINCIPAL		79	79	74	76	0	2	0	2	0	79	0	0	0	1	04/25/2016	1
31375R SY 9	FNMA PASS TH #00342635 6.500	...	03/25/2006	PAID ON PRINCIPAL		325	325	307	312	0	12	0	12	0	325	0	0	0	4	04/25/2016	1
31375S CQ 1	FNMA PASS TH #00343079 6.500	...	03/25/2006	PAID ON PRINCIPAL		3,105	3,105	2,933	2,994	0	111	0	111	0	3,105	0	0	0	34	04/25/2016	1
31375U ZZ 7	FNMA PASS TH #00345592 6.500	...	03/25/2006	PAID ON PRINCIPAL		2,789	2,789	2,634	2,697	0	91	0	91	0	2,789	0	0	0	31	05/25/2016	1
31375V QY 2	FNMA PASS TH #00346171 6.500	...	03/25/2006	PAID ON PRINCIPAL		2,757	2,757	2,604	2,652	0	105	0	105	0	2,757	0	0	0	30	06/25/2016	1
31375W 2M 2	FNMA PASS TH #00347380 7.000	...	03/25/2006	PAID ON PRINCIPAL		624	624	618	619	0	4	0	4	0	624	0	0	0	7	07/25/2016	1

E05.5

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
31376A AV 0	FNMA PASS TH #00349320 6.500	...	03/25/2006	PAID ON PRINCIPAL		9,620	9,620	9,088	9,278	0	341	0	341	0	9,620	0	0	0	77	06/25/2016	1
31376D Q2 1	FNMA PASS TH #00352473 6.500	...	03/25/2006	PAID ON PRINCIPAL		988	988	933	955	0	32	0	32	0	988	0	0	0	11	07/25/2016	1
31376G FU 4	FNMA PASS TH #00354879 7.000	...	03/25/2006	PAID ON PRINCIPAL		278	278	275	276	0	2	0	2	0	278	0	0	0	3	08/25/2016	1
31376J CZ 0	FNMA PASS TH #00356588 7.000	...	03/25/2006	PAID ON PRINCIPAL		1,972	1,972	1,955	1,958	0	14	0	14	0	1,972	0	0	0	23	09/25/2016	1
31376Q N3 3	FNMA PASS TH #00362310 7.000	...	03/25/2006	PAID ON PRINCIPAL		2,710	2,710	2,687	2,691	0	19	0	19	0	2,710	0	0	0	31	10/25/2016	1
31376Q TY 9	FNMA PASS TH #00362467 7.000	...	03/25/2006	PAID ON PRINCIPAL		12,519	12,519	12,413	12,423	0	96	0	96	0	12,519	0	0	0	211	10/25/2016	1
31376R 6H 9	FNMA PASS TH #00363672 7.500	...	03/25/2006	PAID ON PRINCIPAL		79,681	79,681	76,903	77,566	0	2,115	0	2,115	0	79,681	0	0	0	537	11/25/2026	1
31376U MV 3	FNMA PASS TH #00365872 7.500	...	03/25/2006	PAID ON PRINCIPAL		1,292	1,292	1,247	1,262	0	30	0	30	0	1,292	0	0	0	16	12/25/2026	1
31376Y LA 2	FNMA PASS TH #00369421 7.500	...	03/25/2006	PAID ON PRINCIPAL		91,841	91,841	92,365	92,118	0	(277)	0	(277)	0	91,841	0	0	0	1,148	01/25/2027	1
31376Z 5A 3	FNMA PASS TH #00370859 7.500	...	03/25/2006	PAID ON PRINCIPAL		757	757	731	737	0	20	0	20	0	757	0	0	0	9	02/25/2027	1
31378B Q6 4	FNMA PASS TH #00393877 7.500	...	03/25/2006	PAID ON PRINCIPAL		79,027	79,027	79,076	78,975	0	51	0	51	0	79,027	0	0	0	778	07/25/2027	1
31378R S5 9	FNMA PASS TH #00406540 6.500	...	03/25/2006	PAID ON PRINCIPAL		5,467	5,467	5,480	5,478	0	(11)	0	(11)	0	5,467	0	0	0	87	12/25/2027	1
31378R S8 3	FNMA PASS TH #00406543 6.500	...	03/25/2006	PAID ON PRINCIPAL		5,838	5,838	5,851	5,847	0	(9)	0	(9)	0	5,838	0	0	0	63	12/25/2027	1
31379F J3 9	FNMA PASS TH #00417982 7.000	...	03/25/2006	PAID ON PRINCIPAL		979	979	994	991	0	(12)	0	(12)	0	979	0	0	0	11	03/25/2028	1
31379P DT 6	FNMA PASS TH #00425014 7.000	...	03/25/2006	PAID ON PRINCIPAL		274	274	279	279	0	(5)	0	(5)	0	274	0	0	0	3	05/25/2028	1
31379P H5 4	FNMA PASS TH #00425152 7.000	...	03/25/2006	PAID ON PRINCIPAL		454	454	461	460	0	(6)	0	(6)	0	454	0	0	0	5	05/25/2028	1
31379T BL 7	FNMA PASS TH #00428543 6.500	...	03/25/2006	PAID ON PRINCIPAL		82,153	82,153	81,800	81,818	0	335	0	335	0	82,153	0	0	0	886	06/25/2028	1
31379T G5 7	FNMA PASS TH #00428720 6.500	...	03/25/2006	PAID ON PRINCIPAL		10,400	10,400	10,355	10,357	0	42	0	42	0	10,400	0	0	0	126	06/25/2028	1
31383C XT 7	FNMA PASS TH #00499390 7.500	...	03/25/2006	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #00507033 7.500	...	03/25/2006	PAID ON PRINCIPAL		89	89	93	98	0	(8)	0	(8)	0	89	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #00507342 7.500	...	03/25/2006	PAID ON PRINCIPAL		86	86	89	90	0	(4)	0	(4)	0	86	0	0	0	1	08/25/2029	1
31383R VB 5	FNMA PASS TH #00511010 7.500	...	03/25/2006	PAID ON PRINCIPAL		115	115	119	124	0	(9)	0	(9)	0	115	0	0	0	1	09/25/2029	1
