



QUARTERLY STATEMENT

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period)	NAIC Company Code..... 24767	Employer's ID Number..... 41-0406690
Organized under the Laws of Minnesota Incorporated/Organized..... April 18, 1925	State of Domicile or Port of Entry Minnesota Commenced Business..... April 18, 1925	Country of Domicile US
Statutory Home Office	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	651-310-7911 <i>(Area Code) (Telephone Number)</i>
Mail Address	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	385 Washington Street..... St. Paul MN 55102 <i>(Street and Number) (City or Town, State and Zip Code)</i>	651-310-7911 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY <i>(Name)</i> Annual.Statement.Contact@Travelers.com <i>(E-Mail Address)</i>	860-277-3966 <i>(Area Code) (Telephone Number) (Extension)</i> 860-277-7002 <i>(Fax Number)</i>
Policyowner Relations Contact	One Tower Square, 5GS..... Hartford CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-1561 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

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

OTHER

JOHN JOSEPH ALBANO	Executive Vice President, Commercial Lines	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
ANDY FRANCIS BESSETTE	Exec. Vice President & Chief Administrative Officer	CHARLES JOSEPH CLARKE	Vice Chairman
JOHN PATRICK CLIFFORD JR.	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, Strategic Development	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	ANDY FRANCIS BESSETTE	WILLIAM HERBERT HEYMAN	JOSEPH PATRICK LACHER JR.
BRIAN WILLIAM MacLEAN	DOREEN SPADORCIA	KENNETH FRANKLIN SPENCE III	

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

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

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

Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,573,908,298	0	12,573,908,298	12,643,301,553
2. Stocks:				
2.1 Preferred stocks.....	40,708,301	0	40,708,301	28,466,478
2.2 Common stocks.....	3,041,347,191	0	3,041,347,191	2,935,448,652
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	102,595,747	0	102,595,747	103,735,730
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	572,959,250	0	572,959,250	572,606,745
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(103,338,101)), cash equivalents (\$.....41,450,899) and short-term investments (\$.....233,897,806).....	172,010,603	0	172,010,603	545,302,469
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	891,707,618	0	891,707,618	864,592,771
8. Receivables for securities.....	25,584,533	0	25,584,533	19,792,491
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,420,821,542	0	17,420,821,542	17,713,246,889
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	154,218,829	0	154,218,829	164,447,984
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	291,023,291	40,547,756	250,475,536	277,058,021
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,721,939 earned but unbilled premiums).....	966,550,435	7,588,248	958,962,188	975,122,963
13.3 Accrued retrospective premiums.....	52,320,207	2,430,173	49,890,033	49,985,801
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	488,606	0	488,606	1,385,399
14.2 Funds held by or deposited with reinsured companies.....	99,765,624	0	99,765,624	108,806,631
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	39,588,950
16.2 Net deferred tax asset.....	492,354,369	194,135,362	298,219,007	366,694,642
17. Guaranty funds receivable or on deposit.....	11,281,981	0	11,281,981	13,541,608
18. Electronic data processing equipment and software.....	1,892,623	0	1,892,623	2,658,042
19. Furniture and equipment, including health care delivery assets (\$.....0).....	21,020,429	21,020,429	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.....	146,854,426	0	146,854,426	0
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	245,175,698	64,231,151	180,944,547	187,920,894
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	19,903,768,061	329,953,118	19,573,814,942	19,900,457,826
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	19,903,768,061	329,953,118	19,573,814,942	19,900,457,826

DETAILS OF WRITE-INS

0901.	0	0	0	0
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Amounts receivable under high deductible policies.....	29,348,984	4,539,393	24,809,591	34,050,250
2302. Suspense, undistributed payments.....	83,737,962	0	83,737,962	85,118,987
2303. Ceded deposit asset.....	23,985,124	0	23,985,124	27,060,291
2398. Summary of remaining write-ins for Line 23 from overflow page.....	108,103,628	59,691,758	48,411,870	41,691,367
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	245,175,698	64,231,151	180,944,547	187,920,894

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...462,152,721).....	8,308,313,806	8,399,417,898
2. Reinsurance payable on paid losses and loss adjustment expenses.....	18,738,119	20,817,526
3. Loss adjustment expenses.....	1,843,937,039	1,865,968,230
4. Commissions payable, contingent commissions and other similar charges.....	78,507,990	149,281,104
5. Other expenses (excluding taxes, licenses and fees).....	63,786,903	88,290,790
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	135,408,532	131,500,649
7.1 Current federal and foreign income taxes (including \$...(5,482,269) on realized capital gains (losses)).....	57,523,824	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...968,763,305 and including warranty reserves of \$.....0).....	2,000,932,787	2,039,240,515
10. Advance premium.....	497,885	600,467
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,514,749	6,601,084
12. Ceded reinsurance premiums payable (net of ceding commissions).....	138,157,143	101,964,245
13. Funds held by company under reinsurance treaties.....	222,762	222,762
14. Amounts withheld or retained by company for account of others.....	157,830,332	173,575,526
15. Remittances and items not allocated.....	44,240,270	37,136,895
16. Provision for reinsurance.....	41,199,684	41,199,684
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	50,317,398	60,236,399
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	131,618,088
20. Payable for securities.....	17,678,230	162,453,976
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	(82,270,486)	(85,527,541)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,882,536,967	13,324,598,297
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,882,536,967	13,324,598,297
27. Aggregate write-ins for special surplus funds.....	55,948,457	24,332,624
28. Common capital stock.....	20,000,000	20,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	3,538,480,796	3,538,480,796
33. Unassigned funds (surplus).....	3,076,848,722	2,993,046,110
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	6,691,277,975	6,575,859,529
36. TOTALS.....	19,573,814,942	19,900,457,826

DETAILS OF WRITE-INS

2301. Interest deposit liability.....	6,271,939	6,437,860
2302. Freddie Mac collateral liability.....	5,184,650	4,966,056
2303. Retrospective premium reserve.....	1,374,780	1,374,780
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(95,101,855)	(98,306,238)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(82,270,486)	(85,527,541)
2701. Special surplus from retroactive reinsurance.....	55,948,457	23,332,624
2702. Guaranty surplus fund.....	1,000,000	1,000,000
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	55,948,457	24,332,624
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

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 \$.....565,323,358).....	618,099,154	940,340,994	3,135,515,493
1.2 Assumed..... (written \$.....983,502,663).....	1,023,645,569	549,117,127	4,536,317,477
1.3 Ceded..... (written \$.....467,576,995).....	521,108,091	384,549,847	3,102,761,865
1.4 Net..... (written \$.....1,081,249,027).....	1,120,636,632	1,104,908,273	4,569,071,106
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....547,882,974):			
2.1 Direct.....	268,176,727	405,758,620	1,958,211,527
2.2 Assumed.....	495,663,966	419,682,032	2,658,853,122
2.3 Ceded.....	210,327,386	230,033,092	1,861,822,814
2.4 Net.....	553,513,308	595,407,560	2,755,241,835
3. Loss expenses incurred.....	117,399,199	118,045,897	633,613,281
4. Other underwriting expenses incurred.....	325,398,809	184,575,899	1,268,930,955
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	996,311,317	898,029,356	4,657,786,071
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	124,325,316	206,878,918	(88,714,965)
INVESTMENT INCOME			
9. Net investment income earned.....	174,300,487	165,031,252	784,298,923
10. Net realized capital gains (losses) less capital gains tax of \$.....5,573,898.....	(3,252,678)	5,172,525	93,154,292
11. Net investment gain (loss) (Lines 9 + 10).....	171,047,808	170,203,777	877,453,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,355,495) amount charged off \$.....(518,516)).....	(1,836,979)	960,217	(8,754,654)
13. Finance and service charges not included in premiums.....	5,695,952	605,851	21,736,786
14. Aggregate write-ins for miscellaneous income.....	(4,584,010)	(15,138,369)	(4,693,088)
15. Total other income (Lines 12 through 14).....	(725,037)	(13,572,301)	8,289,043
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	294,648,087	363,510,394	797,027,294
17. Dividends to policyholders.....	1,485,176	(20,086)	4,047,167
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	293,162,911	363,530,480	792,980,127
19. Federal and foreign income taxes incurred.....	9,495,724	56,273,794	(190,290,108)
20. Net income (Line 18 minus Line 19) (to Line 22).....	283,667,187	307,256,686	983,270,235
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,575,859,529	5,508,658,245	5,508,658,245
22. Net income (from Line 20).....	283,667,187	307,256,686	983,270,235
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of \$.....19,642,071.....	118,667,577	(142,095,031)	(188,222,617)
25. Change in net unrealized foreign exchange capital gain (loss).....	10,732,322	(10,621,991)	(9,732,444)
26. Change in net deferred income tax.....	(87,920,242)	(159,867,761)	(286,893,895)
27. Change in nonadmitted assets.....	40,271,602	222,706,308	430,313,379
28. Change in provision for reinsurance.....	0	0	139,880,143
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	20,321,556	(1,413,517)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(250,000,000)	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	115,418,446	237,699,766	1,067,201,284
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,691,277,975	5,746,358,011	6,575,859,529
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(14,316)	(218)	(19,216)
1402. Change in COLI cash values.....	(29,423)	0	239,164
1403. Retroactive reinsurance gain/loss.....	(488,466)	(2,315,206)	(29,194,978)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(4,051,805)	(12,822,945)	24,281,942
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(4,584,010)	(15,138,369)	(4,693,088)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,165,098,891	4,359,214,231
2. Net investment income.....	192,596,528	824,925,950
3. Miscellaneous income.....	(725,037)	8,289,043
4. Total (Lines 1 through 3).....	1,356,970,382	5,192,429,224
5. Benefit and loss related payments.....	636,759,009	2,695,402,347
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	553,130,678	1,830,944,875
8. Dividends paid to policyholders.....	571,511	15,413,371
9. Federal and foreign income taxes paid (recovered) \$.....(6,064,423) net tax on capital gains (losses).....	(82,043,152)	271,407,990
10. Total (Lines 5 through 9).....	1,108,418,046	4,813,168,582
11. Net cash from operations (Line 4 minus Line 10).....	248,552,336	379,260,642
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	608,564,183	2,274,740,888
12.2 Stocks.....	32,279,784	621,942,220
12.3 Mortgage loans.....	0	8,780,501
12.4 Real estate.....	0	68,339,631
12.5 Other invested assets.....	45,134,710	62,177,688
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(73,566)	(7,170)
12.7 Miscellaneous proceeds.....	(5,792,042)	(12,800,423)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	680,113,070	3,023,173,334
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	551,035,947	3,445,771,495
13.2 Stocks.....	44,983,699	105,346,136
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	7,409,101	39,348,599
13.5 Other invested assets.....	37,043,842	170,717,153
13.6 Miscellaneous applications.....	144,775,746	(127,815,157)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	785,248,336	3,633,368,226
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(105,135,266)	(610,194,892)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	250,000,000	0
16.6 Other cash provided (applied).....	(266,708,936)	409,404,528
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(516,708,936)	409,404,528
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(373,291,866)	178,470,278
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	545,302,469	366,832,191
19.2 End of period (Line 18 plus Line 19.1).....	172,010,603	545,302,469
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

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

On March 28, 2006 the Company paid cash dividends of \$250 million to its parent company, The St. Paul Travelers Companies, 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.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [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. 12/31/2002.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2002.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/29/2004.....

6.4 By what department or departments?
Minnesota

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

FINANCIAL

9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [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: \$.....102,152,856

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....2,867,283,896	\$.....2,961,003,587
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....491,536,980	\$.....537,513,295
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,358,820,876	\$.....3,498,516,882
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....0	\$.....0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	Citibank Center Tampa, Tampa, FL 33610
JP Morgan Chase	3 Chase Metro Tech Center, Brooklyn, NY 11245
The Bank of New York	One Wall Street, New York NY 10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	High Rise Capital Management, LP	535 Madison Ave., 26th Fl. New York, NY 10022
N/A	Clarion CRA Securities	259 North Radnor-Chester Rd., Radnor, PA 19087

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

17.2 If no, list exceptions: _____

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

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

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

The company commuted various reinsurance agreements during the period ending March 31, 2006. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	676,342,475	722,871,283
2. Increase (decrease) by adjustment.....	(8,196,579)	(27,983,001)
3. Cost of acquired.....	0	13,669,301
4. Cost of additions to and permanent improvements.....	7,409,101	25,679,298
5. Total profit (loss) on sales.....	0	10,445,225
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	68,339,631
8. Book/adjusted carrying value at end of current period.....	675,554,997	676,342,475
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	675,554,997	676,342,475
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	675,554,997	676,342,475

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	0	8,780,501
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	8,780,501
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	0	0

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	864,592,774	797,382,740
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	29,497	16,108,000
2.2 Additional investment made after acquisitions.....	37,014,345	154,609,153
3. Accrual of discount.....	208,076	696,493
4. Increase (decrease) by adjustment.....	35,132,288	(40,046,869)
5. Total profit (loss) on sale.....	0	(194,281)
6. Amounts paid on account or in full during the period.....	45,134,710	62,177,688
7. Amortization of premium.....	259,396	1,448,752
8. Increase (decrease) by foreign exchange adjustment.....	124,748	(336,022)
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	891,707,622	864,592,774
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	891,707,622	864,592,774
12. Total nonadmitted amounts.....	0	0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	891,707,622	864,592,774

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,607,216,684	14,680,774,906
2. Cost of bonds and stocks acquired.....	596,019,645	3,551,117,631
3. Accrual of discount.....	3,800,826	9,871,831
4. Increase (decrease) by adjustment.....	103,074,529	(82,980,823)
5. Increase (decrease) by foreign exchange adjustment.....	(1,026,149)	(9,373,970)
6. Total profit (loss) on disposal.....	3,376,422	410,482,224
7. Consideration for bonds and stocks disposed of.....	640,843,967	2,896,683,108
8. Amortization of premium.....	15,654,201	55,992,007
9. Book/adjusted carrying value, current period.....	15,655,963,789	15,607,216,684
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	15,655,963,789	15,607,216,684
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	15,655,963,789	15,607,216,684

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	12,185,079,806	3,600,065,284	4,058,652,680	(7,455,944)	11,719,036,466	0	0	12,185,079,806
2. Class 2.....	760,606,470	31,671,544	21,562,131	(2,637,542)	768,078,341	0	0	760,606,470
3. Class 3.....	206,541,409	15,851,428	26,342,602	3,178,306	199,228,541	0	0	206,541,409
4. Class 4.....	153,271,102	7,516,283	11,089,420	(3,789,565)	145,908,399	0	0	153,271,102
5. Class 5.....	9,440,484	3,052,056	3,936,450	(1,031,425)	7,524,663	0	0	9,440,484
6. Class 6.....	20,100,992	0	14,410,156	3,789,756	9,480,592	0	0	20,100,992
7. Total Bonds.....	13,335,040,263	3,658,156,594	4,135,993,439	(7,946,414)	12,849,257,003	0	0	13,335,040,263
PREFERRED STOCK								
8. Class 1.....	17,626,430	6,000,000	0	1,547,253	25,173,683	0	0	17,626,430
9. Class 2.....	7,986,925	3,000,000	0	382,410	11,369,335	0	0	7,986,925
10. Class 3.....	2,794,525	1,320,025	0	(7,865)	4,106,685	0	0	2,794,525
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	58,598	0	0	0	58,598	0	0	58,598
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	28,466,478	10,320,025	0	1,921,798	40,708,301	0	0	28,466,478
15. Total Bonds and Preferred Stock.....	13,363,506,741	3,668,476,619	4,135,993,439	(6,024,616)	12,889,965,304	0	0	13,363,506,741

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals.....	233,897,806	XXX	234,087,359	848,078	604,939

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	588,614,296	483,138,437
2. Cost of short-term investments acquired.....	3,021,920,733	15,916,642,838
3. Increase (decrease) by adjustment.....	(202,886)	(1,776,296)
4. Increase (decrease) by foreign exchange adjustment.....	1,588,933	8,164,433
5. Total profit (loss) on disposal of short-term investments.....	(1,141,796)	(3,446)
6. Consideration received on disposal of short-term investments.....	3,376,881,474	15,817,551,670
7. Book/adjusted carrying value, current period.....	233,897,806	588,614,296
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	233,897,806	588,614,296
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	233,897,806	588,614,296
12. Income collected during period.....	6,864,869	16,566,779
13. Income earned during period.....	5,621,727	17,563,412

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

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

**Sch. F
NONE**

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	YES	6,054,841	9,527,726	2,198,168	6,510,465	95,590,962	91,381,265
2. Alaska.....AK	YES	1,947,300	2,420,689	819,517	1,545,533	14,620,427	14,120,884
3. Arizona.....AZ	YES	6,662,673	9,429,216	3,329,535	5,268,753	81,392,545	71,233,815
4. Arkansas.....AR	YES	2,882,457	4,701,011	1,811,220	3,071,465	38,241,243	54,791,271
5. California.....CA	YES	56,388,175	76,498,137	29,248,825	39,878,306	551,706,784	577,290,687
6. Colorado.....CO	YES	9,307,731	11,507,905	6,256,041	4,880,686	94,930,555	99,313,175
7. Connecticut.....CT	YES	11,434,091	7,942,944	3,481,225	16,050,868	117,580,135	100,679,668
8. Delaware.....DE	YES	914,708	2,054,468	495,090	2,535,528	15,202,046	14,818,504
9. District of Columbia.....DC	YES	2,261,042	2,832,161	1,163,216	555,247	28,286,788	39,305,076
10. Florida.....FL	YES	24,181,516	28,080,683	20,522,509	68,210,547	240,330,831	277,295,318
11. Georgia.....GA	YES	10,000,087	13,966,945	8,102,039	6,744,151	116,032,051	141,939,358
12. Hawaii.....HI	YES	379,879	1,564,840	2,164,236	5,068,853	16,243,929	23,921,302
13. Idaho.....ID	YES	452,173	768,309	500,686	125,770	8,393,838	8,320,027
14. Illinois.....IL	YES	22,412,543	30,514,187	48,612,691	43,125,920	470,967,572	520,883,584
15. Indiana.....IN	YES	6,842,235	8,593,671	3,243,273	4,768,086	69,426,196	76,496,135
16. Iowa.....IA	YES	2,637,117	4,269,199	11,348,145	7,765,056	49,031,063	57,270,507
17. Kansas.....KS	YES	9,102,298	10,540,178	1,812,412	2,795,620	44,558,874	40,252,446
18. Kentucky.....KY	YES	2,957,095	3,603,761	3,193,534	3,714,095	51,849,726	57,580,721
19. Louisiana.....LA	YES	21,271,177	21,767,249	30,550,036	7,805,445	208,107,004	139,643,767
20. Maine.....ME	YES	1,633,827	1,371,614	273,262	251,285	16,705,065	16,981,406
21. Maryland.....MD	YES	10,223,896	10,117,926	6,434,798	8,301,647	72,622,154	82,550,723
22. Massachusetts.....MA	YES	15,588,542	19,293,705	8,960,664	8,003,968	136,279,845	134,531,972
23. Michigan.....MI	YES	7,835,855	11,427,585	7,269,396	5,354,653	101,871,174	95,085,128
24. Minnesota.....MN	YES	13,800,290	18,128,833	6,489,546	5,599,523	182,393,129	146,164,809
25. Mississippi.....MS	YES	4,250,032	6,008,295	10,449,021	4,415,652	89,950,632	93,496,666
26. Missouri.....MO	YES	5,699,899	10,209,014	4,351,513	5,201,003	89,380,529	86,525,067
27. Montana.....MT	YES	2,082,999	2,771,197	4,155,546	2,990,282	34,829,680	40,088,844
28. Nebraska.....NE	YES	1,518,694	4,874,806	1,008,835	5,249,708	35,651,503	40,575,679
29. Nevada.....NV	YES	2,747,652	2,728,641	5,591,894	1,892,496	45,950,776	39,337,902
30. New Hampshire.....NH	YES	1,694,226	2,998,682	1,671,807	1,340,682	29,604,182	27,846,524
31. New Jersey.....NJ	YES	21,813,379	24,161,386	8,694,143	18,985,972	173,355,550	157,309,200
32. New Mexico.....NM	YES	8,705,493	8,269,802	4,502,942	3,705,379	39,453,722	32,654,236
33. New York.....NY	YES	44,645,095	62,129,654	24,893,697	41,229,951	510,139,699	525,848,333
34. North Carolina.....NC	YES	7,831,275	11,630,503	12,990,293	10,911,223	90,380,675	87,495,711
35. North Dakota.....ND	YES	1,945,230	1,542,390	160,502	734,226	7,383,159	7,575,634
36. Ohio.....OH	YES	7,457,499	13,101,089	3,239,135	6,615,987	112,404,154	141,477,059
37. Oklahoma.....OK	YES	6,482,257	7,393,614	1,740,500	16,643,138	42,067,022	41,413,056
38. Oregon.....OR	YES	4,131,031	4,799,011	1,081,869	1,266,446	36,530,399	48,501,908
39. Pennsylvania.....PA	YES	25,018,737	28,246,469	10,215,781	12,887,068	219,512,977	254,795,422
40. Rhode Island.....RI	YES	3,842,335	5,865,299	3,073,937	419,979	23,629,967	21,612,037
41. South Carolina.....SC	YES	4,700,617	4,543,850	3,075,787	3,246,349	43,179,454	45,241,694
42. South Dakota.....SD	YES	1,605,956	2,120,228	234,033	344,289	11,339,542	12,898,191
43. Tennessee.....TN	YES	3,642,923	9,286,058	2,817,204	4,744,737	79,931,821	94,838,495
44. Texas.....TX	YES	40,325,774	43,651,907	40,577,633	15,369,046	490,407,918	330,086,557
45. Utah.....UT	YES	3,621,366	4,114,126	1,014,840	3,152,865	41,033,135	44,906,967
46. Vermont.....VT	YES	574,916	2,787,018	261,381	748,298	12,188,172	11,993,353
47. Virginia.....VA	YES	10,214,159	11,806,977	4,478,727	6,318,564	75,645,061	83,023,443
48. Washington.....WA	YES	11,173,392	12,005,307	7,107,646	4,868,963	85,237,084	93,538,646
49. West Virginia.....WV	YES	3,287,855	3,945,787	3,189,228	5,114,824	47,654,214	50,686,555
50. Wisconsin.....WI	YES	8,154,305	11,561,791	15,052,155	4,383,169	89,810,185	98,106,478
51. Wyoming.....WY	YES	5,182,113	4,406,873	688,952	1,196,859	17,047,501	13,495,381
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	1,117	2,088	0	0	8,195	1,242
54. Puerto Rico.....PR	YES	362,591	1,193,137	(305,016)	281,806	9,992,568	15,565,526
55. US Virgin Islands.....VI	YES	18,627	51,207	27,919	5,100	853,304	1,619,183
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	YES	60,764,836	74,273,880	16,892,673	(50,942,810)	373,574,031	350,826,042
58. Aggregate Other Alien.....OT	XXX	14,655,428	15,344,909	8,393,027	3,612,080	56,222,705	63,886,733
59. Totals.....(a)	54	565,323,358	708,747,937	409,607,666	394,864,799	5,836,713,453	5,839,119,314

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	14,631,347	15,323,536	8,393,027	3,612,080	56,159,461	63,826,485
5802. Bahama Islands.....	XXX	24,081	21,373	0	0	63,244	60,248
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	14,655,428	15,344,909	8,393,027	3,612,080	56,222,705	63,886,733

(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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	41,063,647	47,385,533	115.4	44.3
2. Allied lines.....	17,428,109	(22,410,703)	(128.6)	(12.5)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	587,616	202,588	34.5	8.5
5. Commercial multiple peril.....	7,404,122	24,047,617	324.8	16.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	57,468,705	24,270,033	42.2	51.7
9. Inland marine.....	26,187,112	8,215,833	31.4	40.7
10. Financial guaranty.....	(347)	(73)	21.1	0.0
11.1. Medical malpractice-occurrence.....	851	1,338,932	157,336.3	(894.7)
11.2. Medical malpractice-claims made.....	1,552	13,884,879	894,805.7	(7,904.6)
12. Earthquake.....	1,168,516	(1,400,219)	(119.8)	40.7
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	30,908	14,854	48.1	0.0
16. Workers' compensation.....	72,107,100	46,546,045	64.6	80.1
17.1. Other liability-occurrence.....	172,535,784	91,445,232	53.0	56.1
17.2. Other liability-claims made.....	84,105,080	25,369,080	30.2	32.9
18.1. Products liability-occurrence.....	33,050,968	6,928,045	21.0	(22.7)
18.2. Products liability-claims made.....	3,608,489	870,245	24.1	25.1
19.1, 19.2 Private passenger auto liability.....	18,694	(41,491,789)	(221,948.2)	(36.8)
19.3, 19.4 Commercial auto liability.....	51,937,702	22,193,562	42.7	41.2
21. Auto physical damage.....	12,997,901	7,584,793	58.4	63.1
22. Aircraft (all perils).....	0	1,849,930	0.0	0.0
23. Fidelity.....	9,490,465	5,195,199	54.7	54.5
24. Surety.....	23,350,022	5,199,021	22.3	13.4
26. Burglary and theft.....	1,435,978	549,249	38.2	31.2
27. Boiler and machinery.....	2,120,554	389,017	18.3	(17.3)
28. Credit.....	0	0	0.0	0.0
29. International.....	(374)	(175)	46.8	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
34. Totals.....	618,099,154	268,176,727	43.4	43.2
DETAILS OF WRITE-INS				
3301.....	0	0	0.0	0.0
3302.....	0	0	0.0	0.0
3303.....	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	39,935,640	39,935,640	42,449,403
2. Allied lines.....	16,978,335	16,978,335	22,514,067
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	634,503	634,503	486,725
5. Commercial multiple peril.....	6,323,899	6,323,899	8,290,413
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	55,593,557	55,593,557	54,170,278
9. Inland marine.....	21,180,539	21,180,539	34,682,356
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	851	851	661,754
11.2. Medical malpractice-claims made.....	0	0	(7,097)
12. Earthquake.....	1,456,937	1,456,937	1,526,508
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	103,293	103,293	0
16. Workers' compensation.....	48,348,190	48,348,190	97,668,897
17.1. Other liability-occurrence.....	178,232,141	178,232,141	188,980,513
17.2. Other liability-claims made.....	79,192,707	79,192,707	84,020,755
18.1. Products liability-occurrence.....	34,587,735	34,587,735	45,695,484
18.2. Products liability-claims made.....	4,230,162	4,230,162	4,142,007
19.1, 19.2 Private passenger auto liability.....	5,653	5,653	65,159
19.3, 19.4 Commercial auto liability.....	44,207,305	44,207,305	67,383,014
21. Auto physical damage.....	11,634,456	11,634,456	15,416,481
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	8,053,941	8,053,941	9,462,091
24. Surety.....	11,600,656	11,600,656	26,423,351
26. Burglary and theft.....	1,212,356	1,212,356	1,813,510
27. Boiler and machinery.....	1,810,503	1,810,503	2,902,269
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.....	565,323,358	565,323,358	708,747,937
DETAILS OF WRITE-INS			
3301.....	0	0	0
3302.....	0	0	0
3303.....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2003 + Prior	3,146,341	3,468,674	6,615,015	247,029	33,447	280,476	3,001,206	32,650	3,368,237	6,402,093	101,894	(34,340)	67,554
2. 2004	483,512	902,422	1,385,935	67,377	4,519	71,896	439,129	11,983	814,408	1,265,520	22,994	(71,512)	(48,519)
3. Subtotals 2004 + Prior	3,629,853	4,371,097	8,000,950	314,406	37,967	352,372	3,440,334	44,634	4,182,645	7,667,613	124,887	(105,852)	19,035
4. 2005	790,456	1,473,981	2,264,436	275,620	46,809	322,429	639,762	55,096	1,238,809	1,933,667	124,926	(133,266)	(8,340)
5. Subtotals 2005 + Prior	4,420,309	5,845,077	10,265,386	590,026	84,776	674,801	4,080,096	99,730	5,421,454	9,601,279	249,813	(239,118)	10,695
6. 2006	XXX	XXX	XXX	XXX	109,246	109,246	XXX	108,115	442,856	550,971	XXX	XXX	XXX
7. Totals	4,420,309	5,845,077	10,265,386	590,026	194,022	784,048	4,080,096	207,845	5,864,310	10,152,251	249,813	(239,118)	10,695
8. Prior Year-End's Surplus As Regards Policyholders	6,575,860										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....5.7 %	2. ....(4.1)%	3. ....0.1 %
													Col. 13, Line 7 Line 8
													4. ....0.2 %

ST. PAUL FIRE AND MARINE INSURANCE 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:



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

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	23,455,079	0	23,455,079	16,131,711
2305. Freddie Mac collateral held.....	5,184,650	0	5,184,650	4,966,056
2306. Real estate operating fund.....	5,142,393	0	5,142,393	8,134,316
2307. Other assets.....	6,299,299	0	6,299,299	4,105,658
2308. State surcharges receivable.....	4,326,721	0	4,326,721	4,318,093
2309. Advances to contractors.....	2,028,221	0	2,028,221	2,028,221
2310. Due from unaffiliated companies.....	1,643,830	0	1,643,830	1,647,651
2311. COLI supplemental benefits trust.....	372,797	0	372,797	402,220
2312. Sundry.....	250,000	0	250,000	250,000
2313. Assumed reinsurance receivable and payable.....	(291,121)	0	(291,121)	(292,559)
2314. Other assets nonadmitted.....	59,691,758	59,691,758	0	0
2397. Summary of remaining write-ins for Line 23.....	108,103,628	59,691,758	48,411,870	41,691,367

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Other liabilities.....	1,392,029	2,317,542
2305. Special reserve fund.....	1,000,000	1,000,000
2306. Escheat liability.....	833,010	182,804
2307. Retroactive reinsurance reserve assumed.....	690,523	695,411
2308. Federal excise tax-reinsurance contracts.....	(2,072)	(7,604)
2309. Deposit asset payable.....	(19,320)	0
2310. Retroactive reinsurance reserve ceded.....	(111,812,546)	(114,185,049)
2311. Dollar roll financing.....	0	(301,607)
2312. Investment Real Estate Liability.....	12,816,521	11,992,265
2397. Summary of remaining write-ins for Line 23.....	(95,101,855)	(98,306,238)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(4,051,805)	(12,822,945)	24,281,942
1497. Summary of remaining write-ins for Line 14.....	(4,051,805)	(12,822,945)	24,281,942

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Commercial Industrial Properties:					0	0	0	0
19 warehouses and land located at:					0	0	0	0
Trammell Crow Industrial Park					0	0	0	0
4700 Forest Street.....	Denver.....	CO.....	..05/26/1993	Various.....	0	0	0	313,084
26 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	..12/31/1990	Various.....	0	0	0	403,291
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	..12/31/1990	Various.....	0	0	0	28,551
14 warehouses/office showrooms					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth.....	MN.....	..04/01/1992	Various.....	0	0	0	136,731
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	..03/18/1994	Various.....	0	0	0	523,676
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	..12/10/1996	Various.....	0	0	0	166,305
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	..11/20/1996	Various.....	0	0	0	689,498
14 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	..02/20/1997	Various.....	0	0	0	616,277
Warehouse and land located at:					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	..06/15/1998	Various.....	0	0	0	201,216
1520 Broadmoor Blvd.....	Buford.....	GA.....	..08/31/1998		0	0	0	7,964
6 warehouse/office.....					0	0	0	0
Various Addresses.....	Tampa/St. Petersburg.....	FL.....	..03/22/2004	Various.....	0	0	0	679,620
Commercial Office Properties:					0	0	0	0
building and land located at:					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	..12/31/1990	Various.....	0	0	0	138,180
6060,6061 South Willow Drive.....	Englewood.....	CO.....	..12/31/1990	Various.....	0	0	0	40,462
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis.....	MN.....	..12/31/1991	Various.....	0	0	0	246,194
1100 University Drive.....	Tempe.....	AZ.....	..03/27/1995	Various.....	0	0	0	1,864,314
1901 West 14th Street.....	Tempe.....	AZ.....	..12/28/1995	Various.....	0	0	0	194,532
10375 East Harvard Avenue.....	Denver.....	CO.....	..10/10/1996	Various.....	0	0	0	364,085
					0	0	0	0

E01

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
5401 West Kennedy.....	Tampa.....	FL.....	..03/31/1998	Various.....	.....0	.....0	.....0	.....8,489
Two Centerpoint.....	Portland.....	OR.....	..10/01/1998	Various.....	.....0	.....0	.....0	.....119,044
3001 Butterfield Road.....	Oakbrook.....	IL.....	..05/12/1999	Various.....	.....0	.....0	.....0	.....667,588
0199999. Totals.....					.....0	.....0	.....0	.....7,409,101
9999999. Totals.....					.....0	.....0	.....0	.....7,409,101

E01.1

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

E02

SCHEDULE B - PART 2

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

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

NONE

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 Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
Any Other Class of Admitted Asset - Unaffiliated															
	Insurance Revolution Inc.....	Princeton.....	NJ...	Direct.....		12/27/2005	.....0	.....29,497	.....0	.....25,426	.....25,426	.....0	.....0	.....0	.....1.0
2999999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....														XXX...
3199999.	Subtotal - Unaffiliated.....														XXX...
3399999.	Totals.....														XXX...