31383S DT 4	FNMA PASS TH #00511414 7.500	...	03/25/2006	PAID ON PRINCIPAL		610	610	635	651	0	(41)	0	(41)	0	610	0	0	0	8	08/25/2029	1
31384E T8 3	FNMA PASS TH #00521775 7.500	...	03/25/2006	PAID ON PRINCIPAL		163	163	170	183	0	(20)	0	(20)	0	163	0	0	0	2	01/25/2030	1
31384H PU 1	FNMA PASS TH #00524335 7.500	...	03/25/2006	PAID ON PRINCIPAL		2,624	2,624	2,733	2,968	0	(344)	0	(344)	0	2,624	0	0	0	17	05/25/2030	1
31384K XD 3	FNMA PASS TH #00526376 7.500	...	03/25/2006	PAID ON PRINCIPAL		4,262	4,262	4,439	4,682	0	(419)	0	(419)	0	4,262	0	0	0	41	05/25/2030	1
31384S E2 1	FNMA PASS TH #00532153 7.500	...	03/25/2006	PAID ON PRINCIPAL		31	31	32	34	0	(3)	0	(3)	0	31	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #00533072 7.500	...	03/25/2006	PAID ON PRINCIPAL		13	13	14	15	0	(2)	0	(2)	0	13	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #00535050 7.500	...	03/25/2006	PAID ON PRINCIPAL		113,708	113,708	118,683	123,837	0	(10,129)	0	(10,129)	0	113,708	0	0	0	1,244	12/25/2029	1
31384V UY 6	FNMA PASS TH #00535299 7.500	...	03/25/2006	PAID ON PRINCIPAL		14,277	14,277	14,866	15,692	0	(1,415)	0	(1,415)	0	14,277	0	0	0	160	05/25/2030	1
31385B 5J 0	FNMA PASS TH #00540049 7.500	...	03/25/2006	PAID ON PRINCIPAL		52	52	54	59	0	(7)	0	(7)	0	52	0	0	0	1	05/25/2030	1
31385C QU 0	FNMA PASS TH #00540567 7.500	...	03/25/2006	PAID ON PRINCIPAL		19	19	20	22	0	(2)	0	(2)	0	19	0	0	0	0	07/25/2030	1
31385F Z3 3	FNMA PASS TH #00543562 7.500	...	03/25/2006	PAID ON PRINCIPAL		118	118	122	131	0	(13)	0	(13)	0	118	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #00545069 6.000	...	03/25/2006	PAID ON PRINCIPAL		37,391	37,391	38,960	39,391	0	(2,000)	0	(2,000)	0	37,391	0	0	0	386	07/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000	...	03/25/2006	PAID ON PRINCIPAL		10,666	10,666	11,103	11,242	0	(576)	0	(576)	0	10,666	0	0	0	99	11/25/2016	1
31385H 5H 1	FNMA PASS TH #00545448 7.500	...	03/25/2006	PAID ON PRINCIPAL		17,737	17,737	18,471	19,359	0	(1,622)	0	(1,622)	0	17,737	0	0	0	209	02/25/2032	1
31385J D4 7	FNMA PASS TH #00545623 6.000	...	03/25/2006	PAID ON PRINCIPAL		11,987	11,987	12,479	12,604	0	(617)	0	(617)	0	11,987	0	0	0	116	05/25/2017	1
31385N JX 8	FNMA PASS TH #00547578 7.500	...	03/25/2006	PAID ON PRINCIPAL		142	142	148	158	0	(15)	0	(15)	0	142	0	0	0	1	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #00549887 7.500	...	03/25/2006	PAID ON PRINCIPAL		286	286	298	318	0	(32)	0	(32)	0	286	0	0	0	4	09/25/2030	1
31385R 6U 9	FNMA PASS TH #00550883 7.500	...	03/25/2006	PAID ON PRINCIPAL		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #00552956 7.500	...	03/25/2006	PAID ON PRINCIPAL		603	603	628	655	0	(53)	0	(53)	0	603	0	0	0	4	09/25/2030	1
31385X M8 7	FNMA PASS TH #00555783 4.500	...	03/25/2006	PAID ON PRINCIPAL		413,107	413,107	407,476	407,690	0	5,418	0	5,418	0	413,107	0	0	0	2,962	10/25/2033	1
31386C Y4 8	FNMA PASS TH #00559731 7.500	...	03/25/2006	PAID ON PRINCIPAL		10,853	10,853	11,304	12,093	0	(1,240)	0	(1,240)	0	10,853	0	0	0	203	12/25/2030	1
31386H TX 9	FNMA PASS TH #00564066 7.500	...	03/25/2006	PAID ON PRINCIPAL		97	97	101	106	0	(9)	0	(9)	0	97	0	0	0	2	12/25/2030	1
31386S PK 7	FNMA PASS TH #00572026 5.500	...	03/25/2006	PAID ON PRINCIPAL		8,142	8,142	8,093	8,081	0	60	0	60	0	8,142	0	0	0	75	04/25/2016	1
31386T MD 4	FNMA PASS TH #00572856 5.500	...	03/25/2006	PAID ON PRINCIPAL		15,138	15,138	15,048	15,038	0	100	0	100	0	15,138	0	0	0	87	04/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500	...	03/25/2006	PAID ON PRINCIPAL		40,690	40,690	40,449	40,440	0	251	0	251	0	40,690	0	0	0	244	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #00577883 5.500	...	03/25/2006	PAID ON PRINCIPAL		77,786	77,786	77,154	77,084	0	702	0	702	0	77,786	0	0	0	881	04/25/2016	1

E05.6

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31387A 5D 3	FNMA PASS TH #00578744 5.500		03/25/2006	PAID ON PRINCIPAL		25,830	25,830	25,677	25,666	0	164	0	164	0	25,830	0	0	0	165	04/25/2016	1
31387C MD 0	FNMA PASS TH #00580056 5.000		03/25/2006	PAID ON PRINCIPAL		41,744	41,744	40,622	40,730	0	1,014	0	1,014	0	41,744	0	0	0	342	07/25/2016	1
31387C QW 4	FNMA PASS TH #00580169 5.500		03/25/2006	PAID ON PRINCIPAL		42,718	42,718	42,715	42,825	0	(107)	0	(107)	0	42,718	0	0	0	537	09/25/2016	1
31387C VM 0	FNMA PASS TH #00580320 5.500		03/25/2006	PAID ON PRINCIPAL		161,211	161,211	160,733	160,764	0	447	0	447	0	161,211	0	0	0	1,635	05/25/2016	1
31387S 5E 2	FNMA PASS TH #00593145 5.500		03/25/2006	PAID ON PRINCIPAL		22,522	22,522	22,517	22,534	0	(12)	0	(12)	0	22,522	0	0	0	207	08/25/2016	1
31387U D7 3	FNMA PASS TH #00594226 7.500		03/25/2006	PAID ON PRINCIPAL		7,134	7,134	7,430	7,496	0	(362)	0	(362)	0	7,134	0	0	0	89	05/25/2030	1
31387X JK 2	FNMA PASS TH #00597066 5.500		03/25/2006	PAID ON PRINCIPAL		141,782	141,782	141,749	141,736	0	46	0	46	0	141,782	0	0	0	1,089	09/25/2016	1
31387X UC 7	FNMA PASS TH #00597379 6.000		03/25/2006	PAID ON PRINCIPAL		22,144	22,144	23,099	23,625	0	(1,481)	0	(1,481)	0	22,144	0	0	0	166	09/25/2016	1
31388A LE 2	FNMA PASS TH #00598925 5.500		03/25/2006	PAID ON PRINCIPAL		21,302	21,302	21,530	21,651	0	(349)	0	(349)	0	21,302	0	0	0	268	12/25/2016	1
31388D ZE 1	FNMA PASS TH #00602041 5.500		03/25/2006	PAID ON PRINCIPAL		70,904	70,904	70,888	70,946	0	(42)	0	(42)	0	70,904	0	0	0	649	08/25/2016	1
31388D 5H 7	FNMA PASS TH #00602148 5.500		03/25/2006	PAID ON PRINCIPAL		14,016	14,016	13,902	13,892	0	124	0	124	0	14,016	0	0	0	129	09/25/2016	1
31388J JD 8	FNMA PASS TH #00606060 5.500		03/25/2006	PAID ON PRINCIPAL		82,274	82,274	82,255	82,339	0	(65)	0	(65)	0	82,274	0	0	0	678	10/25/2016	1
31388K CJ 9	FNMA PASS TH #00606773 5.500		03/25/2006	PAID ON PRINCIPAL		29,436	29,436	29,429	29,445	0	(9)	0	(9)	0	29,436	0	0	0	270	10/25/2016	1
31388K XQ 0	FNMA PASS TH #00607387 6.000		03/25/2006	PAID ON PRINCIPAL		7,526	7,526	7,850	8,067	0	(541)	0	(541)	0	7,526	0	0	0	83	11/25/2016	1
31388M J2 5	FNMA PASS TH #00608781 5.500		03/25/2006	PAID ON PRINCIPAL		234,312	234,312	232,335	232,202	0	2,110	0	2,110	0	234,312	0	0	0	1,790	10/25/2016	1
31388M KG 2	FNMA PASS TH #00608795 5.500		03/25/2006	PAID ON PRINCIPAL		268,195	268,195	266,603	266,558	0	1,637	0	1,637	0	268,195	0	0	0	2,805	10/25/2016	1
31388M T5 7	FNMA PASS TH #00609072 6.000		03/25/2006	PAID ON PRINCIPAL		8,101	8,101	8,451	8,817	0	(716)	0	(716)	0	8,101	0	0	0	77	09/25/2016	1
31388N CT 1	FNMA PASS TH #00609482 5.500		03/25/2006	PAID ON PRINCIPAL		90,792	90,792	90,785	90,861	0	(69)	0	(69)	0	90,792	0	0	0	653	10/25/2016	1
31388N C3 8	FNMA PASS TH #00609490 7.500		03/25/2006	PAID ON PRINCIPAL		34,416	34,416	35,835	36,938	0	(2,522)	0	(2,522)	0	34,416	0	0	0	217	10/25/2031	1
31388N DP 8	FNMA PASS TH #00609510 5.500		03/25/2006	PAID ON PRINCIPAL		15,373	15,373	15,370	15,387	0	(13)	0	(13)	0	15,373	0	0	0	141	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500		03/25/2006	PAID ON PRINCIPAL		96,857	96,857	96,070	95,968	0	889	0	889	0	96,857	0	0	0	1,164	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500		03/25/2006	PAID ON PRINCIPAL		68,459	68,459	68,256	68,274	0	185	0	185	0	68,459	0	0	0	635	10/25/2016	1
31388N EU 6	FNMA PASS TH #00609547 6.000		03/25/2006	PAID ON PRINCIPAL		54,816	54,816	57,065	57,784	0	(2,968)	0	(2,968)	0	54,816	0	0	0	544	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500		03/25/2006	PAID ON PRINCIPAL		10,993	10,993	10,990	11,004	0	(11)	0	(11)	0	10,993	0	0	0	100	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500		03/25/2006	PAID ON PRINCIPAL		15,979	15,979	15,885	15,879	0	100	0	100	0	15,979	0	0	0	183	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500		03/25/2006	PAID ON PRINCIPAL		27,227	27,227	27,066	27,061	0	166	0	166	0	27,227	0	0	0	314	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000		03/25/2006	PAID ON PRINCIPAL		7,469	7,469	7,268	7,270	0	199	0	199	0	7,469	0	0	0	62	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500		03/25/2006	PAID ON PRINCIPAL		23,649	23,649	23,509	23,499	0	151	0	151	0	23,649	0	0	0	232	11/25/2016	1
31388R C4 7	FNMA PASS TH #00612191 5.000		03/25/2006	PAID ON PRINCIPAL		5,643	5,643	5,491	5,436	0	207	0	207	0	5,643	0	0	0	47	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500		03/25/2006	PAID ON PRINCIPAL		41,289	41,289	41,044	41,042	0	247	0	247	0	41,289	0	0	0	309	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500		03/25/2006	PAID ON PRINCIPAL		44,843	44,843	44,576	44,555	0	288	0	288	0	44,843	0	0	0	298	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500		03/25/2006	PAID ON PRINCIPAL		17,920	17,920	18,112	18,207	0	(287)	0	(287)	0	17,920	0	0	0	181	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500		03/25/2006	PAID ON PRINCIPAL		30,717	30,717	31,046	31,067	0	(350)	0	(350)	0	30,717	0	0	0	366	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500		03/25/2006	PAID ON PRINCIPAL		104,128	104,128	105,243	105,230	0	(1,102)	0	(1,102)	0	104,128	0	0	0	1,026	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500		03/25/2006	PAID ON PRINCIPAL		30,624	30,624	30,952	31,056	0	(432)	0	(432)	0	30,624	0	0	0	282	12/25/2016	1
31388V V4 7	FNMA PASS TH #00616335 5.500		03/25/2006	PAID ON PRINCIPAL		205,885	205,885	208,089	208,989	0	(3,103)	0	(3,103)	0	205,885	0	0	0	2,214	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500		03/25/2006	PAID ON PRINCIPAL		232,771	232,771	235,262	236,019	0	(3,248)	0	(3,248)	0	232,771	0	0	0	2,338	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000		03/25/2006	PAID ON PRINCIPAL		208,023	208,023	202,432	202,976	0	5,047	0	5,047	0	208,023	0	0	0	1,423	12/25/2016	1
31389E FJ 9	FNMA PASS TH #00623069 6.000		03/25/2006	PAID ON PRINCIPAL		36,242	36,242	37,797	38,590	0	(2,348)	0	(2,348)	0	36,242	0	0	0	362	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000		03/25/2006	PAID ON PRINCIPAL		74,378	74,378	77,430	78,570	0	(4,192)	0	(4,192)	0	74,378	0	0	0	995	02/25/2017	1
31389J K2 9	FNMA PASS TH #00626813 6.000		03/25/2006	PAID ON PRINCIPAL		28,092	28,092	29,303	29,567	0	(1,475)	0	(1,475)	0	28,092	0	0	0	281	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000		03/25/2006	PAID ON PRINCIPAL		28,698	28,698	29,935	30,569	0	(1,871)	0	(1,871)	0	28,698	0	0	0	341	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500		03/25/2006	PAID ON PRINCIPAL		27,842	27,842	29,106	30,257	0	(2,414)	0	(2,414)	0	27,842	0	0	0	502	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000		03/25/2006	PAID ON PRINCIPAL		9,003	9,003	9,391	9,678	0	(676)	0	(676)	0	9,003	0	0	0	89	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000		03/25/2006	PAID ON PRINCIPAL		11,348	11,348	11,837	12,140	0	(792)	0	(792)	0	11,348	0	0	0	83	06/25/2017	1
31390K RG 5	FNMA PASS TH #00648587 7.500		03/25/2006	PAID ON PRINCIPAL		655	655	685	715	0	(59)	0	(59)	0	655	0	0	0	8	05/25/2032	1
31390L 2C 9	FNMA PASS TH #00649771 6.000		03/25/2006	PAID ON PRINCIPAL		22,648	22,648	23,624	24,069	0	(1,422)	0	(1,422)	0	22,648	0	0	0	193	06/25/2017	1
31390S 3R 0	FNMA PASS TH #00655208 6.000		03/25/2006	PAID ON PRINCIPAL		162,299	162,299	169,299	171,198	0	(8,899)	0	(8,899)	0	162,299	0	0	0	1,619	09/25/2017	1