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income	
		3 City	4 State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	Black Enterprise/Greenwich Street Corporate Grd	New York.....	NY..	Distribution.....	12/09/1998	.....1,534,147	.....0	.....0	.....1,534,147	.....1,534,147	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....													0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	747 Third (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	.....(158,939)	.....0	.....0	.....(158,939)	.....(158,939)	.....0	.....0	.....0	.....0
	777 Third (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	.....(21,649)	.....0	.....0	.....(21,649)	.....(21,649)	.....0	.....0	.....0	.....0
	Madison Ave (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	.....(69,536)	.....0	.....0	.....(69,536)	.....(69,536)	.....0	.....0	.....0	.....0
	North American Real Estate Partnership.....	Minnetonka.....	MN.	Distribution.....	12/23/2004	.....1,795,681	.....0	.....0	.....1,795,681	.....1,795,681	.....0	.....0	.....0	.....0
	NYLIM-GRC Fund 1-2002.....	Wilmington.....	DE..	Distribution.....	04/14/2004	.....2,500,623	.....0	.....0	.....2,500,623	.....2,500,623	.....0	.....0	.....0	.....0
	Thayer Hotel Investors Trust IV.....	Wilmington.....	DE..	Distribution.....	10/01/2004	.....705,576	.....0	.....0	.....705,576	.....705,576	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY..	Distribution.....	12/23/2004	.....261,900	.....0	.....0	.....261,900	.....261,900	.....0	.....0	.....0	.....0
	Water Street (a NY LLC).....	New York.....	NY..	Distribution.....	02/08/1995	.....212,223	.....0	.....0	.....212,223	.....212,223	.....0	.....0	.....0	.....0
	Fidelity Castle Pines Limited Partnership.....	Denver.....	CO.	Distribution.....	02/08/1995	.....23,594	.....0	.....0	.....23,594	.....23,594	.....0	.....0	.....0	.....0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....													0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Carlyle Europe Partners II, L.P.....	London.....	GB.	Distribution.....	12/13/2004	.....1,305,340	.....0	.....0	.....1,305,340	.....1,305,340	.....0	.....0	.....0	.....0
	GS Mezzanine Partners III, L.P.....	New York.....	NY..	Distribution.....	09/25/2003	.....122,208	.....0	.....0	.....122,208	.....122,208	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.	Distribution.....	12/29/2003	.....835,360	.....0	.....0	.....835,360	.....835,360	.....0	.....0	.....0	.....0
	Rhapsody Fund, L.P.....	San Francisco.....	CA.	Liquidation.....	05/01/2003	.....37,975,246	.....(1,891,135)	.....0	.....36,084,111	.....36,084,111	.....0	.....0	.....0	.....1,869,587
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....													1,869,587
Any Other Class of Admitted Asset - Unaffiliated															
	Insurance Revolution Inc.....	Princeton.....	NJ.	Distribution.....	12/27/2005	.....4,071	.....0	.....0	.....4,071	.....4,071	.....0	.....0	.....0	.....0
2999999.	Total - Any Other Class of Admitted Asset - Unaffiliated.....													0
3199999.	Subtotal - Unaffiliated.....													1,869,587
3399999.	Totals.....													1,869,587

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									
31405N 4F 9	FN 794722 (3/1 ARM)		02/01/2006	BEAR STEARNS & CO		8,943,078	9,016,691	22,722	1
912810 ES 3	U S TREASURY BONDS		01/20/2006	GOLDMAN SACHS & CO		136,250	100,000	1,430	1
912810 FG 8	U S TREASURY BONDS		02/28/2006	VARIOUS		1,964,451	1,800,000	35,432	1
912810 FG 8	U S TREASURY BONDS		12/30/2005	DEUTSCHE BANC ALEX BROWN		0	0	1,006	1
912828 EE 6	U S TREASURY BONDS		01/19/2006	GOLDMAN SACHS & CO		3,462,949	3,500,000	63,865	1
912828 ES 5	U S TREASURY NOTES		03/03/2006	BEAR STEARNS & CO		29,405,859	30,000,000	176,105	1
912828 EU 0	U S TREASURY NOTES		02/22/2006	BARCLAYS CAPITAL INC		17,253,762	17,350,000	48,228	1
912828 EV 8	U S TREASURY NOTES		03/30/2006	VARIOUS		3,775,191	3,800,000	15,004	1
912828 EY 2	U S TREASURY NOTES		03/16/2006	VARIOUS		5,869,937	5,875,000	2,498	1
912820 EA 1	U S TREASURY STRIPS		01/31/2006	J P MORGAN CHASE SECURITIES INC		641,775	750,000	0	1
912820 HK 6	U S TREASURY STRIPS		02/10/2006	DEUTSCHE BANC ALEX BROWN		553,772	600,000	0	1
912833 CZ 1	U S TREASURY STRIPS		03/31/2006	VARIOUS		10,672,238	13,350,000	0	1
912833 DH 0	U S TREASURY STRIPS		03/30/2006	VARIOUS		1,104,611	1,675,000	0	1
912833 GD 6	U S TREASURY STRIPS		03/31/2006	VARIOUS		5,165,729	5,850,000	0	1
912833 JT 8	U S TREASURY STRIPS		02/23/2006	BEAR STEARNS & CO		322,945	500,000	0	1
912833 JV 3	U S TREASURY STRIPS		01/18/2006	VARIOUS		900,284	1,100,000	0	1
912833 KD 1	U S TREASURY STRIPS		03/31/2006	VARIOUS		924,201	1,375,000	0	1
912833 LU 2	U S TREASURY STRIPS		02/06/2006	BEAR STEARNS & CO		2,876,230	7,000,000	0	1
912833 XU 9	U S TREASURY STRIPS		03/16/2006	VARIOUS		465,045	1,450,000	0	1
36213C U4 0	GNMA PASS THRU #00550603		12/14/2005	MERRILL LYNCH CAPITAL MARKETS		0	0	24,444	1
36213C YY 0	GNMA PASS THRU #00550727		12/14/2005	GOLDMAN SACHS & CO		0	0	91,667	1
36292F S2 4	GNMA PASS THRU #00647737		12/14/2005	MERRILL LYNCH CAPITAL MARKETS		0	0	42,658	1
36292H S6 1	GNMA PASS THRU #00649541		12/14/2005	MERRILL LYNCH CAPITAL MARKETS		0	0	24,444	1
36241K DH 8	GNMA PASS THRU #00781904		12/14/2005	GOLDMAN SACHS & CO		0	0	109,133	1
0399999	Total - Bonds - U.S. Government					94,438,308	105,091,691	658,636	XXX
Bonds - All Other Government									
040114 GL 8	ARGENTINA REPUBLIC OF BO	F	03/27/2006	VARIOUS		1,055,428	1,069,149	20,141	4FE
EC6560 05 5	BUNDES OBLIGATION (P-110K)	D	03/20/2006	DRESDNER BANK		136,458	133,907	561	1FE
195325 AU 9	COLOMBIA (REPUBLIC OF)	F	03/27/2006	J P MORGAN CHASE SECURITIES INC		275,025	190,000	2,170	3FE
195325 BE 4	COLOMBIA (REPUBLIC OF)	F	01/24/2006	J P MORGAN CHASE SECURITIES INC		1,044,225	910,000	7,299	1
195325 BE 4	COLOMBIA (REPUBLIC OF)	F	01/24/2006	J P MORGAN CHASE SECURITIES INC		103,275	90,000	722	3FE
000000 00 0	ECUADOR (REPUBLIC OF)	F	03/27/2006	DEUTSCHE BANC ALEX BROWN		1,241,960	1,220,000	54,900	5FE
715638 AN 2	PERU (REPUBLIC OF)	F	03/27/2006	J P MORGAN CHASE SECURITIES INC		638,550	540,000	7,999	3FE
718286 AP 2	PHILIPPINES (REPUBLIC OF)	F	03/29/2006	VARIOUS		3,974,813	3,070,000	0	3FE
900123 AN 0	TURKEY (REPUBLIC OF)	F	03/28/2006	J P MORGAN CHASE SECURITIES INC		816,563	650,000	13,912	3FE
000000 00 0	UK GILT TREASURY (P-1.3M)	D	01/24/2006	J P MORGAN CHASE SECURITIES INC		2,409,311	2,375,518	45,897	1FE
000000 00 0	UKRAINE (GOVERNMENT OF)	F	03/29/2006	BARCLAYS CAPITAL INC		2,693,763	2,670,000	0	3FE
91086Q AF 5	UNITED MEXICAN STATES	F	03/29/2006	UBS AG		1,408,113	1,270,000	0	2FE
91086Q AU 2	UNITED MEXICAN STATES	F	03/03/2006	MORGAN STANLEY DEAN WITTER		4,956,050	5,000,000	0	2FE
922646 BM 5	VENEZUELA (REPUBLIC OF)	F	03/29/2006	UBS AG		3,327,040	2,960,000	0	3FE
1099999	Total - Bonds - All Other Government					24,080,572	22,146,575	153,601	XXX
Bonds - States, Territories and Possessions									
341535 B2 7	FLORIDA STATE BD OF ED C		12/14/2005	MORGAN STANLEY DEAN WITTER		0	0	21,611	1FE
341535 B6 8	FLORIDA STATE BD OF ED C		12/14/2005	MORGAN STANLEY DEAN WITTER		0	0	26,056	1FE
341535 VB 5	FLORIDA STATE BD OF ED G		03/21/2006	MERRILL LYNCH CAPITAL MARKETS		4,841,190	4,500,000	70,625	1FE
574192 SJ 0	MARYLAND GENERAL OBLIGAT		01/25/2006	UBS AG		11,424,600	10,000,000	25,972	1FE
917542 MG 4	UTAH GENERAL OBLIGATION		02/07/2006	MERRILL LYNCH CAPITAL MARKETS		10,886,400	10,000,000	54,167	1FE
683234 MD 7	ONTARIO (PROVINCE OF)	C	01/01/2006	TRAVELERS INDEMNITY CANADA BRANCH		7,511,199	7,185,000	34,879	1FE
683234 PQ 5	ONTARIO (PROVINCE OF)	C	01/01/2006	TRAVELERS INDEMNITY CANADA BRANCH		2,761,550	2,500,000	12,569	1FE
683234 RX 8	ONTARIO (PROVINCE OF)	C	01/01/2006	TRAVELERS INDEMNITY CANADA BRANCH		3,222,930	3,000,000	13,290	1FE
748148 BG 7	QUEBEC (PROVINCE OF)	C	01/01/2006	TRAVELERS INDEMNITY CANADA BRANCH		4,407,280	4,000,000	60,659	1FE
1799999	Total - Bonds - States, Territories & Possessions					45,055,149	41,185,000	319,827	XXX

E04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Political Subdivisions of States									
038681 W5 7	ARAPAHOE CO SD#5 CHERRY 2.000 2023 12.....		12/30/2005.....	GOLDMAN SACHS & CO.....		0	0	11,694	1FE.....
052396 KH 0	AUSTIN GENERAL OBLIG LTD 5.000 2015 09.....		03/08/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		5,373,250	5,000,000	10,417	1FE.....
090874 EY 0	BIRDVILLE ISD GO S2006 (5.000 2021 02.....		01/24/2006.....	UBS AG.....		5,839,543	5,480,000	22,833	1FE.....
094797 R5 8	BLOOMINGTON MN ISD #271 5.000 2015 02.....		02/13/2006.....	UBS AG.....		4,566,210	4,205,000	0	1FE.....
094797 R6 6	BLOOMINGTON MN ISD #271 5.000 2016 02.....		02/13/2006.....	UBS AG.....		4,901,369	4,530,000	0	1FE.....
094797 R7 4	BLOOMINGTON MN ISD #271 5.000 2017 02.....		02/13/2006.....	UBS AG.....		5,487,427	5,090,000	0	1FE.....
166393 J7 4	CHESTERFIELD CO GENERAL 5.000 2011 01.....		02/22/2006.....	CITIGROUP GLOBAL MARKETS.....		3,431,177	3,215,000	0	1FE.....
182252 SK 3	CLARKSTON COM SCH GO Q-S 4.750 2023 05.....		02/22/2006.....	UBS AG.....		4,984,073	4,820,000	0	1FE.....
182252 SM 9	CLARKSTON COM SCH GO Q-S 4.750 2025 05.....		02/22/2006.....	UBS AG.....		5,083,705	4,940,000	0	1FE.....
240451 WW 0	DE KALB CO GO SPL PARKS 5.000 2017 12.....		01/25/2006.....	CITIGROUP GLOBAL MARKETS.....		8,829,145	8,070,000	0	1FE.....
262633 MG 2	DUPAGE CO GO LTD (COURTH 5.000 2021 01.....		01/24/2006.....	J P MORGAN CHASE SECURITIES INC.....		2,124,089	1,985,000	0	1FE.....
262633 MH 0	DUPAGE CO GO LTD (COURTH 5.000 2022 01.....		01/24/2006.....	J P MORGAN CHASE SECURITIES INC.....		1,161,809	1,090,000	0	1FE.....
262633 MJ 6	DUPAGE CO GO LTD (COURTH 5.000 2023 01.....		01/24/2006.....	J P MORGAN CHASE SECURITIES INC.....		2,328,802	2,190,000	0	1FE.....
283461 WL 1	EL PASO CO SCH DIST #020 5.000 2017 12.....		01/18/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,971,277	1,805,000	5,014	1FE.....
478718 YR 4	JOHNSON CO USD #233 GO S 4.500 2017 09.....		02/02/2006.....	UBS AG.....		2,957,303	2,850,000	2,850	1FE.....
478718 YS 2	JOHNSON CO USD #233 GO S 4.500 2018 09.....		02/02/2006.....	UBS AG.....		3,062,842	2,970,000	2,970	1FE.....
483800 QY 7	KANE & DUPAGE USD #303 G 5.000 2017 01.....		03/21/2006.....	RBC DAIN RAUSCHER INC.....		6,146,052	5,755,000	66,342	1FE.....
483800 QZ 4	KANE & DUPAGE USD #303 G 5.000 2018 01.....		03/02/2006.....	RBC DAIN RAUSCHER INC.....		6,495,401	6,050,000	55,458	1FE.....
49474E RA 3	KING CO GO S2004 (AMBAC) 5.000 2013 12.....		02/14/2006.....	RBC DAIN RAUSCHER INC.....		5,321,615	4,940,000	56,261	1FE.....
528828 LK 0	LEWISVILLE ISD GO REF S2 5.000 2020 08.....		01/26/2006.....	FIRST SOUTHWEST CO.....		2,068,234	1,940,000	5,928	1FE.....
528828 LL 8	LEWISVILLE ISD GO REF S2 5.000 2021 08.....		01/26/2006.....	FIRST SOUTHWEST CO.....		2,284,203	2,150,000	6,569	1FE.....
528828 LM 6	LEWISVILLE ISD GO REF S2 5.000 2022 08.....		01/26/2006.....	FIRST SOUTHWEST CO.....		7,363,386	6,950,000	21,236	1FE.....
528828 LN 4	LEWISVILLE ISD GO REF S2 5.000 2023 08.....		01/26/2006.....	FIRST SOUTHWEST CO.....		6,417,690	6,070,000	18,547	1FE.....
54438C EH 1	LOS ANGELES COMM COLL GO 5.000 2017 08.....		02/14/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		9,404,686	8,695,000	26,568	1FE.....
680616 PK 9	OLENTANGY LOCAL SD GO S2 5.000 2021 12.....		01/19/2006.....	ROBERT W BAIRD & CO.....		3,778,285	3,500,000	0	1FE.....
680616 PL 7	OLENTANGY LOCAL SD GO S2 5.000 2022 12.....		01/19/2006.....	ROBERT W BAIRD & CO.....		3,838,214	3,570,000	0	1FE.....
821686 UD 2	SHELBY CO GENERAL OBLIG 5.000 2016 04.....		02/07/2006.....	CITIGROUP GLOBAL MARKETS.....		13,925,754	12,760,000	228,617	1FE.....
821686 VQ 2	SHELBY CO GENERAL OBLIG 5.000 2016 03.....		02/07/2006.....	CITIGROUP GLOBAL MARKETS.....		9,810,932	8,975,000	0	1FE.....
833136 NW 0	SNOHOMISH CO SD #6 MUKIL 5.250 2018 12.....		03/03/2006.....	SEATTLE NORTHWEST SECURITIES CORP.....		5,828,698	5,320,000	75,256	1FE.....
833136 NX 8	SNOHOMISH CO SD #6 MUKIL 5.250 2019 12.....		03/06/2006.....	SEATTLE NORTHWEST SECURITIES CORP.....		2,995,163	2,750,000	39,302	1FE.....
2499999	Total - Bonds - Political Subdivision.....					147,780,331	137,665,000	655,863	XXX.....
Bonds - Special Revenue and Special Assessment									
349515 CU 8	FORT WORTH WATER & SEWER 5.000 2017 02.....		02/14/2006.....	SAMCO CAPITAL MARKETS.....		8,398,562	7,865,000	2,185	1FE.....
517138 UK 7	LARIMER CO CO SD #1 R1 P 5.000 2024 12.....		02/08/2006.....	RBC DAIN RAUSCHER INC.....		2,096,563	1,980,000	0	1FE.....
517138 UL 5	LARIMER CO CO SD #1 R1 P 5.000 2025 12.....		02/08/2006.....	RBC DAIN RAUSCHER INC.....		2,146,157	2,030,000	0	1FE.....
837147 E6 0	SOUTH CAROLINA PUB SVC A 5.250 2020 01.....		03/02/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		31,108,775	28,300,000	272,388	1FE.....
837147 E7 8	SOUTH CAROLINA PUB SVC A 5.250 2021 01.....		03/02/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		8,036,172	7,330,000	70,551	1FE.....
896566 AR 7	TRINITY RIVER AUTH LIVIN 6.750 2007 10.....		01/01/2006.....	E A MOOS AND CO INC.....		1,000,000	1,000,000	0	1FE.....
915115 S4 2	UNIV OF TEXAS PERM UNIV 5.000 2015 07.....		01/20/2006.....	A G EDWARDS & SONS.....		3,288,060	3,000,000	10,000	1FE.....
13033E 8U 0	CALIFORNIA HSG FIN AGY S 3.070 2031 08.....		01/31/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		25,099,498	25,100,000	356,092	1.....
13033E 8Y 2	CALIFORNIA HSG FIN AGY S 3.070 2031 08.....		01/31/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		25,509,490	25,510,000	361,909	1.....
000000 00 0	FNMA PASS THRU 5.500 2036 02.....		01/06/2006.....	CITIGROUP GLOBAL MARKETS.....		1,491,328	1,500,000	2,750	1.....
31402D ML 1	FNMA PASS THRU #00725863 6.000 2034 10.....		03/13/2006.....	CITIGROUP GLOBAL MARKETS.....		3,003,516	3,000,000	0	1.....
31408G ZW 0	FNMA PASS THRU #00851357 6.000 2036 02.....		01/06/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		3,036,914	3,000,000	6,000	1.....
31408J D4 0	FNMA PASS THRU #00852523 5.500 2036 01.....		01/06/2006.....	CITIGROUP GLOBAL MARKETS.....		1,988,438	2,000,000	3,667	1.....
31409T QM 3	FNMA PASS THRU #00878060 5.500 2036 03.....		03/03/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		2,950,195	3,000,000	5,500	1.....
3199999	Total - Bonds - Special Revenue & Special Assessments.....					119,153,666	114,615,000	1,091,041	XXX.....
Bonds - Public Utilities									
00949T AD 2	AIRTOUCH COMMUNICATIONS 6.650 2008 05.....		02/28/2006.....	FIRST TENNESSEE FINANCIAL.....		515,665	500,000	11,268	1FE.....
020039 DC 4	ALLTEL CORP 7.875 2032 07.....		03/28/2006.....	FTN FINANCIAL.....		84,013	70,000	1,378	1FE.....
001957 BC 2	AT&T CORP 9.050 2011 11.....		03/08/2006.....	VARIOUS.....		4,366,600	4,000,000	113,628	1FE.....

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)
172474 AC 2	CINERGY CORP 6.530 2008 12.....		02/28/2006	BARCLAYS CAPITAL INC.....		516,955	500,000	6,983	2FE.....
264399 EL 6	DUKE ENERGY CORP 4.200 2008 10.....		02/28/2006	DEUTSCHE BANC ALEX BROWN.....		487,245	500,000	8,867	2FE.....
26816L AS 1	DYNEGY HOLDINGS INC (144 8.375 2016 05.....		03/29/2006	CREDIT SUISSE FIRST BOSTON.....		415,000	415,000	0	4FE.....
28336L AU 3	EL PASO CORP 7.750 2010 06.....		01/06/2006	EXCHANGE.....		505,658	500,000	0	5FE.....
337932 AC 1	FIRSTENERGY CORP 7.375 2031 11.....		03/22/2006	JEFFERIES & CO INC.....		51,227	45,000	1,217	2FE.....
59562V AH 0	MIDAMERICAN ENERGY HLDGS 3.500 2008 05.....		02/28/2006	JEFFERIES & CO INC.....		481,575	500,000	5,250	2FE.....
653522 DJ 8	NIAGARA MOHAWK POWER 7.750 2008 10.....		02/28/2006	JEFFERIES & CO INC.....		529,085	500,000	16,361	2FE.....
655419 AD 1	NORAM ENERGY 6.500 2008 02.....		02/28/2006	BANC OF AMERICA SECURITIES LLC.....		510,685	500,000	2,889	2FE.....
629377 AU 6	NRG ENERGY 7.375 2016 02.....		01/26/2006	MORGAN STANLEY DEAN WITTER.....		415,000	415,000	0	4FE.....
743263 AG 0	PROGRESS ENERGY INC 7.000 2031 10.....		03/22/2006	BANC OF AMERICA SECURITIES LLC.....		99,717	90,000	2,573	2FE.....
74456Q AM 8	PUBLIC SERVICE ELECTRIC 4.000 2008 11.....		02/28/2006	JEFFERIES & CO INC.....		485,215	500,000	6,778	1FE.....
745332 BS 4	PUGET SOUND ENERGY INC 3.363 2008 06.....		02/28/2006	FIRST TENNESSEE FINANCIAL.....		479,905	500,000	4,297	2FE.....
749121 BV 0	QWEST COMMUNICATIONS INT 7.500 2014 02.....		02/23/2006	GOLDMAN SACHS & CO.....		669,500	650,000	1,760	4FE.....
852060 AC 6	SPRINT CAPITAL CORP 6.125 2008 11.....		02/28/2006	FIRST TENNESSEE FINANCIAL.....		511,425	500,000	9,188	2FE.....
852060 AG 7	SPRINT CAPITAL CORP 6.900 2019 05.....		03/21/2006	WACHOVIA SECURITIES INC.....		445,223	410,000	11,237	2FE.....
912920 AC 9	US WEST COMMUNICATIONS 6.875 2033 09.....		02/23/2006	BANC OF AMERICA SECURITIES LLC.....		481,250	500,000	15,564	3FE.....
92345N AA 8	VERIZON VIRGINIA INC 4.625 2013 03.....		01/04/2006	BEAR STEARNS & CO.....		1,865,280	2,000,000	29,292	1FE.....
95709T AA 8	WESTAR ENERGY INC 6.000 2014 07.....		02/03/2006	BANC OF AMERICA SECURITIES LLC.....		2,071,980	2,000,000	12,333	2FE.....
3899999.	Total - Bonds - Public Utilities.....					15,988,204	15,595,000	260,863	XXX.....
Bonds - Industrial and Miscellaneous									
009363 AD 4	AIRGAS INC 6.250 2014 07.....		02/03/2006	BANC OF AMERICA SECURITIES LLC.....		99,250	100,000	399	3FE.....
013104 AF 1	ALBERTSONS INC 7.450 2029 08.....		03/02/2006	J P MORGAN CHASE SECURITIES INC.....		135,027	150,000	1,118	2FE.....
018804 AL 8	ALLIANT TECHSYSTEMS INC 6.750 2016 04.....		03/06/2006	BANC OF AMERICA SECURITIES LLC.....		225,000	225,000	0	4FE.....
01958X AS 6	ALLIED WASTE NA 8.875 2008 04.....		02/16/2006	CITIGROUP GLOBAL MARKETS.....		264,375	250,000	8,690	4FE.....
001669 AT 7	AMC ENTERTAINMENT INC 8.625 2012 08.....		01/26/2006	WACHOVIA SECURITIES INC.....		130,938	125,000	4,971	4FE.....
09689R AA 7	BOYD GAMING CORP 7.125 2016 02.....		01/25/2006	BANC OF AMERICA SECURITIES LLC.....		412,925	415,000	0	4FE.....
110122 AJ 7	BRISTOL-MYERS SQUIBB 4.000 2008 08.....		02/28/2006	J P MORGAN CHASE SECURITIES INC.....		487,180	500,000	1,000	1FE.....
13077Q AE 3	CALIFORNIA STEEL 6.125 2014 03.....		03/30/2006	FTN FINANCIAL.....		192,500	200,000	0	3FE.....
134429 AN 9	CAMPBELL SOUP CO 5.875 2008 10.....		02/28/2006	FIRST TENNESSEE FINANCIAL.....		509,550	500,000	12,403	1FE.....
149123 BJ 9	CATERPILLAR INC 7.300 2031 05.....		03/22/2006	FTN FINANCIAL.....		55,087	45,000	1,332	1FE.....
17275R AB 8	CISCO SYSTEMS 5.250 2011 02.....		02/14/2006	MORGAN STANLEY DEAN WITTER.....		1,996,180	2,000,000	0	1FE.....
17275R AC 6	CISCO SYSTEMS 5.500 2016 02.....		03/22/2006	GOLDMAN SACHS & CO.....		64,810	65,000	348	1FE.....
199333 AG 0	COLUMBUS MCKINNON CORP 8.875 2013 11.....		02/02/2006	CREDIT SUISSE FIRST BOSTON.....		423,000	400,000	9,467	4FE.....
205768 AF 1	COMSTOCK RESOURCES 6.875 2012 03.....		01/27/2006	FIRST TENNESSEE FINANCIAL.....		149,250	150,000	4,297	4FE.....
22025Y AJ 9	CORRECTIONS CORP OF AMER 6.750 2014 01.....		02/01/2006	BANC OF AMERICA SECURITIES LLC.....		101,250	100,000	263	3FE.....
22282F AC 3	COVALENCE SPECIALTY MATE 10.250 2016 03.....		02/02/2006	BANC OF AMERICA SECURITIES LLC.....		200,000	200,000	0	5FE.....
22541L BH 5	CREDIT SUISSE FB USA INC 4.875 2010 08.....		01/12/2006	BEAR STEARNS & CO.....		992,730	1,000,000	20,448	1FE.....
126650 AW 0	CVS CORP (144A) 5.298 2027 01.....		02/07/2006	CREDIT SUISSE FIRST BOSTON.....		7,812	8,132	0	1.....
126650 AW 0	CVS CORP (144A) 5.298 2027 01.....		02/07/2006	CREDIT SUISSE FIRST BOSTON.....		1,819,278	1,893,917	0	1FE.....
242361 AB 9	DEAN FOODS CO 6.900 2017 10.....		01/30/2006	FTN FINANCIAL.....		10,150	10,000	205	3FE.....
23331A AN 9	DR HORTON 7.500 2007 12.....		02/24/2006	CREDIT SUISSE FIRST BOSTON.....		258,168	250,000	4,688	2FE.....
263534 BK 4	DUPONT EI NEMOUR 4.750 2012 11.....		03/06/2006	MERRILL LYNCH CAPITAL MARKETS.....		960,500	1,000,000	15,042	1FE.....
29255W AG 5	ENCORE ACQUISITION 6.000 2015 07.....		01/27/2006	FIRST TENNESSEE FINANCIAL.....		53,295	57,000	152	4FE.....
26884A AU 7	ERP OPERATING LP 5.375 2016 08.....		01/11/2006	J P MORGAN CHASE SECURITIES INC.....		1,990,260	2,000,000	0	1FE.....
31410H AT 8	FEDERATED DEPARTMENT STO 6.625 2008 09.....		02/28/2006	FIRST TENNESSEE FINANCIAL.....		515,550	500,000	184	2FE.....
31430Q AL 1	FELCOR LODGING LP 9.000 2011 06.....		01/25/2006	LEHMAN BROTHERS.....		110,750	100,000	1,475	4FE.....
31620R AA 3	FIDELITY NATIONAL TITLE 7.300 2011 08.....		02/28/2006	KEEFE BRUYETTE & WOODS.....		1,459,416	1,400,000	5,110	2FE.....
319963 AG 9	FIRST DATA CORP 3.375 2008 08.....		02/28/2006	J P MORGAN CHASE SECURITIES INC.....		479,490	500,000	1,500	1FE.....
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.....
345397 TZ 6	FORD MOTOR CREDIT 7.000 2013 10.....		02/01/2006	CITIGROUP GLOBAL MARKETS.....		860,200	935,000	22,726	3FE.....
345397 UA 9	FORD MOTOR CREDIT 5.625 2008 10.....		02/01/2006	CITIGROUP GLOBAL MARKETS.....		427,800	465,000	9,082	3FE.....
36962G U6 9	GENERAL ELECTRIC CAPITAL 5.000 2016 01.....		01/04/2006	GOLDMAN SACHS & CO.....		1,986,960	2,000,000	0	1FE.....
370425 SC 5	GENERAL MOTORS ACCEPTANC 7.000 2012 02.....		02/24/2006	CITIGROUP GLOBAL MARKETS.....		897,500	1,000,000	5,833	3FE.....