E05.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31391E HS 3	FNMA PASS TH #00664541 6.000	...	03/25/2006	PAID ON PRINCIPAL		144,647	144,647	150,885	154,819	0	(10,172)	0	(10,172)	0	144,647	0	0	0	1,444	10/25/2017	1
31391F DW 5	FNMA PASS TH #00665317 6.000	...	03/25/2006	PAID ON PRINCIPAL		148,229	148,229	154,588	155,442	0	(7,213)	0	(7,213)	0	148,229	0	0	0	1,386	10/25/2017	1
31400E QQ 6	FNMA PASS TH #00685463 5.000	...	03/25/2006	PAID ON PRINCIPAL		144,664	144,664	148,214	148,014	0	(3,350)	0	(3,350)	0	144,664	0	0	0	1,239	03/25/2018	1
31401B QB 4	FNMA PASS TH #00703450 5.000	...	03/25/2006	PAID ON PRINCIPAL		617,620	617,620	632,777	634,249	0	(16,628)	0	(16,628)	0	617,620	0	0	0	5,082	06/25/2018	1
31401C KL 6	FNMA PASS TH #00704199 5.000	...	03/25/2006	PAID ON PRINCIPAL		159,466	159,466	163,379	163,569	0	(4,103)	0	(4,103)	0	159,466	0	0	0	1,541	06/25/2018	1
31401H NK 4	FNMA PASS TH #00708794 5.000	...	03/25/2006	PAID ON PRINCIPAL		350,907	350,907	359,518	359,445	0	(8,539)	0	(8,539)	0	350,907	0	0	0	1,923	06/25/2018	1
31401M BR 1	FNMA PASS TH #00712048 5.500	...	03/25/2006	PAID ON PRINCIPAL		15,889	15,889	16,229	16,337	0	(448)	0	(448)	0	15,889	0	0	0	102	07/25/2033	1
31401X LS 4	FNMA PASS TH #00721337 5.000	...	03/25/2006	PAID ON PRINCIPAL		2,013,930	2,013,930	2,062,964	2,058,267	0	(44,337)	0	(44,337)	0	2,013,930	0	0	0	14,996	06/25/2018	1
31402C QM 7	FNMA PASS TH #00725060 6.000	...	03/25/2006	PAID ON PRINCIPAL		5,829	5,829	5,965	6,035	0	(206)	0	(206)	0	5,829	0	0	0	60	01/25/2034	1
31402D VH 0	FNMA PASS TH #00726116 5.000	...	03/25/2006	PAID ON PRINCIPAL		505,182	505,182	517,516	516,908	0	(11,726)	0	(11,726)	0	505,182	0	0	0	3,930	08/25/2018	1
31402J ER 4	FNMA PASS TH #00730144 5.000	...	03/25/2006	PAID ON PRINCIPAL		235,669	235,669	234,288	234,352	0	1,317	0	1,317	0	235,669	0	0	0	1,977	07/25/2033	1
31402J 2D 8	FNMA PASS TH #00730772 5.000	...	03/25/2006	PAID ON PRINCIPAL		62,516	62,516	64,050	64,126	0	(1,610)	0	(1,610)	0	62,516	0	0	0	519	08/25/2018	1
31402N D5 4	FNMA PASS TH #00733724 5.000	...	03/25/2006	PAID ON PRINCIPAL		396,835	396,835	406,573	405,751	0	(8,916)	0	(8,916)	0	396,835	0	0	0	3,038	08/25/2018	1
31402Q LF 6	FNMA PASS TH #00734826 4.500	...	03/25/2006	PAID ON PRINCIPAL		91,797	91,797	88,469	88,639	0	3,158	0	3,158	0	91,797	0	0	0	486	08/25/2033	1
31403F Q6 4	FNMA PASS TH #00747577 5.000	...	03/25/2006	PAID ON PRINCIPAL		173,456	173,456	172,561	172,592	0	863	0	863	0	173,456	0	0	0	1,371	11/25/2033	1
31403G RL 8	FNMA PASS TH #00748491 5.000	...	03/25/2006	PAID ON PRINCIPAL		196,745	196,745	195,725	195,756	0	990	0	990	0	196,745	0	0	0	1,440	10/25/2033	1
31403L LR 0	FNMA PASS TH #00751936 5.500	...	03/25/2006	PAID ON PRINCIPAL		19,372	19,372	19,787	19,815	0	(442)	0	(442)	0	19,372	0	0	0	181	11/25/2023	1
31403N CD 7	FNMA PASS TH #00753468 4.500	...	03/25/2006	PAID ON PRINCIPAL		28,425	28,425	28,518	28,506	0	(81)	0	(81)	0	28,425	0	0	0	213	11/25/2018	1
31404B SY 9	FNMA PASS TH #00763835 5.000	...	03/25/2006	PAID ON PRINCIPAL		10,449	10,449	10,393	10,393	0	57	0	57	0	10,449	0	0	0	60	01/25/2034	1
31404J MA 0	FNMA PASS TH #00769953 5.000	...	03/25/2006	PAID ON PRINCIPAL		233,905	233,905	233,759	233,795	0	111	0	111	0	233,905	0	0	0	1,981	03/25/2034	1
31404J YQ 2	FNMA PASS TH #00770319 5.000	...	03/25/2006	PAID ON PRINCIPAL		377,577	377,577	375,365	375,450	0	2,127	0	2,127	0	377,577	0	0	0	2,477	04/25/2034	1
31404N 2P 0	FNMA PASS TH #00773982 5.000	...	03/25/2006	PAID ON PRINCIPAL		226,745	226,745	225,416	225,496	0	1,249	0	1,249	0	226,745	0	0	0	1,507	03/25/2034	1
31404N 2S 4	FNMA PASS TH #00773985 5.000	...	03/25/2006	PAID ON PRINCIPAL		39,685	39,685	39,452	39,463	0	222	0	222	0	39,685	0	0	0	365	03/25/2034	1
31404W GW 0	FNMA PASS TH #00780613 5.000	...	03/25/2006	PAID ON PRINCIPAL		113,164	113,164	108,090	108,111	0	5,053	0	5,053	0	113,164	0	0	0	629	05/25/2034	1
31404W R9 9	FNMA PASS TH #00780912 5.000	...	03/25/2006	PAID ON PRINCIPAL		210,278	210,278	201,670	201,712	0	8,566	0	8,566	0	210,278	0	0	0	1,677	06/25/2029	1
31406V 2P 0	FNMA PASS TH #00821682 5.000	...	03/25/2006	PAID ON PRINCIPAL		807,524	807,524	803,056	803,056	0	4,467	0	4,467	0	807,524	0	0	0	6,290	06/25/2035	1
31407J 2Q 4	FNMA PASS TH #00832483 5.000	...	03/25/2006	VARIOUS		17,986,566	18,714,499	18,604,346	18,608,911	0	(2,987)	0	(2,987)	0	18,605,923	0	(619,357)	(619,357)	233,259	09/25/2035	1
31407X A8 4	FNMA PASS TH #00843431 5.000	...	03/25/2006	PAID ON PRINCIPAL		316,118	316,118	302,387	302,468	0	13,650	0	13,650	0	316,118	0	0	0	2,533	07/25/2035	1
63967C XZ 0	NEBRASKA FIN AUTH SFM 5.850	...	03/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,316	09/01/2020	1FE
63967C YA 4	NEBRASKA FIN AUTH SFM 5.900	...	03/01/2006	REDEEMED		65,000	65,000	64,828	64,848	0	7	0	7	0	64,854	0	146	146	1,918	09/01/2024	1FE
65888M P6 2	NORTH DAKOTA HSG FIN A 5.450	...	01/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	681	07/01/2021	1FE
65888M WH 0	NORTH DAKOTA HSG FIN A 5.450	...	01/01/2006	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,363	07/01/2018	1FE
676901 D5 7	OHIO HSG FIN AGY MTG R 5.625	...	03/01/2006	REDEEMED		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,047	09/01/2017	1FE
880459 HF 2	TENNESSEE HSG DEV AGCY 5.700	...	01/01/2006	REDEEMED		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,550	07/01/2031	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250	...	02/01/2006	REDEEMED		20,686	20,686	20,686	20,686	0	0	0	0	0	20,686	0	0	0	392	03/01/2020	1
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	...	03/15/2006	REDEEMED		6,922	6,922	6,922	6,922	0	0	0	0	0	6,922	0	0	0	104	04/15/2021	5*
18828* AA 0	CLINTON HSG REV S78 7.125	...	03/15/2006	REDEEMED		15,494	15,494	15,494	15,494	0	0	0	0	0	15,494	0	0	0	185	05/15/2020	5*
22076* AA 1	CORTLAND NONPROFIT HSG 7.400	...	03/15/2006	REDEEMED		4,719	4,719	4,719	4,719	0	0	0	0	0	4,719	0	0	0	55	11/15/2020	5*
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125	...	03/15/2006	REDEEMED		8,820	8,820	8,820	8,820	0	0	0	0	0	8,820	0	0	0	102	06/15/2020	6*
313455 9D 1	FHA AMER SAV BANK 88-4 6.930	...	03/25/2006	PAID ON PRINCIPAL		201,307	201,307	187,215	193,563	0	7,744	0	7,744	0	201,307	0	0	0	1,945	11/01/2015	1
313455 9F 6	FHA CITICORP 85-4 PROJ 6.875	...	03/25/2006	PAID ON PRINCIPAL		28,215	28,215	26,130	27,348	0	867	0	867	0	28,215	0	0	0	215	12/01/2015	1
313455 9H 2	FHA GOLDOME 87-11 PROJ 6.875	...	03/25/2006	PAID ON PRINCIPAL		82,497	82,497	82,291	82,281	0	216	0	216	0	82,497	0	0	0	947	11/01/2015	1
501993 AA 7	FHA KUKUI GARDENS PROJ 3.000	...	03/20/2006	PAID ON PRINCIPAL		151,246	151,246	108,131	134,585	0	16,662	0	16,662	0	151,246	0	0	0	757	05/01/2011	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.931	...	03/30/2006	PAID ON PRINCIPAL		104,045	104,045	97,597	99,931	0	4,114	0	4,114	0	104,045	0	0	0	1,241	07/01/2017	1
313455 9E 9	FHA MERRILL LYNCH 185- 6.810	...	03/25/2006	PAID ON PRINCIPAL		6,331,070	6,331,070	5,697,963	6,122,552	0	208,518	0	208,518	0	6,331,070	0	0	0	27,604	02/01/2020	1
69330@ AE 4	FHA PAXTON FINANCIAL 6 6.500	...	03/25/2006	PAID ON PRINCIPAL		96,363	96,363	93,472	95,242	0	1,120	0	1,120	0	96,363	0	0	0	1,026	05/01/2014	1
313455 9J 8	FHA USGI GIFHA TOWERS 6.930	...	03/25/2006	PAID ON PRINCIPAL		19,587	19,587	18,127	18,933	0	655	0	655	0	19,587	0	0	0	227	09/01/2014	1
313455 9L 3	FHA USGI 2067 6.930	...	03/15/2006	PAID ON PRINCIPAL		95,576	95,576	92,332	94,075	0	1,501	0	1,501	0	95,576	0	0	0	3,170	12/14/2014	1
3199999.	Total - Bonds - Special Revenue & Assessment					66,585,505	67,313,437	66,967,018	67,359,723	0	(128,479)	0	(128,479)	0	67,231,244	0	(645,739)	(645,739)	752,627	...XXX...	...XXX...

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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.							
Bonds - Public Utilities																					
629377 AU 6	NRG ENERGY 7.375		01/26/2006	MORGAN STANLEY DEAN WIT		254,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	4,375	4,375	0	02/01/2016	1
69361L AC 5	PSE&G ENERGY HOLDINGS 10.000		01/05/2006	CITIGROUP GLOBAL MARKET		1,110,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	110,000	110,000	27,500	10/01/2009	3FE
3899999	Total - Bonds - Public Utilities					1,364,375	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	114,375	114,375	27,500	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001397 AA 6	AIG SUNAMERICA GLOBAL 5.850		02/01/2006	MATURED		3,000,000	3,000,000	3,276,210	3,008,557	0	(8,557)	0	(8,557)	0	3,000,000	0	0	0	87,750	02/01/2006	1FE
814141 AA 5	ARCHSTONE-SMITH TRUST 7.150		02/15/2006	PAID ON PRINCIPAL		21,250	21,250	23,527	22,764	0	(1,514)	0	(1,514)	0	21,250	0	0	0	760	02/15/2010	2FE
05949Q AW 5	BACF 2006-2 2A15 CMO 5.750		03/31/2006	PAID ON PRINCIPAL		236,767	236,767	237,114	237,114	0	(347)	0	(347)	0	236,767	0	0	0	1,135	01/31/2036	1
102183 AE 0	BOWATER INC 9.375		01/05/2006	GOLDMAN SACHS & CO		1,990,000	2,000,000	1,940,000	1,944,761	0	(49)	0	(49)	0	1,944,713	0	45,287	45,287	13,021	12/15/2021	3FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		543,379	543,379	548,388	548,306	0	(4,927)	0	(4,927)	0	543,379	0	0	0	5,223	10/25/2019	1FE
126650 BB 5	CVS LEASE PASS THRU CE 5.880		03/10/2006	PAID ON PRINCIPAL		5,765	5,765	5,765	5,765	0	0	0	0	0	5,765	0	0	0	61	01/10/2028	1FE
235811 BA 3	DANA CORP 5.850		03/03/2006	VARIOUS		3,628,125	5,500,000	4,314,090	3,905,000	409,090	0	0	409,090	0	4,314,090	0	(685,965)	(685,965)	164,288	01/15/2015	4FE
268766 BJ 0	EOP OPERATING LP 8.375		03/15/2006	MATURED		5,000,000	5,000,000	5,612,800	5,063,389	0	(63,389)	0	(63,389)	0	5,000,000	0	0	0	209,375	03/15/2006	2FE
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2006	PAID ON PRINCIPAL		1,049,156	1,049,156	966,044	995,906	0	53,250	0	53,250	0	1,049,156	0	0	0	10,022	11/15/2028	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2006	PAID ON PRINCIPAL		464,024	464,024	475,972	469,623	0	(5,599)	0	(5,599)	0	464,024	0	0	0	5,617	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2006	PAID ON PRINCIPAL		111,362	111,362	108,781	109,944	0	1,418	0	1,418	0	111,362	0	0	0	1,334	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2006	PAID ON PRINCIPAL		254,150	254,150	253,604	253,607	0	543	0	543	0	254,150	0	0	0	2,787	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2006	PAID ON PRINCIPAL		592,972	592,972	563,739	575,023	0	17,949	0	17,949	0	592,972	0	0	0	5,915	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2006	PAID ON PRINCIPAL		1,187,815	1,187,815	1,122,400	1,148,319	0	39,496	0	39,496	0	1,187,815	0	0	0	12,744	02/15/2031	1
31339N GU 4	FHR 2410 PD CMO 6.500		02/15/2006	PAID ON PRINCIPAL		167,704	167,704	166,708	167,270	0	434	0	434	0	167,704	0	0	0	1,171	10/15/2030	1
31339D EF 1	FHR 2422 MC CMO 6.500		03/15/2006	PAID ON PRINCIPAL		1,400,015	1,400,015	1,381,421	1,395,660	0	4,355	0	4,355	0	1,400,015	0	0	0	14,341	04/15/2031	1
31339W 2C 9	FHR 2427 VL CMO 6.500		03/15/2006	PAID ON PRINCIPAL		251,885	251,885	268,966	253,813	0	(1,928)	0	(1,928)	0	251,885	0	0	0	2,513	11/15/2017	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2006	PAID ON PRINCIPAL		1,283,809	1,283,809	1,274,481	1,276,457	0	7,352	0	7,352	0	1,283,809	0	0	0	12,919	05/15/2032	1
31392T TY 3	FHR 2481 OD CMO 5.500		03/15/2006	PAID ON PRINCIPAL		68,378	68,378	71,327	69,232	0	(854)	0	(854)	0	68,378	0	0	0	905	03/15/2016	1
31282X AB 4	FHS 146 75 CMO 7.500		03/15/2006	PAID ON PRINCIPAL		41,212	41,212	41,560	41,502	0	(290)	0	(290)	0	41,212	0	0	0	452	01/01/2023	1
316326 AC 1	FIDELITY NATIONAL FINA 7.300		01/17/2006	EXCHANGE		529,132	499,200	543,130	529,784	0	(190)	0	(190)	0	529,594	0	(462)	(462)	15,386	08/15/2011	2FE
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2006	PAID ON PRINCIPAL		41,030	41,030	41,649	41,526	0	(496)	0	(496)	0	41,030	0	0	0	566	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2006	PAID ON PRINCIPAL		169,266	169,266	147,584	156,646	0	12,620	0	12,620	0	169,266	0	0	0	1,215	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2006	PAID ON PRINCIPAL		1,976,786	1,976,786	1,888,658	1,930,318	0	46,468	0	46,468	0	1,976,786	0	0	0	20,882	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2006	PAID ON PRINCIPAL		556,255	556,255	528,805	538,014	0	18,241	0	18,241	0	556,255	0	0	0	5,604	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2006	PAID ON PRINCIPAL		266,083	266,083	253,072	255,008	0	11,075	0	11,075	0	266,083	0	0	0	2,824	06/25/2029	1
31359S QC 7	FNR 2001-10 PX CMO 6.000		03/25/2006	PAID ON PRINCIPAL		655,636	655,636	684,627	669,034	0	(13,398)	0	(13,398)	0	655,636	0	0	0	6,922	01/25/2030	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		03/25/2006	PAID ON PRINCIPAL		1,514,152	1,514,152	1,581,816	1,559,568	0	(45,416)	0	(45,416)	0	1,514,152	0	0	0	14,799	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2006	PAID ON PRINCIPAL		958,524	958,524	1,003,755	985,125	0	(26,600)	0	(26,600)	0	958,524	0	0	0	9,504	12/25/2031	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2006	PAID ON PRINCIPAL		115,492	115,492	120,166	119,622	0	(4,129)	0	(4,129)	0	115,492	0	0	0	1,128	06/25/2042	1
373298 BU 1	GEORGIA-PACIFIC CORP 8.875		01/05/2006	VARIOUS		1,279,563	1,242,000	990,377	990,377	0	12	0	12	0	990,389	0	289,174	289,174	16,840	05/15/2031	3FE
373298 BU 1	GEORGIA-PACIFIC CORP 8.875		03/27/2006	VARIOUS		4,726,250	4,500,000	3,566,025	3,588,322	0	824	0	824	0	3,589,145	0	1,137,105	1,137,105	115,622	05/15/2031	4FE
3837H3 6F 9	GNR 2000-16 PB CMO 7.500		03/16/2006	PAID ON PRINCIPAL		573,446	573,446	592,620	573,751	0	(305)	0	(305)	0	573,446	0	0	0	7,106	02/16/2028	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		03/20/2006	PAID ON PRINCIPAL		653,980	653,980	671,158	661,217	0	(7,237)	0	(7,237)	0	653,980	0	0	0	7,415	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		03/20/2006	PAID ON PRINCIPAL		130,210	130,210	123,459	124,980	0	5,230	0	5,230	0	130,210	0	0	0	1,360	10/20/2030	1
36226# AA 6	GSCP INC NT		02/28/2006	REDEEMED		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	27,064	07/31/2008	4
447012 AB 1	HUNTSMAN ICI CHEMICALS 10.125		01/31/2006	MERRILL LYNCH CAPITAL MA		207,250	200,000	192,250	194,914	0	63	0	63	0	194,977	0	12,273	12,273	11,925	07/01/2009	4FE
502413 AU 1	L-3 COMMUNICATIONS COR 6.375		03/08/2006	J P MORGAN CHASE SECURIT		985,000	1,000,000	1,008,750	997,500	10,916	(124)	0	10,791	0	1,008,291	0	(23,291)	(23,291)	26,208	10/15/2015	3FE
552953 AR 2	MGM MIRAGE 6.625		03/22/2006	BANC OF AMERICA SECURIT		2,981,250	3,000,000	3,000,000	2,992,500	7,500	0	0	7,500	0	3,000,000	0	(18,750)	(18,750)	152,927	07/15/2030	3FE
63934E AH 1	NAVISTAR INTERNATIONAL 7.500		01/13/2006	CREDIT SUISSE FIRST BOST		967,500	1,000,000	1,075,000	952,500	112,694	(566)	0	112,129	0	1,064,629	0	(97,129)	(97,129)	7,083	06/15/2011	3FE
63934E AK 4	NAVISTAR INTERNATIONAL 6.250		03/24/2006	REDEEMED		2,000,000	2,000,000	1,815,000	1,815,000	0	4,333	0	4,333	0	1,819,333	0	180,667	180,667	70,486	03/01/2012	1
63934E AK 4	NAVISTAR INTERNATIONAL 6.250		03/24/2006	REDEEMED		1,500,000	1,500,000	1,500,000	1,342,500	157,500	0	0	157,500	0	1,500,000	0	0	0	52,865	03/01/2012	3FE
94982D AA 4	WFMB 2005-AR1 A1 CMO 5.387		03/25/2006	PAID ON PRINCIPAL		53,506	53,506	52,720	52,720	0	786	0	786	0	53,506	0	0	0	239	08/25/2035	1