E04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
382383 AG 2	GOODMAN GLOBAL HOLDINGS 7.875 2012 12		02/03/2006	KBC BANK		147,638	155,000	1,797	4FE
427866 AM 0	HERSHEY FOODS CO 4.850 2015 08		02/15/2006	J P MORGAN CHASE SECURITIES INC		1,951,900	2,000,000	1,617	1FE
441812 JY 1	HOUSEHOLD FINANCE CORP 7.000 2012 05		01/13/2006	FTN FINANCIAL		1,643,415	1,500,000	18,667	1FE
44643T AE 7	HUNTINGTON NATIONAL BANK 5.500 2016 02		02/01/2006	CREDIT SUISSE FIRST BOSTON		1,995,840	2,000,000	.0	1FE
24422E PV 5	JOHN DEERE CAPITAL CORP 4.500 2008 08		02/28/2006	BEAR STEARNS & CO		492,945	500,000	.500	1FE
480829 AE 0	JORGENSEN EARLE M CO 9.750 2012 06		02/24/2006	BARCLAYS CAPITAL INC		719,400	660,000	16,088	4FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		01/25/2006	GOLDMAN SACHS & CO		100,500	100,000	2,520	4FE
442488 AZ 5	K HOVNANIAN ENTERPRISES 7.500 2016 05		02/22/2006	CREDIT SUISSE FIRST BOSTON		425,000	425,000	.0	3FE
487836 AY 4	KELLOGG CO 2.875 2008 06		03/01/2006	BANC OF AMERICA SECURITIES LLC		475,690	500,000	3,793	2FE
52736R AT 9	LEVI STRAUSS 9.729 2012 04		03/10/2006	CREDIT SUISSE FIRST BOSTON		520,000	500,000	9,280	4FE
53567W AA 1	LINENS N THINGS INC (144 10.365 2014 01		02/15/2006	LEHMAN BROTHERS		100,875	100,000	.202	4FE
564759 PS 1	MANUFACTURERS & TRADERS 5.585 2020 12		01/04/2006	KEEFE BRUYETTE & WOODS		1,113,979	1,099,000	1,875	1FE
5526E2 AB 5	MBNA AMERICA BANK NA 6.625 2012 06		01/03/2006	BANC OF AMERICA SECURITIES LLC		1,088,630	1,000,000	3,865	1FE
58446V AE 1	MEDIACOM BROADBAND LLC 8.500 2015 10		02/22/2006	BANC OF AMERICA SECURITIES LLC		192,250	200,000	6,233	4FE
58984S AA 4	MERISTAR HOSPITALITY COR 9.125 2011 01		01/31/2006	BANC OF AMERICA SECURITIES LLC		109,250	100,000	456	4FE
600388 AA 0	MILLER BREWING CO (144A) 4.250 2008 08		03/01/2006	J P MORGAN CHASE SECURITIES INC		489,100	500,000	1,240	2FE
608190 AH 7	MOHAWK INDUSTRIES 6.125 2016 01		01/11/2006	LEHMAN BROTHERS		997,720	1,000,000	.0	2FE
656559 BG 5	NORTEK 8.500 2014 09		03/27/2006	KBC BANK		255,625	250,000	1,712	5FE
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
704231 AK 5	PAXSON COMMUNICATIONS (1 10.776 2013 01		02/14/2006	WACHOVIA SECURITIES INC		240,625	250,000	3,517	5FE
708130 AA 7	PENNEY (JC) CO INC 8.000 2010 03		03/01/2006	MORGAN STANLEY DEAN WITTER		2,179,080	2,000,000	2,222	2FE
708160 BE 5	PENNEY (JC) CO INC 7.125 2023 11		03/21/2006	BEAR STEARNS & CO		329,109	300,000	7,659	2FE
71713U AQ 5	PHARMACIA CORP 6.500 2018 12		03/21/2006	MERRILL LYNCH CAPITAL MARKETS		1,100,860	1,000,000	20,403	1FE
73179P AD 8	POLYONE CORP 10.625 2010 05		02/15/2006	LEHMAN BROTHERS		270,000	250,000	7,083	4FE
74047P AH 7	PREMCO REFINING 7.500 2015 06		01/31/2006	MORGAN STANLEY DEAN WITTER		2,137,500	2,000,000	20,000	2FE
742718 BZ 1	PROCTER & GAMBLE CO 4.850 2015 12		03/21/2006	BANC OF AMERICA SECURITIES LLC		155,008	160,000	2,134	1FE
74432Q AA 3	PRUDENTIAL FINANCIAL INC 3.750 2008 05		02/28/2006	WACHOVIA SECURITIES INC		486,285	500,000	6,354	1FE
755081 AD 8	RAYOVAC CORP 8.500 2013 10		01/31/2006	J P MORGAN CHASE SECURITIES INC		350,000	400,000	11,522	1
755081 AD 8	RAYOVAC CORP 8.500 2013 10		01/25/2006	BANC OF AMERICA SECURITIES LLC		86,500	100,000	2,810	5FE
76113B AM 1	RESIDENTIAL CAPITAL CORP 6.000 2011 02		02/15/2006	BANC OF AMERICA SECURITIES LLC		2,988,000	3,000,000	.0	2FE
829226 AL 3	SINCLAIR BROADCAST GROUP 8.750 2011 12		01/27/2006	KBC BANK		206,910	198,000	2,214	4FE
83001P AF 6	SIX FLAGS INC 9.750 2013 04		01/20/2006	CREDIT SUISSE FIRST BOSTON		200,500	200,000	5,417	5FE
83418X AA 7	SOLETRON CORP (144A) 8.000 2016 03		02/14/2006	BANC OF AMERICA SECURITIES LLC		415,000	415,000	.0	4FE
870700 AG 6	SWIFT & CO 12.500 2010 01		01/11/2006	LEHMAN BROTHERS		253,125	250,000	9,201	5FE
878055 AC 6	TCF NATIONAL BANK 5.500 2016 02		02/02/2006	LEHMAN BROTHERS		2,001,080	2,000,000	306	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
895953 AB 3	TRICON GLOBAL 7.650 2008 05		02/28/2006	BANC OF AMERICA SECURITIES LLC		524,740	500,000	11,475	2FE
907818 BX 5	UNION PACIFIC CO 6.625 2008 02		03/01/2006	UBS AG		513,335	500,000	3,220	2FE
91263P AB 1	UNITED STATES STEEL LLC 10.750 2008 08		02/27/2006	GOLDMAN SACHS & CO		277,500	250,000	2,314	3FE
91324P AG 7	UNITEDHEALTH GROUP INC 3.750 2009 02		03/01/2006	BANC OF AMERICA SECURITIES LLC		481,655	500,000	1,354	1FE
91324P AP 7	UNITEDHEALTH GROUP INC 5.250 2011 03		02/27/2006	J P MORGAN CHASE SECURITIES INC		4,992,000	5,000,000	.0	1FE
91324P AQ 5	UNITEDHEALTH GROUP INC 5.375 2016 03		02/27/2006	J P MORGAN CHASE SECURITIES INC		498,110	500,000	.0	1FE
90331V AZ 5	US BANK NA 6.300 2008 07		02/28/2006	WACHOVIA SECURITIES INC		513,260	500,000	4,200	1FE
929771 AH 6	WACHOVIA CORP 6.250 2008 08		02/28/2006	FIRST TENNESSEE FINANCIAL		512,875	500,000	2,517	1FE
962166 AW 4	WEYERHAEUSER CO 6.950 2027 10		03/21/2006	JEFFERIES & CO INC		93,159	90,000	3,006	2FE
962166 BA 1	WEYERHAEUSER CO 5.950 2008 11		02/28/2006	DEUTSCHE BANC ALEX BROWN		507,245	500,000	10,082	2FE
94983F AA 8	WOMBS 2006-1 A1 CMO 5.000 2020 09		02/10/2006	CREDIT SUISSE FIRST BOSTON		102,172	104,607	392	1
94983F AA 8	WOMBS 2006-1 A1 CMO 5.000 2020 09		02/10/2006	CREDIT SUISSE FIRST BOSTON		14,554,274	14,895,393	55,858	1FE
983024 AB 6	WYETH 4.375 2008 03		02/28/2006	WACHOVIA SECURITIES INC		492,500	500,000	122	1FE
987434 AM 9	YOUNG BROADCASTING INC 10.000 2011 03		01/27/2006	KBC BANK		68,063	75,000	3,125	5FE
034918 AA 0	ANGIOTECH PHARMACEUTICAL 7.750 2014 04	F	03/16/2006	CREDIT SUISSE FIRST BOSTON		410,000	410,000	.0	4FE
780085 JC 1	ROYAL BANK OF CANADA 4.170 2011 01	C	01/06/2006	ROYAL BANK OF CANADA-LONDON		3,000,000	3,000,000	.0	1FE

E04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
891160 FC 2	TORONTO DOMINION BP-1.0M 6.000 2011 07.....	C.....	02/24/2006.....	ROYAL BANK OF CANADA-LONDON.....		874,394	867,110	4,846	1FE.....
12466W AA 9	C&M FINANCE LTD (144A) 8.100 2016 02.....	F.....	01/23/2006.....	GOLDMAN SACHS & CO.....		250,000	250,000	0	3FE.....
12479B AA 0	COMMONWEALTH BANK OF AUS 6.024 2049 03.....	F.....	03/07/2006.....	DEUTSCHE BANC ALEX BROWN.....		2,000,000	2,000,000	0	1FE.....
902118 AM 0	TYCO INTL GROUP SA 6.125 2008 11.....	F.....	02/28/2006.....	BANC OF AMERICA SECURITIES LLC.....		509,910	500,000	10,378	2FE.....
91911T AF 0	VALE OVERSEAS LIMITED 6.250 2016 01.....	F.....	02/09/2006.....	J P MORGAN CHASE SECURITIES INC.....		2,012,000	2,000,000	6,076	2FE.....
000780 KM 7	AMAC 2003-7 A1 CMO 4.750 2018 07.....		02/06/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		87,102	89,680	888	1.....
000780 KM 7	AMAC 2003-7 A1 CMO 4.750 2018 07.....		02/06/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		12,132,818	12,491,962	123,654	1FE.....
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000 2018 05.....		02/03/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		109,675	112,057	1,601	1.....
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000 2018 05.....		02/03/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		9,538,843	9,745,944	139,208	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					104,539,717	105,037,802	685,736	XXX.....
6099997.	Total - Bonds - Part 3.....					551,035,947	541,336,068	3,825,567	XXX.....
6099999.	Total - Bonds.....					551,035,947	541,336,068	3,825,567	XXX.....
Preferred Stocks - Banks, Trust and Insurance Companies									
055967 AA 1	BOI CAP FUNDING II 5.571% PERP 144A.....		01/20/2006.....	MERRILL LYNCH.....	2,000,000.000	2,000,000	0.00	0	P1LFE.....
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.....					2,000,000	XXX	0	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
03748R 40 8	APARTMENT INVT & MGMT 9.375% PFD.....		02/23/2006.....	FIRST UNION CAPITAL MKT.....	50,000.000	1,320,025	0.00	0	P3LFE.....
842400 73 1	SOUTHERN CAL ED SER C 6.0%.....		01/17/2006.....	JP MORGAN SECURITIES.....	20,000.000	2,000,000	0.00	0	P1L.....
92978A AA 0	WACHOVIA CAPITAL TRUST III 5.80%.....		01/25/2006.....	WACHOVIA SECURTIES.....	20,000.000	2,000,000	0.00	0	P1LFE.....
93934W AA 3	WASHINGTON MUTUAL PREF FUND 144A.....		02/24/2006.....	GOLDMAN SACHS INC.....	30,000.000	3,000,000	0.00	0	P2LFE.....
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					8,320,025	XXX	0	XXX.....
6599997.	Total - Preferred Stocks - Part 3.....					10,320,025	XXX	0	XXX.....
6599999.	Total - Preferred Stocks.....					10,320,025	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous									
03748R 10 1	APARTMENT INVT & MGMT CO -A.....		03/14/2006.....	VARIOUS.....	55,188.000	2,392,520	XXX	0	L.....
039583 10 9	ARCHSTONE-SMITH TRUST.....		01/25/2006.....	VARIOUS.....	6,000.000	274,942	XXX	0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		01/12/2006.....	DIRECT WITH COMPANY.....	0.000	0	XXX	0	L.....
05564E 10 6	BRE PROPERTIES.....		03/02/2006.....	VARIOUS.....	8,400.000	413,277	XXX	0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		03/15/2006.....	LEHMAN CRA SOFT DOLLAR BUSINESS.....	1,000.000	91,738	XXX	0	L.....
144418 10 0	CARRAMERICA REALTY CORPORATION.....		03/03/2006.....	LEHMAN CRA SOFT DOLLAR BUSINESS.....	11,900.000	490,215	XXX	0	L.....
22002T 10 8	CORPORATE OFFICE PROPERTIES TRUST.....		01/17/2006.....	RAYMOND JAMES & ASSOCIATES.....	3,600.000	139,741	XXX	0	L.....
252131 10 7	DEXCOM INC.....		02/01/2006.....	DIRECT.....	177,340.680	3,264,842	XXX	0	L.....
294741 10 3	EQUITY OFFICE PROPERTIES TRUST.....		01/05/2006.....	GREEN STREET ADVISORS.....	3,700.000	118,438	XXX	0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		02/14/2006.....	VARIOUS.....	6,100.000	265,575	XXX	0	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		02/13/2006.....	VARIOUS.....	2,800.000	182,701	XXX	0	L.....
370021 10 7	GENERAL GROWTH PROPERTIES INC.....		01/09/2006.....	HARRIS NESBITT.....	1,000.000	49,942	XXX	0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		01/06/2006.....	FIRST UNION CAPITAL MKT.....	3,378.000	101,739	XXX	0	L.....
49427F 10 8	KILROY REALTY CORP.....		01/17/2006.....	MORGAN STANLEY.....	2,300.000	148,784	XXX	0	L.....
517942 10 8	LASALLE HOTEL PROPERTIES.....		01/17/2006.....	RAYMOND JAMES & ASSOCIATES.....	8,000.000	302,732	XXX	0	L.....
554382 10 1	MACERICH CO.....		01/13/2006.....	VARIOUS.....	2,900.000	200,974	XXX	0	L.....
737464 10 7	POST PROPERTIES INC.....		02/01/2006.....	VARIOUS.....	11,200.000	460,937	XXX	0	L.....
82567D 10 4	SHURGARD STORAGE CENTERS INC.....		01/17/2006.....	MCDONALD.....	5,200.000	306,619	XXX	0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		01/04/2006.....	MORGAN STANLEY.....	400.000	31,520	XXX	0	L.....
86272T 10 6	STRATEGIC HOTEL CAPITAL INC.....		01/25/2006.....	VARIOUS.....	22,900.000	480,069	XXX	0	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		01/17/2006.....	CITIGROUP GLOBAL MARKETS.....	3,700.000	104,752	XXX	0	L.....
876664 10 3	TAUBMAN CENTERS, INC.....		01/17/2006.....	BANK OF AMERICA.....	8,200.000	300,486	XXX	0	L.....
92276F 10 0	VENTAS INC.....		01/17/2006.....	INVESTMENT TECHNOLOGY GROUP INC.....	500.000	16,536	XXX	0	L.....
929042 10 9	VORNADO REALTY TRUST.....		03/03/2006.....	VARIOUS.....	900.000	80,065	XXX	0	L.....
99C000 48 8	GS TREASURY FUND (MMKT).....		03/29/2006.....	VARIOUS.....	24,444,530.260	24,444,530	XXX	0	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					34,663,674	XXX	0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					34,663,674	XXX	0	XXX.....
7299999.	Total - Common Stocks.....					34,663,674	XXX	0	XXX.....