E05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
98385X AF 3	XTO ENERGY INC 5.000		02/15/2006	CITIGROUP GLOBAL MARKET		2,907,000	3,000,000	2,999,940	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	(93,000)	(93,000)	83,750	01/31/2015	2FE
87971K AE 7	TEMPEC INDUSTRIES INC 7.750	F	02/23/2006	BANC OF AMERICA SECURIT		52,500	105,000	66,675	56,175	10,500	.0	.0	10,500	.0	66,675	.0	(14,175)	(14,175)	3,684	03/15/2012	5FE
25156P AE 3	DEUTSCHE TELEKOM 3.875	F	01/04/2006	J P MORGAN CHASE SECURI		978,490	1,000,000	997,530	998,678	.0	.18	.0	.18	.0	998,696	.0	(20,206)	(20,206)	17,976	07/22/2008	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		03/25/2006	PAID ON PRINCIPAL		275,424	275,424	278,861	278,639	.0	(3,215)	.0	(3,215)	.0	275,424	.0	.0	.0	2,172	05/25/2033	1FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.033		03/25/2006	PAID ON PRINCIPAL		87,762	88,638	88,638	88,863	.0	(1,101)	.0	(1,101)	.0	87,762	.0	.0	.0	.627	06/25/2033	1FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		548,220	548,220	554,280	553,692	.0	(5,472)	.0	(5,472)	.0	548,220	.0	.0	.0	4,410	09/25/2018	1FE
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		121,886	121,886	121,848	121,437	.0	449	.0	449	.0	121,886	.0	.0	.0	744	05/25/2017	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		2,478	2,478	2,461	2,461	.0	.16	.0	.16	.0	2,478	.0	.0	.0	.21	11/25/2033	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		1,792,839	1,792,839	1,859,844	1,888,118	.0	(95,279)	.0	(95,279)	.0	1,792,839	.0	.0	.0	17,313	12/25/2033	1FE
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		445,775	445,775	450,233	450,303	.0	(4,528)	.0	(4,528)	.0	445,775	.0	.0	.0	3,883	08/25/2018	1FE
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		64,002	64,002	64,252	64,252	.0	(250)	.0	(250)	.0	64,002	.0	.0	.0	478	09/25/2018	1FE
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		1,213,969	1,213,969	1,186,276	1,185,345	.0	28,624	.0	28,624	.0	1,213,969	.0	.0	.0	11,873	09/25/2033	1FE
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		1,748,511	1,748,511	1,739,495	1,739,827	.0	8,684	.0	8,684	.0	1,748,511	.0	.0	.0	14,002	10/25/2018	1FE
76111X EA 7	RFMSI S2003-S20 2A1 CM 4.750		03/29/2006	PAID ON PRINCIPAL		226,934	226,934	218,902	218,902	.0	8,031	.0	8,031	.0	226,934	.0	.0	.0	.0	12/25/2018	1
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/31/2006	PAID ON PRINCIPAL		34,357	34,357	33,202	33,846	.0	511	.0	511	.0	34,357	.0	.0	.0	345	12/25/2023	1FE
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		10,301	10,301	10,408	10,482	.0	(182)	.0	(182)	.0	10,301	.0	.0	.0	90	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		89,718	89,718	90,825	92,974	.0	(3,256)	.0	(3,256)	.0	89,718	.0	.0	.0	898	01/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.482		01/25/2006	PAID ON PRINCIPAL		57,688	57,688	58,263	59,227	.0	(1,539)	.0	(1,539)	.0	57,688	.0	.0	.0	215	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.483		03/25/2006	PAID ON PRINCIPAL		29,029	29,029	29,318	29,804	.0	(775)	.0	(775)	.0	29,029	.0	.0	.0	325	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.485		02/25/2006	PAID ON PRINCIPAL		53,660	53,660	54,195	55,092	.0	(1,432)	.0	(1,432)	.0	53,660	.0	.0	.0	401	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		2,195,193	2,195,193	2,186,961	2,187,211	.0	7,983	.0	7,983	.0	2,195,193	.0	.0	.0	18,037	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		90,487	90,487	89,130	89,289	.0	1,198	.0	1,198	.0	90,487	.0	.0	.0	694	12/25/2018	1FE
92922F 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		93,252	93,252	93,544	93,547	.0	(295)	.0	(295)	.0	93,252	.0	.0	.0	716	07/25/2018	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		68,485	68,485	68,078	68,112	.0	372	.0	372	.0	68,485	.0	.0	.0	502	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		462,114	462,114	452,691	452,577	.0	9,537	.0	9,537	.0	462,114	.0	.0	.0	4,395	12/25/2033	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		02/21/2006	PAID ON PRINCIPAL		502,838	502,838	524,837	501,153	.0	1,684	.0	1,684	.0	502,838	.0	.0	.0	6,382	03/21/2029	1FE
161546 EF 9	CFAB 2003-1 2A2 4.860		01/25/2006	PAID ON PRINCIPAL		347,059	347,059	347,330	357,555	.0	(10,496)	.0	(10,496)	.0	347,059	.0	.0	.0	1,316	11/25/2032	1FE
161546 FT 8	CFAB 2003-4 1A3 2.734		03/25/2006	PAID ON PRINCIPAL		430,682	430,682	430,676	429,995	.0	687	.0	687	.0	430,682	.0	.0	.0	1,930	09/25/2024	1FE
161581 CP 6	CMAOT 2002-B A4 4.210		02/15/2006	PAID ON PRINCIPAL		3,330,647	3,330,647	3,463,873	3,340,746	.0	(10,099)	.0	(10,099)	.0	3,330,647	.0	.0	.0	22,467	01/15/2009	1FE
19458L AH 3	COELT 2003-B A1 4.619		03/30/2006	PAID ON PRINCIPAL		249,634	249,634	249,634	249,634	.0	.0	.0	.0	.0	249,634	.0	.0	.0	10,376	09/30/2013	1FE
21075W GY 5	CONHE 1998-1 A7 (MBIA) 6.870		03/15/2006	PAID ON PRINCIPAL		148,271	148,271	149,753	147,903	.0	368	.0	368	.0	148,271	.0	.0	.0	1,676	12/15/2022	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		03/18/2006	PAID ON PRINCIPAL		17,086	17,086	18,967	17,802	.0	(716)	.0	(716)	.0	17,086	.0	.0	.0	250	11/18/2029	1FE
65474U AC 7	NAROT 2003-B A3 1.510		03/15/2006	PAID ON PRINCIPAL		3,699,058	3,699,058	3,706,282	3,699,668	.0	(609)	.0	(609)	.0	3,699,058	.0	.0	.0	9,031	08/15/2007	1FE
64352V DG 3	NCHET 2003-4 A2 4.910		01/25/2006	PAID ON PRINCIPAL		519,893	519,893	519,466	526,373	.0	(6,481)	.0	(6,481)	.0	519,893	.0	.0	.0	1,993	10/25/2033	1FE
64352V DG 3	NCHET 2003-4 A2 4.960		02/25/2006	PAID ON PRINCIPAL		343,022	343,022	342,741	347,298	.0	(4,276)	.0	(4,276)	.0	343,022	.0	.0	.0	2,859	10/25/2033	1FE
64352V DG 3	NCHET 2003-4 A2 5.198		03/25/2006	PAID ON PRINCIPAL		53,989	53,989	53,944	54,662	.0	(673)	.0	(673)	.0	53,989	.0	.0	.0	450	10/25/2033	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		03/15/2006	PAID ON PRINCIPAL		112,592	112,592	129,089	122,827	.0	(10,235)	.0	(10,235)	.0	112,592	.0	.0	.0	1,763	02/15/2010	1FE
76110W UP 9	RASC 2003-KS9 AIIB 4.850		01/25/2006	PAID ON PRINCIPAL		350,015	350,015	350,015	350,015	.0	.0	.0	.0	.0	350,015	.0	.0	.0	1,325	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 AIIB 4.900		02/25/2006	PAID ON PRINCIPAL		191,815	191,815	191,815	191,815	.0	.0	.0	.0	.0	191,815	.0	.0	.0	1,579	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 AIIB 5.138		03/25/2006	PAID ON PRINCIPAL		155,538	155,538	155,538	155,538	.0	.0	.0	.0	.0	155,538	.0	.0	.0	1,873	11/25/2033	1FE
78442G HE 9	SLMA 2003-7 A2 4.940		03/16/2006	PAID ON PRINCIPAL		9,672,734	9,672,734	9,672,734	9,672,734	.0	.0	.0	.0	.0	9,672,734	.0	.0	.0	109,332	09/16/2013	1FE
627914 AA 2	MUTUAL FD FEE TR XI 9.060		03/01/2006	PAID ON PRINCIPAL		3,082	3,082	1,015	439	.294	2,348	.0	2,643	.0	3,082	.0	.0	.0	35	01/02/2008	5
4599999	Total - Bonds - Industrial & Miscellaneous					78,246,105	80,060,246	78,460,927	76,877,947	708,495	(51,864)	.0	656,630	.0	77,534,577	.0	711,528	711,528	1,490,489	XXX	XXX
6099997	Total - Bonds - Part 4					221,657,253	219,567,376	225,103,253	222,575,833	708,495	(235,950)	.0	472,544	.0	223,048,378	.0	(1,391,125)	(1,391,125)	3,827,910	XXX	XXX
6099999	Total - Bonds					221,657,253	219,567,376	225,103,253	222,575,833	708,495	(235,950)	.0	472,544	.0	223,048,378	.0	(1,391,125)	(1,391,125)	3,827,910	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
40426W 20 0	HRPT PPTYS TR SER A 9.875%		03/02/2006	ISSUE CALLED at 25.000		34,133,000		853,325	872,860	4,857	.0	.0	4,857	.0	872,860	.0	(19,535)	(19,535)	24,617	XXX	P2AZ
638539 80 9	NATL WESTMINSTER BK PLC SER A	F	01/18/2006	ISSUE CALLED at 25.000		14,200,000		355,000	363,565	2,744	.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 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.																						
780097 86 1	ROYAL BK OF SCOTLAND PLC 8.0.....	F	.03/06/2006	ISSUE CALLED at 25.000.....	15,700.000	392,500	0	395,511	400,350	(4,839)	0	0	(4,839)	0	395,511	0	(3,011)	(3,011)	5,757	XXX	P1L															
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies.....																				1,600,825	XXX	1,631,936	1,629,174	2,762	0	0	2,762	0	1,631,936	0	(31,112)	(31,112)	37,363	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																																				
055453 74 0	BHP OPERATIONS PFD 6.76%.....		.02/27/2006	ISSUE CALLED at 100000.000	70,000	7,000,000	0	7,000,000	7,000,000	0	0	0	0	7,000,000	0	0	0	118,300	XXX	RP1UFE																
263534 20 8	DUPONT (EI) DE NEMOURS & CO SERIE		.02/14/2006	JP MORGAN.....	21,000.000	1,406,957	0	1,162,843	1,417,500	(254,657)	0	0	(254,657)	0	1,162,843	0	244,114	244,114	18,375	XXX	P1LFE															
263534 30 7	DUPONT (EI) DE NEMOURS & CO SERIE		.01/18/2006	JP MORGAN SECURITIES.....	70,000.000	5,673,826	0	4,945,210	5,740,000	(794,790)	0	0	(794,790)	0	4,945,210	0	728,616	728,616	0	XXX	P1LFE															
6399999	Total - Preferred Stocks - Industrial & Miscellaneous.....																				14,080,783	XXX	13,108,053	14,157,500	(1,049,447)	0	0	(1,049,447)	0	13,108,053	0	972,730	972,730	136,675	XXX	XXX
6599997	Total - Preferred Stocks - Part 4.....																				15,681,608	XXX	14,739,989	15,786,674	(1,046,685)	0	0	(1,046,685)	0	14,739,989	0	941,618	941,618	174,038	XXX	XXX
6599999	Total - Preferred Stocks.....																				15,681,608	XXX	14,739,989	15,786,674	(1,046,685)	0	0	(1,046,685)	0	14,739,989	0	941,618	941,618	174,038	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																																				
17307C 10 7	CITIGROUP INVST CORP LOAN FD.....		.03/31/2006	SMITH BARNEY/SALOMON BF	47,300.000	620,835	XXX	709,500	596,926	112,574	0	0	112,574	0	709,500	0	(88,665)	(88,665)	7,213	XXX	L															
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies.....																				620,835	XXX	709,500	596,926	112,574	0	0	112,574	0	709,500	0	(88,665)	(88,665)	7,213	XXX	XXX
Common Stocks - Industrial and Miscellaneous																																				
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC...		.03/02/2006	SMITH BARNEY/SALOMON BF	62,293.000	735,658	XXX	739,418	739,418	0	0	0	0	739,418	0	(3,760)	(3,760)	0	XXX	L																
92343V 10 4	VERIZON COMMUNICATIONS.....		.02/21/2006	SMITH BARNEY/SALOMON BF	7,211.000	251,800	XXX	245,030	245,030	0	0	0	0	245,030	0	6,771	6,771	0	XXX	L																
98235T 10 7	WRIGHT MEDICAL GROUP INC.....		.02/14/2006	SMITH BARNEY/SALOMON BF	979.000	18,737	XXX	19,262	19,262	0	0	0	0	19,262	0	(524)	(524)	0	XXX	L																
6899999	Total - Common Stocks - Industrial & Miscellaneous.....																				1,006,195	XXX	1,003,710	1,003,710	0	0	0	0	1,003,710	0	2,487	2,487	0	XXX	XXX	
7299997	Total - Common Stocks - Part 4.....																				1,627,030	XXX	1,713,210	1,600,636	112,574	0	0	112,574	0	1,713,210	0	(86,178)	(86,178)	7,213	XXX	XXX
7299999	Total - Common Stocks.....																				1,627,030	XXX	1,713,210	1,600,636	112,574	0	0	112,574	0	1,713,210	0	(86,178)	(86,178)	7,213	XXX	XXX
7399999	Total - Preferred and Common Stocks.....																				17,308,638	XXX	16,453,199	17,387,310	(934,111)	0	0	(934,111)	0	16,453,199	0	855,440	855,440	181,251	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....																				238,965,891	XXX	241,556,452	239,963,143	(225,616)	0	0	(225,616)	0	239,501,577	0	(535,685)	(535,685)	4,009,161	XXX	XXX