E04.4

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
7399999.	Total - Preferred and Common Stocks.....					44,983,699	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					596,019,646	XXX	3,825,567	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31349G 5Z 8	FH 755364 (ARM) 5.110		01/15/2006	PAID ON PRINCIPAL		1,893	1,893	1,908	1,907	0	(14)	0	(14)	0	1,893	0	0	0	8	01/01/2029	1
31349G 5Z 8	FH 755364 (ARM) 5.500		02/15/2006	PAID ON PRINCIPAL		1,901	1,901	1,917	1,915	0	(14)	0	(14)	0	1,901	0	0	0	16	01/01/2029	1
31349G 5Z 8	FH 755364 (ARM) 5.537		03/15/2006	PAID ON PRINCIPAL		135,560	135,560	136,661	136,550	0	(990)	0	(990)	0	135,560	0	0	0	1,696	01/01/2029	1
31295L BB 7	FH 787234 (3/1 CONVERT 5.505		03/15/2006	PAID ON PRINCIPAL		631	631	635	635	0	(4)	0	(4)	0	631	0	0	0	6	08/01/2030	1
31295N AQ 1	FH 789015 (5/1 ARM) 5.481		01/15/2006	PAID ON PRINCIPAL		1,952	1,952	1,959	1,958	0	(6)	0	(6)	0	1,952	0	0	0	9	02/01/2032	1
31295N AQ 1	FH 789015 (5/1 ARM) 5.488		03/15/2006	PAID ON PRINCIPAL		159,425	159,425	159,960	159,934	0	(509)	0	(509)	0	159,425	0	0	0	1,882	02/01/2032	1
31379X VF 9	FN 432714 (10/1 ARM) 4.869		03/25/2006	PAID ON PRINCIPAL		13,136	13,136	13,337	13,327	0	(191)	0	(191)	0	13,136	0	0	0	108	12/01/2027	1
31385H 6B 3	FN 545466 (5/1 ARM) 5.198		03/25/2006	PAID ON PRINCIPAL		2,101	2,101	2,113	2,113	0	(12)	0	(12)	0	2,101	0	0	0	27	01/01/2032	1
31385H 6B 3	FN 545466 (5/1 ARM) 5.199		02/25/2006	PAID ON PRINCIPAL		104,454	104,454	105,074	105,050	0	(596)	0	(596)	0	104,454	0	0	0	895	01/01/2032	1
31385S B4 9	FN 550959 (ARM) 6.146		02/25/2006	PAID ON PRINCIPAL		3,107	3,107	3,156	3,153	0	(46)	0	(46)	0	3,107	0	0	0	32	08/01/2029	1
31385S B4 9	FN 550959 (ARM) 6.147		01/25/2006	PAID ON PRINCIPAL		145,496	145,496	147,795	147,671	0	(2,175)	0	(2,175)	0	145,496	0	0	0	745	08/01/2029	1
31385S B4 9	FN 550959 (ARM) 6.202		03/25/2006	PAID ON PRINCIPAL		3,048	3,048	3,096	3,094	0	(46)	0	(46)	0	3,048	0	0	0	47	08/01/2029	1
31389D W4 5	FN 622667 (5/1 ARM) 5.110		02/25/2006	PAID ON PRINCIPAL		76,700	76,700	77,072	77,054	0	(354)	0	(354)	0	76,700	0	0	0	637	12/01/2031	1
31389D W4 5	FN 622667 (5/1 ARM) 5.118		03/25/2006	PAID ON PRINCIPAL		3,811	3,811	3,830	3,829	0	(18)	0	(18)	0	3,811	0	0	0	49	12/01/2031	1
31405N 4F 9	FN 794722 (3/1 ARM) 4.320		03/25/2006	PAID ON PRINCIPAL		326,734	326,734	324,066	324,066	0	2,667	0	2,667	0	326,734	0	0	0	1,176	10/01/2034	1
31405T ZC 9	FN 799139 (10/1 ARM) 5.098		03/25/2006	PAID ON PRINCIPAL		3,033	3,033	3,047	3,047	0	(13)	0	(13)	0	3,033	0	0	0	30	04/01/2035	1
36225C PC 4	G2 80418 (ARM) 4.375		03/20/2006	PAID ON PRINCIPAL		24,960	24,960	25,019	25,013	0	(52)	0	(52)	0	24,960	0	0	0	200	06/20/2030	1
36202K GZ 3	G2 8988 (ARM) 4.125		01/20/2006	PAID ON PRINCIPAL		19,433	19,433	19,476	19,474	0	(41)	0	(41)	0	19,433	0	0	0	67	10/20/2026	1
36202K GZ 3	G2 8988 (ARM) 5.125		03/20/2006	PAID ON PRINCIPAL		25,775	25,775	25,832	25,829	0	(54)	0	(54)	0	25,775	0	0	0	303	10/20/2026	1
912810 ES 3	U S TREASURY BONDS 7.500		03/27/2006	VARIOUS		698,259	525,000	720,266	717,922	0	(1,028)	0	(1,028)	0	716,895	0	(18,636)	(18,636)	11,659	11/15/2024	1
912810 FG 8	U S TREASURY BONDS 5.250		03/30/2006	VARIOUS		1,358,315	1,275,000	1,360,899	1,360,744	0	(190)	0	(190)	0	1,360,555	0	(2,239)	(2,239)	29,325	02/15/2029	1
912828 EE 6	U S TREASURY BONDS 4.250		02/23/2006	VARIOUS		3,421,441	3,500,000	3,462,949	3,462,949	0	292	0	292	0	3,463,241	0	(41,799)	(41,799)	71,540	08/15/2015	1
912827 2M 3	U S TREASURY INFLATION 3.375		12/29/2005	GOLDMAN SACHS & CO.		0	0	0	0	0	0	0	0	0	0	0	0	0	106,532	01/15/2007	1
912828 AH 3	U S TREASURY NOTES 3.250		03/09/2006	VARIOUS		1,717,397	1,750,000	1,733,252	1,738,050	0	619	0	619	0	1,738,669	0	(21,272)	(21,272)	26,187	08/15/2007	1
912828 AN 0	U S TREASURY NOTES 3.000		02/22/2006	BARCLAYS CAPITAL INC.		16,434,169	16,905,000	16,807,766	16,841,130	0	4,802	0	4,802	0	16,845,931	0	(411,762)	(411,762)	140,097	11/15/2007	1
912828 BF 6	U S TREASURY NOTES 2.375		03/31/2006	J P MORGAN CHASE SECURI		7,930,313	8,000,000	7,891,250	7,938,346	0	23,859	0	23,859	0	7,962,205	0	(31,893)	(31,893)	118,094	08/15/2006	1
912828 BG 4	U S TREASURY NOTES 3.250		01/18/2006	VARIOUS		1,265,844	1,300,000	1,264,301	1,266,603	0	377	0	377	0	1,266,980	0	(1,136)	(1,136)	17,142	08/15/2008	1
912828 BG 4	U S TREASURY NOTES 3.250		12/30/2005	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	200,484	08/15/2008	1
912828 CB 4	U S TREASURY NOTES 1.625		02/28/2006	MATURED		3,100,000	3,100,000	3,054,469	3,093,852	0	6,148	0	6,148	0	3,100,000	0	0	0	25,188	02/28/2006	1
912828 CF 5	U S TREASURY NOTES 2.250		03/29/2006	J P MORGAN CHASE SECURI		4,340,484	4,350,000	4,298,344	4,334,973	0	11,046	0	11,046	0	4,346,019	0	(5,535)	(5,535)	40,556	04/30/2006	1
912828 CM 0	U S TREASURY NOTES 2.750		03/29/2006	J P MORGAN CHASE SECURI		3,727,006	3,745,000	3,718,229	3,733,399	0	5,440	0	5,440	0	3,738,839	0	(11,833)	(11,833)	76,814	06/30/2006	1
912828 CQ 1	U S TREASURY NOTES 2.750		03/28/2006	BARCLAYS CAPITAL INC.		99,328,125	100,000,000	99,222,656	99,579,170	0	166,358	0	166,358	0	99,745,528	0	(417,403)	(417,403)	1,800,414	07/31/2006	1
912828 DD 9	U S TREASURY NOTES 2.875		03/29/2006	J P MORGAN CHASE SECURI		10,856,055	11,000,000	10,975,078	10,988,206	0	2,979	0	2,979	0	10,991,185	0	(135,130)	(135,130)	104,258	11/30/2006	1
912828 ED 8	U S TREASURY NOTES 4.125		03/30/2006	VARIOUS		8,958,466	9,125,000	9,076,085	9,078,072	0	1,944	0	1,944	0	9,080,016	0	(121,551)	(121,551)	192,881	08/15/2010	1
912828 ED 8	U S TREASURY NOTES 4.125		12/30/2005	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	70,898	08/15/2010	1
912828 EY 2	U S TREASURY NOTES 4.625		03/31/2006	VARIOUS		473,128	475,000	474,796	474,796	0	(3)	0	(3)	0	474,793	0	(1,665)	(1,665)	682	02/29/2008	1
912820 EA 1	U S TREASURY STRIPS		02/28/2006	J P MORGAN CHASE SECURI		639,443	750,000	641,775	641,775	0	2,103	0	2,103	0	643,878	0	(4,436)	(4,436)	0	08/15/2009	1
912820 HK 6	U S TREASURY STRIPS		03/13/2006	VARIOUS		5,724,959	6,200,000	5,708,608	5,719,131	0	42,646	0	42,646	0	5,761,777	0	(36,818)	(36,818)	0	11/15/2007	1
912833 CZ 1	U S TREASURY STRIPS		03/03/2006	BEAR STEARNS & CO.		397,540	500,000	403,265	403,265	0	1,967	0	1,967	0	405,232	0	(7,692)	(7,692)	0	02/15/2011	1
912833 DH 0	U S TREASURY STRIPS		03/22/2006	MERRILL LYNCH CAPITAL MA		589,923	900,000	594,860	594,860	0	3,586	0	3,586	0	598,445	0	(8,522)	(8,522)	0	02/15/2015	1
912833 GD 6	U S TREASURY STRIPS		03/30/2006	VARIOUS		12,564,512	14,250,000	12,551,402	12,578,907	0	93,508	0	93,508	0	12,672,415	0	(107,903)	(107,903)	0	11/15/2008	1
912833 JT 8	U S TREASURY STRIPS		03/27/2006	BEAR STEARNS & CO.		319,995	500,000	322,945	322,945	0	1,320	0	1,320	0	324,265	0	(4,270)	(4,270)	0	08/15/2015	1
912833 JV 3	U S TREASURY STRIPS		01/20/2006	J P MORGAN CHASE SECURI		3,196,362	3,900,000	3,185,056	3,187,418	0	6,748	0	6,748	0	3,194,167	0	2,195	2,195	0	11/15/2010	1
912833 KD 1	U S TREASURY STRIPS		03/16/2006	VARIOUS		3,891,723	5,850,000	3,912,753	3,921,234	0	21,876	0	21,876	0	3,943,111	0	(51,388)	(51,388)	0	11/15/2014	1
912833 LU 2	U S TREASURY STRIPS		03/29/2006	BEAR STEARNS & CO.		583,680	1,500,000	616,335	616,335	0	4,057	0	4,057	0	620,392	0	(36,712)	(36,712)	0	02/15/2025	1
912833 XU 9	U S TREASURY STRIPS		03/13/2006	J P MORGAN CHASE SECURI		93,948	300,000	96,354	96,354	0	511	0	511	0	96,865	0	(2,917)	(2,917)	0	05/15/2030	1
36202A AH 0	GNMA II PASS #00000008 8.000		03/20/2006	PAID ON PRINCIPAL		81	81	83	83	0	(2)	0	(2)	0	81	0	0	0	1	07/20/2022	1
36202A DF 1	GNMA II PASS #00000102 8.000		03/20/2006	PAID ON PRINCIPAL		2,214	2,214	2,279	2,259	0	(45)	0	(45)	0	2,214	0	0				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36202A D8 7	GNMA II PASS #00000127 12.500		03/20/2006	PAID ON PRINCIPAL		318	318	340	343	0	(25)	0	(25)	0	318	0	0	0	7	05/20/2014	1
36202A FM 4	GNMA II PASS #00000172 8.000		03/20/2006	PAID ON PRINCIPAL		331	331	341	336	0	(5)	0	(5)	0	331	0	0	0	4	09/20/2022	1
36202A FU 6	GNMA II PASS #00000179 13.000		03/20/2006	PAID ON PRINCIPAL		51	51	53	55	0	(5)	0	(5)	0	51	0	0	0	1	08/20/2014	1
36202A MB 0	GNMA II PASS #00000354 13.000		03/20/2006	PAID ON PRINCIPAL		106	106	112	115	0	(9)	0	(9)	0	106	0	0	0	2	06/20/2015	1
36202A MS 3	GNMA II PASS #00000369 13.000		03/20/2006	PAID ON PRINCIPAL		958	958	1,011	1,013	0	(55)	0	(55)	0	958	0	0	0	11	07/20/2015	1
36202A N3 7	GNMA II PASS #00000410 8.000		03/20/2006	PAID ON PRINCIPAL		1,404	1,404	1,440	1,427	0	(24)	0	(24)	0	1,404	0	0	0	11	10/20/2022	1
36202A WU 7	GNMA II PASS #00000659 8.500		03/20/2006	PAID ON PRINCIPAL		1,689	1,689	1,637	1,665	0	24	0	24	0	1,689	0	0	0	24	11/20/2016	1
36202B EE 1	GNMA II PASS #00001033 7.500		03/20/2006	PAID ON PRINCIPAL		75	75	77	76	0	(1)	0	(1)	0	75	0	0	0	1	04/20/2023	1
36202B HZ 1	GNMA II PASS #00001148 8.000		03/20/2006	PAID ON PRINCIPAL		1,316	1,316	1,343	1,336	0	(19)	0	(19)	0	1,316	0	0	0	13	05/20/2023	1
36202B SS 5	GNMA II PASS #00001429 7.500		03/20/2006	PAID ON PRINCIPAL		1,665	1,665	1,675	1,685	0	(20)	0	(20)	0	1,665	0	0	0	14	10/20/2023	1
36202B 7C 3	GNMA II PASS #00001791 7.500		03/20/2006	PAID ON PRINCIPAL		141	141	144	143	0	(2)	0	(2)	0	141	0	0	0	2	03/20/2022	1
36202C CF 8	GNMA II PASS #00001870 8.500		03/20/2006	PAID ON PRINCIPAL		333	333	346	348	0	(15)	0	(15)	0	333	0	0	0	5	09/20/2024	1
36202C CV 3	GNMA II PASS #00001884 8.000		03/20/2006	PAID ON PRINCIPAL		13,743	13,743	14,074	14,025	0	(282)	0	(282)	0	13,743	0	0	0	208	10/20/2024	1
36202C D3 4	GNMA II PASS #00001922 8.000		03/20/2006	PAID ON PRINCIPAL		3,719	3,719	3,808	3,791	0	(72)	0	(72)	0	3,719	0	0	0	50	12/20/2024	1
36202C EL 3	GNMA II PASS #00001939 8.500		03/20/2006	PAID ON PRINCIPAL		466	466	479	479	0	(13)	0	(13)	0	466	0	0	0	7	01/20/2025	1
36202C E5 8	GNMA II PASS #00001956 8.500		03/20/2006	PAID ON PRINCIPAL		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	02/20/2025	1
36202C GM 9	GNMA II PASS #00002004 7.500		03/20/2006	PAID ON PRINCIPAL		189	189	190	191	0	(2)	0	(2)	0	189	0	0	0	2	05/20/2025	1
36202C GN 7	GNMA II PASS #00002005 8.000		03/20/2006	PAID ON PRINCIPAL		34,874	34,874	35,570	35,638	0	(764)	0	(764)	0	34,874	0	0	0	572	05/20/2025	1
36202C GP 2	GNMA II PASS #00002006 8.500		03/20/2006	PAID ON PRINCIPAL		911	911	933	936	0	(25)	0	(25)	0	911	0	0	0	7	05/20/2025	1
36202C G3 1	GNMA II PASS #00002018 7.500		03/20/2006	PAID ON PRINCIPAL		5,189	5,189	5,222	5,250	0	(61)	0	(61)	0	5,189	0	0	0	36	06/20/2025	1
36202C G4 9	GNMA II PASS #00002019 8.000		03/20/2006	PAID ON PRINCIPAL		5,879	5,879	6,018	5,988	0	(109)	0	(109)	0	5,879	0	0	0	61	06/20/2025	1
36202C HK 2	GNMA II PASS #00002034 7.500		03/20/2006	PAID ON PRINCIPAL		17,339	17,339	17,699	17,614	0	(274)	0	(274)	0	17,339	0	0	0	177	07/20/2025	1
36202C HM 8	GNMA II PASS #00002036 8.000		03/20/2006	PAID ON PRINCIPAL		4,605	4,605	4,682	4,666	0	(61)	0	(61)	0	4,605	0	0	0	58	07/20/2025	1
36202C HP 1	GNMA II PASS #00002038 8.500		03/20/2006	PAID ON PRINCIPAL		125	125	130	130	0	(5)	0	(5)	0	125	0	0	0	2	07/20/2025	1
36202C JC 8	GNMA II PASS #00002059 8.000		03/20/2006	PAID ON PRINCIPAL		4,277	4,277	4,366	4,343	0	(66)	0	(66)	0	4,277	0	0	0	59	08/20/2025	1
36202C JE 4	GNMA II PASS #00002061 8.500		03/20/2006	PAID ON PRINCIPAL		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #00002080 7.500		03/20/2006	PAID ON PRINCIPAL		886	886	903	898	0	(12)	0	(12)	0	886	0	0	0	9	09/20/2025	1
36202C J3 8	GNMA II PASS #00002082 8.000		03/20/2006	PAID ON PRINCIPAL		3,960	3,960	4,041	4,018	0	(58)	0	(58)	0	3,960	0	0	0	57	09/20/2025	1
36202C KL 6	GNMA II PASS #00002099 7.500		03/20/2006	PAID ON PRINCIPAL		6,526	6,526	6,646	6,610	0	(84)	0	(84)	0	6,526	0	0	0	76	10/20/2025	1
36202C KP 7	GNMA II PASS #00002102 8.000		03/20/2006	PAID ON PRINCIPAL		8,347	8,347	8,537	8,486	0	(139)	0	(139)	0	8,347	0	0	0	126	09/20/2025	1
36202C K7 7	GNMA II PASS #00002118 7.500		03/20/2006	PAID ON PRINCIPAL		21,220	21,220	21,578	21,464	0	(244)	0	(244)	0	21,220	0	0	0	312	11/20/2025	1
36202C LC 5	GNMA II PASS #00002123 8.500		03/20/2006	PAID ON PRINCIPAL		622	622	645	642	0	(21)	0	(21)	0	622	0	0	0	9	11/20/2025	1
36202C LX 9	GNMA II PASS #00002142 8.500		03/20/2006	PAID ON PRINCIPAL		1,082	1,082	1,123	1,117	0	(35)	0	(35)	0	1,082	0	0	0	15	12/20/2025	1
36202C MF 7	GNMA II PASS #00002158 8.500		03/20/2006	PAID ON PRINCIPAL		105	105	109	109	0	(4)	0	(4)	0	105	0	0	0	2	01/20/2026	1
36202C ND 1	GNMA II PASS #00002188 8.500		03/20/2006	PAID ON PRINCIPAL		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #00002206 8.500		03/20/2006	PAID ON PRINCIPAL		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #00002220 8.500		03/20/2006	PAID ON PRINCIPAL		42	42	44	44	0	(1)	0	(1)	0	42	0	0	0	1	05/20/2026	1
36202C PS 6	GNMA II PASS #00002233 7.500		03/20/2006	PAID ON PRINCIPAL		49,950	49,950	49,170	49,298	0	652	0	652	0	49,950	0	0	0	586	06/20/2026	1
36202C QF 2	GNMA II PASS #00002271 8.500		03/20/2006	PAID ON PRINCIPAL		11,510	11,510	11,787	11,812	0	(302)	0	(302)	0	11,510	0	0	0	186	08/20/2026	1
36202C RF 2	GNMA II PASS #00002286 8.500		03/20/2006	PAID ON PRINCIPAL		57,169	57,169	58,144	58,283	0	(1,114)	0	(1,114)	0	57,169	0	0	0	991	09/20/2026	1
36202D GS 4	GNMA II PASS #00002909 8.000		03/20/2006	PAID ON PRINCIPAL		2,156	2,156	2,135	2,128	0	29	0	29	0	2,156	0	0	0	27	04/20/2030	1
36202D G6 2	GNMA II PASS #00002921 7.500		03/20/2006	PAID ON PRINCIPAL		31,887	31,887	31,810	31,936	0	(49)	0	(49)	0	31,887	0	0	0	422	05/20/2030	1
36202D HK 0	GNMA II PASS #00002934 7.500		03/20/2006	PAID ON PRINCIPAL		22,037	22,037	21,656	21,532	0	505	0	505	0	22,037	0	0	0	243	06/20/2030	1
36202D SP 7	GNMA II PASS #00003226 5.500		03/20/2006	PAID ON PRINCIPAL		65,013	65,013	62,290	61,145	0	3,868	0	3,868	0	65,013	0	0	0	725	04/20/2032	1
36202D TD 3	GNMA II PASS #00003248 5.500		03/20/2006	PAID ON PRINCIPAL		143,805	143,805	137,176	135,705	0	8,100	0	8,100	0	143,805	0	0	0	1,570	06/20/2032	1
36202D UU 3	GNMA II PASS #00003295 5.500		03/20/2006	PAID ON PRINCIPAL		54,964	54,964	54,861	54,894	0	70	0	70	0	54,964	0	0	0	497	10/20/2032	1
36202D U7 4	GNMA II PASS #00003306 5.500		03/20/2006	PAID ON PRINCIPAL		597,049	597,049	595,929	596,296	0	753	0	753	0	597,049	0	0	0	5,332	11/20/2032	1
36202D VM 0	GNMA II PASS #00003320 5.500		03/20/2006	PAID ON PRINCIPAL		842,946	842,946	848,346	851,742	0	(8,796)	0	(8,796)	0	842,946	0	0	0	7,162	12/20/2032	1