E05.11

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

E06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Long Futures Positions - Hedging Transactions												
US 2-YR NOTE	14	06/30/2006	2,857,313	2,854,031	(3,281)	03/03/2006	CBT	0	0	0	(3,281)	5,670
US 2-YR NOTE	14	06/30/2006	2,853,813	2,854,031	219	03/07/2006	CBT	0	0	0	219	5,670
US 2-YR NOTE	5	06/30/2006	1,019,375	1,019,297	(78)	03/29/2006	CBT	0	0	0	(78)	2,025
US 2-YR NOTE	8	06/30/2006	1,630,625	1,630,875	250	03/30/2006	CBT	0	0	0	250	3,240
US 5-YR NOTE	90	06/30/2006	9,428,906	9,399,375	(29,531)	03/03/2006	CBT	0	0	0	(29,531)	48,600
US 5-YR NOTE	86	06/30/2006	8,989,688	8,981,625	(8,063)	03/07/2006	CBT	0	0	0	(8,063)	46,440
US 5-YR NOTE	34	06/30/2006	3,553,531	3,550,875	(2,656)	03/29/2006	CBT	0	0	0	(2,656)	18,360
US 5-YR NOTE	52	06/30/2006	5,430,750	5,430,750	0	03/30/2006	CBT	0	0	0	0	28,080
US 10-YR NOTE	275	06/30/2006	29,455,078	29,257,422	(197,656)	03/03/2006	CBT	0	0	0	(197,656)	222,750
US 10-YR NOTE	265	06/30/2006	28,247,344	28,193,516	(53,828)	03/07/2006	CBT	0	0	0	(53,828)	214,650
US 10-YR NOTE	108	06/30/2006	11,505,375	11,490,188	(15,188)	03/29/2006	CBT	0	0	0	(15,188)	87,480
US 10-YR NOTE	157	06/30/2006	16,693,516	16,703,328	9,813	03/30/2006	CBT	0	0	0	9,813	127,170
US 30-YR NOTE	49	06/30/2006	5,465,031	5,348,656	(116,375)	03/03/2006	CBT	0	0	0	(116,375)	66,150
US 30-YR NOTE	51	06/30/2006	5,624,344	5,566,969	(57,375)	03/07/2006	CBT	0	0	0	(57,375)	68,850
US 30-YR NOTE	29	06/30/2006	3,178,219	3,165,531	(12,688)	03/29/2006	CBT	0	0	0	(12,688)	35,235
US 30-YR NOTE	24	06/30/2006	2,619,750	2,619,750	0	03/30/2006	CBT	0	0	0	0	29,160
0199999 Subtotal - Long Futures Positions - Hedging Transactions			138,552,656	138,066,219	(486,437)	XXX	XXX	0	0	0	(486,438)	1,009,530
0499999 Subtotal - Long Futures Positions			138,552,656	138,066,219	(486,437)	XXX	XXX	0	0	0	(486,438)	1,009,530
Short Futures Positions - Hedging Transactions												
US 2-YR NOTE	163	06/30/2006	33,308,031	33,229,078	78,953	02/17/2006	CBT	0	0	0	78,953	66,015
US 5-YR NOTE	1,052	06/30/2006	110,755,875	109,868,250	887,625	02/17/2006	CBT	0	0	0	887,625	568,080
US 10-YR NOTE	3,210	06/30/2006	346,782,790	341,513,906	5,268,883	02/17/2006	CBT	0	0	0	5,268,883	2,600,100
US 30-YR NOTE	607	06/30/2006	68,628,938	66,257,844	2,371,094	02/17/2006	CBT	0	0	0	2,371,094	819,450
0599999 Subtotal - Short Futures Positions - Hedging Transactions			559,475,633	550,869,078	8,606,555	XXX	XXX	0	0	0	8,606,555	4,053,645
0899999 Subtotal - Short Futures Positions			559,475,633	550,869,078	8,606,555	XXX	XXX	0	0	0	8,606,555	4,053,645
2599999 Subtotal - Hedging Transactions			698,028,290	688,935,297	8,120,118	XXX	XXX	0	0	0	8,120,118	5,063,175
9999999 Totals			698,028,290	688,935,297	8,120,118	XXX	XXX	0	0	0	8,120,118	5,063,175

E07

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMERICA(FLEET)..... HARTFORD,CT.....		0.000	0	0	9,038,623	9,002,423	10,124,906	XXX
CITIBANK, DELAWARE..... NEW CASTLE,DE.....		0.000	0	0	(316,381)	(570,500)	(961,390)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	8,722,242	8,431,923	9,163,516	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	8,722,242	8,431,923	9,163,516	XXX
0599999. Total Cash.....	XXX	XXX	0	0	8,722,242	8,431,923	9,163,516	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(408)	0	0	52,145
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(2)	528	0	2,769
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	1	134	0	415
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(15)	0	0	8,081
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(423)	662	0	63,409

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Hospitals

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	(728)	30,000	2	822
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	(17)	0	0	0
5. California.....CA	0	0	0	0	19,743	0	0	21,411
6. Colorado.....CO	0	0	0	0	(2,191)	0	0	0
7. Connecticut.....CT	0	0	0	0	(269)	0	0	34,421
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	1,240	0	0	365,730
10. Florida.....FL	0	0	0	0	(7,221)	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	(166)	0	0	0
13. Idaho.....ID	0	0	0	0	(431)	0	0	0
14. Illinois.....IL	0	0	0	0	(332)	0	0	0
15. Indiana.....IN	0	0	0	1	0	0	0	0
16. Iowa.....IA	0	0	0	0	(2,150)	0	0	0
17. Kansas.....KS	0	0	0	0	(559)	0	0	0
18. Kentucky.....KY	0	0	0	0	(33)	0	0	0
19. Louisiana.....LA	0	0	0	0	(365)	1,118	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(333)	0	2	10,025
23. Michigan.....MI	0	0	0	0	596	0	0	175,697
24. Minnesota.....MN	0	0	0	0	(281)	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(178)	39,472	2	206,969
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(708)	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	1,101	110,862	0	342,408
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	(328)	0	0	0
36. Ohio.....OH	0	0	0	0	(153)	5,042	1	21,150
37. Oklahoma.....OK	0	0	0	0	(9)	0	0	0
38. Oregon.....OR	0	0	0	0	(1,026)	1,000	2	12,389
39. Pennsylvania.....PA	0	0	0	0	1	0	1	31,784
40. Rhode Island.....RI	0	0	0	0	2	0	0	590
41. South Carolina.....SC	0	0	0	0	(111)	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(5)	0	0	2,541
45. Utah.....UT	0	0	0	0	(221)	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(13)	0	0	696,648
48. Washington.....WA	0	0	0	0	2,036	0	1	19,838
49. West Virginia.....WV	0	0	0	0	415	0	0	173,362
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	7,307	187,493	11	2,115,785

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(481)	0	0	61,588
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(294)	0	0	8,854
23. Michigan.....MI	0	0	0	0	1	0	0	318
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	538	54,199	0	167,400
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	129
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(236)	54,199	0	238,290

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	(19)	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(780)	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	5	515	0	1,591
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2)	0	0	835
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(795)	515	0	2,426

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Medical Malpractice Policies Effective Prior to 1/1/76

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	1,806	0	0	1,958
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(625)	0	5	79,951
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(247)	0	0	0
19. Louisiana.....LA	0	0	0	0	(125)	382	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	1,172	585,128	141	345,612
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	175	0	0	51,424
24. Minnesota.....MN	0	0	0	0	(31)	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(1,578)	0	2	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	578	58,253	2	179,920
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)	4,958	0	20,797
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	6	0	9	183,135
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	(114)	0	1	62,409
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	1,489	0	0	14,508
49. West Virginia.....WV	0	0	0	0	26	0	0	10,948
50. Wisconsin.....WI	0	0	0	0	(1)	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	2,380	648,721	160	950,663

DETAILS OF WRITE-INS

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

TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

NONE