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36202D YY 1	GNMA II PASS #00003427 4.500		03/20/2006	PAID ON PRINCIPAL		1,548,086	1,548,086	1,447,148	1,448,616	0	99,470	0	99,470	0	1,548,086	0	0	0	11,417	08/20/2033	1
36202E F2 0	GNMA II PASS #00003785 5.000		03/20/2006	PAID ON PRINCIPAL		625,011	625,011	608,995	609,048	0	15,963	0	15,963	0	625,011	0	0	0	5,182	11/20/2035	1
36202D 2B 6	GNMA II PASS #00023470 4.500		03/20/2006	PAID ON PRINCIPAL		90,554	90,554	83,847	83,442	0	7,112	0	7,112	0	90,554	0	0	0	523	11/20/2033	1
36202D 4N 8	GNMA II PASS #00023529 5.000		03/20/2006	PAID ON PRINCIPAL		1,293,113	1,293,113	1,235,933	1,233,566	0	59,547	0	59,547	0	1,293,113	0	0	0	10,881	03/20/2034	1
36202D 5P 2	GNMA II PASS #00023554 4.500		03/20/2006	PAID ON PRINCIPAL		207,879	207,879	192,483	193,386	0	14,492	0	14,492	0	207,879	0	0	0	1,714	05/20/2034	1
36204V SA 8	GNMA II PASS #00381313 8.000		03/20/2006	PAID ON PRINCIPAL		83	83	85	85	0	(2)	0	(2)	0	83	0	0	0	1	04/20/2025	1
36204V SC 4	GNMA II PASS #00381315 8.000		03/20/2006	PAID ON PRINCIPAL		300	300	307	305	0	(6)	0	(6)	0	300	0	0	0	4	05/20/2025	1
36205M Z3 5	GNMA II PASS #00395062 8.000		03/20/2006	PAID ON PRINCIPAL		14,480	14,480	14,829	14,673	0	(193)	0	(193)	0	14,480	0	0	0	97	09/20/2024	1
36206G WC 0	GNMA II PASS #00411143 7.500		03/20/2006	PAID ON PRINCIPAL		119	119	118	118	0	1	0	1	0	119	0	0	0	2	06/20/2026	1
36206J ED 2	GNMA II PASS #00412432 8.000		03/20/2006	PAID ON PRINCIPAL		297	297	304	302	0	(5)	0	(5)	0	297	0	0	0	4	06/20/2025	1
36206P FC 9	GNMA II PASS #00416963 8.000		03/20/2006	PAID ON PRINCIPAL		71	71	72	72	0	(1)	0	(1)	0	71	0	0	0	1	08/20/2020	1
36206K AV 3	GNMA PASS TH #00413220 8.500		03/15/2006	PAID ON PRINCIPAL		21,546	21,546	22,360	21,883	0	(338)	0	(338)	0	21,546	0	0	0	304	04/15/2010	1
36218M K3 6	GNMA PASS TH #00226314 7.500		03/15/2006	PAID ON PRINCIPAL		442	442	447	442	0	0	0	0	0	442	0	0	0	6	10/15/2007	1
36220A 7A 1	GNMA PASS TH #00297089 7.500		03/15/2006	PAID ON PRINCIPAL		645	645	653	645	0	0	0	0	0	645	0	0	0	8	06/15/2007	1
362209 7G 7	GNMA PASS TH #00301595 7.500		03/15/2006	PAID ON PRINCIPAL		7,217	7,217	7,299	7,217	0	0	0	0	0	7,217	0	0	0	72	10/15/2007	1
36223W NY 6	GNMA PASS TH #00320007 7.500		03/15/2006	PAID ON PRINCIPAL		208	208	210	208	0	0	0	0	0	208	0	0	0	3	09/15/2007	1
36223X ZR 6	GNMA PASS TH #00321252 7.500		03/15/2006	PAID ON PRINCIPAL		1,063	1,063	1,075	1,064	0	(2)	0	(2)	0	1,063	0	0	0	13	11/15/2007	1
36223Y M8 0	GNMA PASS TH #00321783 7.500		03/15/2006	PAID ON PRINCIPAL		814	814	823	813	0	0	0	0	0	814	0	0	0	10	06/15/2007	1
36224B AB 5	GNMA PASS TH #00323202 7.500		03/15/2006	PAID ON PRINCIPAL		1,163	1,163	1,176	1,163	0	1	0	1	0	1,163	0	0	0	13	08/15/2007	1
36224B AQ 2	GNMA PASS TH #00323215 7.500		03/15/2006	PAID ON PRINCIPAL		627	627	634	626	0	1	0	1	0	627	0	0	0	8	06/15/2007	1
36224B C3 1	GNMA PASS TH #00323290 8.500		03/15/2006	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2022	1
36224C KT 3	GNMA PASS TH #00324406 7.500		03/15/2006	PAID ON PRINCIPAL		121	121	122	121	0	0	0	0	0	121	0	0	0	1	07/15/2007	1
36224D FH 3	GNMA PASS TH #00325168 7.500		03/15/2006	PAID ON PRINCIPAL		359	359	363	359	0	0	0	0	0	359	0	0	0	5	06/15/2007	1
36224D VJ 1	GNMA PASS TH #00325617 7.500		03/15/2006	PAID ON PRINCIPAL		6,869	6,869	6,948	6,870	0	(1)	0	(1)	0	6,869	0	0	0	86	11/15/2007	1
36224F P9 5	GNMA PASS TH #00327248 7.500		03/15/2006	PAID ON PRINCIPAL		1,180	1,180	1,193	1,180	0	0	0	0	0	1,180	0	0	0	15	08/15/2007	1
36224G B6 4	GNMA PASS TH #00327761 7.500		03/15/2006	PAID ON PRINCIPAL		534	534	540	534	0	(0)	0	(0)	0	534	0	0	0	7	09/15/2007	1
36224G YL 6	GNMA PASS TH #00328415 7.500		03/15/2006	PAID ON PRINCIPAL		168	168	170	168	0	(0)	0	(0)	0	168	0	0	0	2	08/15/2007	1
36224H QU 3	GNMA PASS TH #00329067 7.500		03/15/2006	PAID ON PRINCIPAL		1,418	1,418	1,434	1,417	0	1	0	1	0	1,418	0	0	0	18	09/15/2007	1
36224J DS 8	GNMA PASS TH #00329613 7.500		03/15/2006	PAID ON PRINCIPAL		226	226	229	226	0	0	0	0	0	226	0	0	0	3	08/15/2007	1
36224J DX 7	GNMA PASS TH #00329618 7.500		03/15/2006	PAID ON PRINCIPAL		156	156	158	156	0	0	0	0	0	156	0	0	0	2	09/15/2007	1
36224J GA 4	GNMA PASS TH #00329693 7.500		03/15/2006	PAID ON PRINCIPAL		776	776	785	776	0	0	0	0	0	776	0	0	0	8	08/15/2007	1
36224J GS 5	GNMA PASS TH #00329709 7.500		03/15/2006	PAID ON PRINCIPAL		2,373	2,373	2,400	2,372	0	1	0	1	0	2,373	0	0	0	32	09/15/2007	1
36224K DN 6	GNMA PASS TH #00330509 7.500		03/15/2006	PAID ON PRINCIPAL		1,599	1,599	1,618	1,599	0	0	0	0	0	1,599	0	0	0	20	09/15/2007	1
36224L RM 1	GNMA PASS TH #00331792 7.500		03/15/2006	PAID ON PRINCIPAL		287	287	290	287	0	(0)	0	(0)	0	287	0	0	0	4	08/15/2007	1
36224M UJ 2	GNMA PASS TH #00332785 7.500		03/15/2006	PAID ON PRINCIPAL		809	809	818	809	0	(0)	0	(0)	0	809	0	0	0	10	09/15/2007	1
36224M XC 4	GNMA PASS TH #00332875 7.500		03/15/2006	PAID ON PRINCIPAL		856	856	866	856	0	(0)	0	(0)	0	856	0	0	0	11	10/15/2007	1
36224N VA 8	GNMA PASS TH #00333709 7.500		03/15/2006	PAID ON PRINCIPAL		178	178	179	178	0	0	0	0	0	178	0	0	0	2	09/15/2007	1
36224Q WX 0	GNMA PASS TH #00335562 7.500		03/15/2006	PAID ON PRINCIPAL		538	538	544	538	0	(0)	0	(0)	0	538	0	0	0	7	10/15/2007	1
36224R EP 5	GNMA PASS TH #00335942 7.500		03/15/2006	PAID ON PRINCIPAL		2,400	2,400	2,428	2,400	0	0	0	0	0	2,400	0	0	0	17	09/15/2007	1
36224R YB 4	GNMA PASS TH #00336506 7.500		03/15/2006	PAID ON PRINCIPAL		412	412	417	412	0	0	0	0	0	412	0	0	0	5	10/15/2007	1
36203K YE 1	GNMA PASS TH #00351921 8.500		03/15/2006	PAID ON PRINCIPAL		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	11/15/2024	1
36203X AJ 5	GNMA PASS TH #00361909 8.500		03/15/2006	PAID ON PRINCIPAL		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	06/15/2024	1
36204C 6G 1	GNMA PASS TH #00366371 6.000		03/15/2006	PAID ON PRINCIPAL		3,819	3,819	3,828	3,816	0	3	0	3	0	3,819	0	0	0	25	11/15/2008	1
36204R FG 8	GNMA PASS TH #00377367 8.500		03/15/2006	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	11/15/2026	1
36204S RN 8	GNMA PASS TH #00378593 8.500		03/15/2006	PAID ON PRINCIPAL		1,109	1,109	1,146	1,147	0	(39)	0	(39)	0	1,109	0	0	0	16	07/15/2025	1
36205R 6S 1	GNMA PASS TH #00398781 8.500		03/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #00398970 8.500		03/15/2006	PAID ON PRINCIPAL		46	46	48	48	0	(1)	0	(1)	0	46	0	0	0	1	11/15/2026	1
36205T ZB 2	GNMA PASS TH #00400438 8.500		03/15/2006	PAID ON PRINCIPAL		454	454	469	466	0	(12)	0	(12)	0	454	0	0	0	6	05/15/2026	1
36205W KC 9	GNMA PASS TH #00402691 8.500		03/15/2006	PAID ON PRINCIPAL		114	114	118	119	0	(5)	0	(5)	0	114	0	0	0	2	08/15/2026	1

E05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36205X FM 1	GNMA PASS TH #00403472 8.500		03/15/2006	PAID ON PRINCIPAL		30	30	30	31	0	(1)	0	(1)	0	30	0	0	0	0	09/15/2026	1
36206A QM 8	GNMA PASS TH #00405560 8.500		03/15/2006	PAID ON PRINCIPAL		92	92	94	95	0	(3)	0	(3)	0	92	0	0	0	0	01/15/2026	1
36206A R3 9	GNMA PASS TH #00405606 8.500		03/15/2006	PAID ON PRINCIPAL		593	593	613	610	0	(17)	0	(17)	0	593	0	0	0	12	04/15/2026	1
36206H BX 5	GNMA PASS TH #00411454 8.500		03/15/2006	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2025	1
36206J K8 6	GNMA PASS TH #00412619 8.500		03/15/2006	PAID ON PRINCIPAL		171	171	176	176	0	(5)	0	(5)	0	171	0	0	0	2	06/15/2026	1
36206J LR 3	GNMA PASS TH #00412636 8.500		03/15/2006	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #00412655 8.500		03/15/2006	PAID ON PRINCIPAL		124	124	128	128	0	(4)	0	(4)	0	124	0	0	0	2	08/15/2026	1
36206J RR 7	GNMA PASS TH #00412796 8.500		03/15/2006	PAID ON PRINCIPAL		182	182	187	186	0	(4)	0	(4)	0	182	0	0	0	3	09/15/2026	1
36206M MG 9	GNMA PASS TH #00415359 8.500		03/15/2006	PAID ON PRINCIPAL		147	147	152	152	0	(5)	0	(5)	0	147	0	0	0	2	11/15/2026	1
36206N LS 2	GNMA PASS TH #00416237 8.500		03/15/2006	PAID ON PRINCIPAL		3	3	4	4	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2026	1
36206P JL 5	GNMA PASS TH #00417067 8.500		03/15/2006	PAID ON PRINCIPAL		3,175	3,175	3,257	3,234	0	(60)	0	(60)	0	3,175	0	0	0	45	06/15/2026	1
36206P VV 9	GNMA PASS TH #00417428 8.500		03/15/2006	PAID ON PRINCIPAL		32	32	33	34	0	(1)	0	(1)	0	32	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #00421612 8.500		03/15/2006	PAID ON PRINCIPAL		379	379	390	389	0	(10)	0	(10)	0	379	0	0	0	5	06/15/2026	1
36206U QR 4	GNMA PASS TH #00421775 8.500		03/15/2006	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #00423667 8.500		03/15/2006	PAID ON PRINCIPAL		128	128	132	133	0	(5)	0	(5)	0	128	0	0	0	2	11/15/2026	1
36206W ZE 8	GNMA PASS TH #00423841 8.500		03/15/2006	PAID ON PRINCIPAL		850	850	879	879	0	(28)	0	(28)	0	850	0	0	0	17	07/15/2026	1
36206W 3S 2	GNMA PASS TH #00423909 8.500		03/15/2006	PAID ON PRINCIPAL		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #00423962 8.500		03/15/2006	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	08/15/2026	1
36206X 2G 7	GNMA PASS TH #00424775 8.500		01/15/2006	PAID ON PRINCIPAL		7,888	7,888	8,114	8,191	0	(303)	0	(303)	0	7,888	0	0	0	56	09/15/2026	1
36206Y CH 2	GNMA PASS TH #00424972 4.000		03/15/2006	PAID ON PRINCIPAL		643,781	643,781	628,290	630,029	0	13,752	0	13,752	0	643,781	0	0	0	3,755	10/15/2018	1
36207A LQ 3	GNMA PASS TH #00426135 7.000		03/15/2006	PAID ON PRINCIPAL		11,561	11,561	11,754	11,665	0	(104)	0	(104)	0	11,561	0	0	0	128	10/15/2026	1
36207A 2S 0	GNMA PASS TH #00426585 8.500		03/15/2006	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #00427015 8.500		03/15/2006	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #00427048 8.500		03/15/2006	PAID ON PRINCIPAL		68	68	71	71	0	(2)	0	(2)	0	68	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #00427080 8.500		03/15/2006	PAID ON PRINCIPAL		65	65	66	66	0	(2)	0	(2)	0	65	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #00427163 8.500		03/15/2006	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	07/15/2026	1
36207B Q4 5	GNMA PASS TH #00427175 8.500		03/15/2006	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	08/15/2026	1
36207B 6E 5	GNMA PASS TH #00427569 8.500		03/15/2006	PAID ON PRINCIPAL		803	803	828	832	0	(29)	0	(29)	0	803	0	0	0	11	08/15/2026	1
36207C ZX 9	GNMA PASS TH #00428358 8.500		03/15/2006	PAID ON PRINCIPAL		100	100	103	103	0	(3)	0	(3)	0	100	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #00428363 8.500		03/15/2006	PAID ON PRINCIPAL		237	237	245	245	0	(8)	0	(8)	0	237	0	0	0	3	08/15/2026	1
36207D LM 6	GNMA PASS TH #00428832 8.500		03/15/2006	PAID ON PRINCIPAL		438	438	453	450	0	(12)	0	(12)	0	438	0	0	0	6	05/15/2026	1
36207E 3V 4	GNMA PASS TH #00430212 7.000		03/15/2006	PAID ON PRINCIPAL		3,362	3,362	3,510	3,592	0	(231)	0	(231)	0	3,362	0	0	0	39	09/15/2027	1
36207F CW 9	GNMA PASS TH #00430385 8.500		03/15/2006	PAID ON PRINCIPAL		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	08/15/2026	1
36207F XS 5	GNMA PASS TH #00430989 8.500		03/15/2006	PAID ON PRINCIPAL		125	125	130	131	0	(5)	0	(5)	0	125	0	0	0	2	07/15/2026	1
36207F 3U 3	GNMA PASS TH #00431111 8.500		03/15/2006	PAID ON PRINCIPAL		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #00431336 8.500		03/15/2006	PAID ON PRINCIPAL		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #00431929 7.750		03/15/2006	PAID ON PRINCIPAL		220	220	223	229	0	(9)	0	(9)	0	220	0	0	0	3	06/15/2026	1
36207G ZG 7	GNMA PASS TH #00431943 8.500		03/15/2006	PAID ON PRINCIPAL		68	68	70	70	0	(2)	0	(2)	0	68	0	0	0	1	07/15/2026	1
36207G 5G 0	GNMA PASS TH #00432047 8.500		03/15/2006	PAID ON PRINCIPAL		43	43	45	45	0	(1)	0	(1)	0	43	0	0	0	1	09/15/2026	1
36207H WD 5	GNMA PASS TH #00432744 8.500		03/15/2006	PAID ON PRINCIPAL		53	53	55	55	0	(2)	0	(2)	0	53	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #00432760 8.500		03/15/2006	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	07/15/2026	1
36207H WW 3	GNMA PASS TH #00432761 8.500		03/15/2006	PAID ON PRINCIPAL		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	1	08/15/2026	1
36207H YL 5	GNMA PASS TH #00432815 8.500		03/15/2006	PAID ON PRINCIPAL		319	319	329	330	0	(11)	0	(11)	0	319	0	0	0	5	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #00432955 8.500		03/15/2006	PAID ON PRINCIPAL		3,172	3,172	3,255	3,315	0	(143)	0	(143)	0	3,172	0	0	0	23	09/15/2026	1
36207J EJ 8	GNMA PASS TH #00433137 8.500		03/15/2006	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36207J FF 5	GNMA PASS TH #00433166 8.500		03/15/2006	PAID ON PRINCIPAL		28	28	28	28	0	(1)	0	(1)	0	28	0	0	0	0	08/15/2026	1
36207L QY 7	GNMA PASS TH #00435271 8.500		03/15/2006	PAID ON PRINCIPAL		56	56	57	58	0	(2)	0	(2)	0	56	0	0	0	1	05/15/2026	1
36207L RL 4	GNMA PASS TH #00435291 8.500		02/15/2006	PAID ON PRINCIPAL		8,158	8,158	8,377	8,484	0	(326)	0	(326)	0	8,158	0	0	0	115	06/15/2026	1

E05.3

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 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	11 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36207L SD 1	GNMA PASS TH #00435316 8.500		03/15/2006	PAID ON PRINCIPAL		1,005	1,005	1,033	1,029	0	(23)	0	(23)	0	1,005	0	0	0	19	08/15/2026	1
36207L SG 4	GNMA PASS TH #00435319 8.500		03/15/2006	PAID ON PRINCIPAL		441	441	456	452	0	(10)	0	(10)	0	441	0	0	0	6	08/15/2026	1
36207L 5L 8	GNMA PASS TH #00435651 8.500		03/15/2006	PAID ON PRINCIPAL		124	124	129	128	0	(4)	0	(4)	0	124	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #00436651 8.500		03/15/2006	PAID ON PRINCIPAL		3,714	3,714	3,821	3,797	0	(83)	0	(83)	0	3,714	0	0	0	27	08/15/2026	1
36207N CB 8	GNMA PASS TH #00436666 8.500		03/15/2006	PAID ON PRINCIPAL		409	409	420	416	0	(6)	0	(6)	0	409	0	0	0	6	08/15/2026	1
36207N D6 8	GNMA PASS TH #00436725 8.500		03/15/2006	PAID ON PRINCIPAL		4,614	4,614	4,758	4,767	0	(153)	0	(153)	0	4,614	0	0	0	97	11/15/2026	1
36207N WM 2	GNMA PASS TH #00437252 8.500		03/15/2006	PAID ON PRINCIPAL		82	82	84	85	0	(3)	0	(3)	0	82	0	0	0	1	11/15/2026	1
36207N X6 6	GNMA PASS TH #00437301 8.500		03/15/2006	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #00437511 8.500		03/15/2006	PAID ON PRINCIPAL		50	50	51	52	0	(2)	0	(2)	0	50	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #00437520 8.500		03/15/2006	PAID ON PRINCIPAL		18	18	18	18	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #00437537 8.500		03/15/2006	PAID ON PRINCIPAL		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #00437541 8.500		03/15/2006	PAID ON PRINCIPAL		1,089	1,089	1,125	1,128	0	(39)	0	(39)	0	1,089	0	0	0	8	08/15/2026	1
36207P BL 2	GNMA PASS TH #00437543 8.500		03/15/2006	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	08/15/2026	1
36207P BS 2	GNMA PASS TH #00438221 8.500		03/15/2006	PAID ON PRINCIPAL		16	16	17	17	0	(0)	0	(0)	0	16	0	0	0	0	07/15/2026	1
36207P ZD 4	GNMA PASS TH #00438240 8.500		03/15/2006	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2026	1
36207Q R8 2	GNMA PASS TH #00438911 8.500		03/15/2006	PAID ON PRINCIPAL		31	31	31	31	0	(1)	0	(1)	0	31	0	0	0	0	09/15/2026	1
36207Q T2 3	GNMA PASS TH #00438969 8.500		03/15/2006	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #00439134 8.500		03/15/2006	PAID ON PRINCIPAL		90	90	93	93	0	(3)	0	(3)	0	90	0	0	0	1	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #00439136 8.500		03/15/2006	PAID ON PRINCIPAL		289	289	298	302	0	(13)	0	(13)	0	289	0	0	0	4	11/15/2026	1
36207R MM 4	GNMA PASS TH #00439664 8.500		03/15/2006	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	10/15/2026	1
36207S JB 0	GNMA PASS TH #00440458 8.500		03/15/2006	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	11/15/2026	1
36207T EH 0	GNMA PASS TH #00441236 8.500		03/15/2006	PAID ON PRINCIPAL		34	34	35	36	0	(2)	0	(2)	0	34	0	0	0	0	09/15/2026	1
36207T W5 6	GNMA PASS TH #00441768 8.500		03/15/2006	PAID ON PRINCIPAL		259	259	268	269	0	(10)	0	(10)	0	259	0	0	0	4	11/15/2026	1
36207U ED 6	GNMA PASS TH #00442132 8.500		03/15/2006	PAID ON PRINCIPAL		818	818	844	855	0	(37)	0	(37)	0	818	0	0	0	11	11/15/2026	1
36207U EJ 3	GNMA PASS TH #00442137 8.500		03/15/2006	PAID ON PRINCIPAL		292	292	302	303	0	(11)	0	(11)	0	292	0	0	0	4	11/15/2026	1
36207U GY 8	GNMA PASS TH #00442215 8.500		03/15/2006	PAID ON PRINCIPAL		6,436	6,436	6,609	6,613	0	(177)	0	(177)	0	6,436	0	0	0	137	09/15/2026	1
36208F JZ 4	GNMA PASS TH #00449480 7.500		03/15/2006	PAID ON PRINCIPAL		92,941	92,941	95,310	94,404	0	(1,462)	0	(1,462)	0	92,941	0	0	0	846	10/15/2027	1
36209G RV 1	GNMA PASS TH #00471300 6.000		03/15/2006	PAID ON PRINCIPAL		124,549	124,549	121,669	121,504	0	3,045	0	3,045	0	124,549	0	0	0	1,308	01/15/2032	1
36209Y TV 0	GNMA PASS TH #00485764 6.000		03/15/2006	PAID ON PRINCIPAL		120,391	120,391	120,015	120,015	0	376	0	376	0	120,391	0	0	0	1,320	09/15/2031	1
36210N RP 6	GNMA PASS TH #00497394 6.000		03/15/2006	PAID ON PRINCIPAL		95,469	95,469	93,485	92,696	0	2,774	0	2,774	0	95,469	0	0	0	1,027	01/15/2029	1
36212N AM 9	GNMA PASS TH #00538312 6.000		03/15/2006	PAID ON PRINCIPAL		133,861	133,861	132,193	131,687	0	2,174	0	2,174	0	133,861	0	0	0	1,441	02/15/2032	1
36213A CE 2	GNMA PASS TH #00548269 6.000		03/15/2006	PAID ON PRINCIPAL		258,543	258,543	255,958	255,553	0	2,990	0	2,990	0	258,543	0	0	0	2,463	02/15/2032	1
36213C UA 0	GNMA PASS TH #00550603 5.000		03/15/2006	PAID ON PRINCIPAL		50,338	50,338	49,756	49,756	0	582	0	582	0	50,338	0	0	0	307	08/15/2035	1
36213C YY 0	GNMA PASS TH #00550727 5.000		03/15/2006	PAID ON PRINCIPAL		161,501	161,501	158,945	158,945	0	2,556	0	2,556	0	161,501	0	0	0	1,146	11/15/2035	1
36213D Z4 3	GNMA PASS TH #00551663 6.000		03/15/2006	PAID ON PRINCIPAL		212,992	212,992	212,326	212,322	0	670	0	670	0	212,992	0	0	0	1,690	09/15/2031	1
36213E B9 6	GNMA PASS TH #00551864 6.000		03/15/2006	PAID ON PRINCIPAL		208,974	208,974	205,186	204,404	0	4,569	0	4,569	0	208,974	0	0	0	2,057	11/15/2031	1
36213E PU 4	GNMA PASS TH #00552235 6.000		03/15/2006	PAID ON PRINCIPAL		72,497	72,497	70,787	70,297	0	2,200	0	2,200	0	72,497	0	0	0	569	12/15/2031	1
36213E PY 6	GNMA PASS TH #00552239 6.000		03/15/2006	PAID ON PRINCIPAL		98,748	98,748	96,742	96,107	0	2,641	0	2,641	0	98,748	0	0	0	1,226	12/15/2031	1
36213E UH 7	GNMA PASS TH #00552384 6.000		03/15/2006	PAID ON PRINCIPAL		99,796	99,796	96,786	95,204	0	4,592	0	4,592	0	99,796	0	0	0	854	02/15/2032	1
36213E UL 8	GNMA PASS TH #00552387 6.500		03/15/2006	PAID ON PRINCIPAL		193,118	193,118	204,132	206,956	0	(13,838)	0	(13,838)	0	193,118	0	0	0	2,387	02/15/2032	1
36213E YG 5	GNMA PASS TH #00552511 6.500		03/15/2006	PAID ON PRINCIPAL		128,041	128,041	135,343	138,259	0	(10,219)	0	(10,219)	0	128,041	0	0	0	736	04/15/2032	1
36213F HD 8	GNMA PASS TH #00552928 5.000		03/15/2006	PAID ON PRINCIPAL		19,793	19,793	20,133	20,084	0	(291)	0	(291)	0	19,793	0	0	0	164	12/15/2017	1
36213F HE 6	GNMA PASS TH #00552929 5.000		03/15/2006	PAID ON PRINCIPAL		208,258	208,258	211,219	210,938	0	(2,680)	0	(2,680)	0	208,258	0	0	0	1,753	12/15/2017	1
36213F QS 5	GNMA PASS TH #00553165 6.000		03/15/2006	PAID ON PRINCIPAL		332,564	332,564	349,296	350,288	0	(17,724)	0	(17,724)	0	332,564	0	0	0	2,590	04/15/2033	1
36213F WW 9	GNMA PASS TH #00553361 5.500		03/15/2006	PAID ON PRINCIPAL		203,614	203,614	202,055	202,108	0	1,506	0	1,506	0	203,614	0	0	0	1,598	07/15/2033	1
36213G U5 8	GNMA PASS TH #00554204 6.000		03/15/2006	PAID ON PRINCIPAL		34,868	34,868	34,236	34,019	0	849	0	849	0	34,868	0	0	0	430	12/15/2031	1
36213R 5P 8	GNMA PASS TH #00562554 6.000		03/15/2006	PAID ON PRINCIPAL		226,765	226,765	224,511	223,786	0	2,979	0	2,979	0	226,765	0	0	0	1,818	01/15/2032	1
36213T EC 3	GNMA PASS TH #00563631 5.000		03/15/2006	PAID ON PRINCIPAL		34,036	34,036	34,451	34,361	0	(324)	0	(324)	0	34,036	0	0	0	286	09/15/2017	1

E05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36213U YC 8	GNMA PASS TH #00565107 6.000		03/15/2006	PAID ON PRINCIPAL		353,200	353,200	360,043	360,265	0	(7,065)	0	(7,065)	0	353,200	0	0	0	4,550	10/15/2032	1
36213X 2H 6	GNMA PASS TH #00567876 6.000		03/15/2006	PAID ON PRINCIPAL		158,707	158,707	160,930	161,785	0	(3,078)	0	(3,078)	0	158,707	0	0	0	1,062	10/15/2032	1
36213X 4T 8	GNMA PASS TH #00567934 5.000		03/15/2006	PAID ON PRINCIPAL		37,052	37,052	37,579	37,604	0	(552)	0	(552)	0	37,052	0	0	0	309	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #00569235 6.000		03/15/2006	PAID ON PRINCIPAL		145,140	145,140	147,952	150,285	0	(5,145)	0	(5,145)	0	145,140	0	0	0	1,825	10/15/2032	1
36200Q WM 2	GNMA PASS TH #00569552 6.000		03/15/2006	PAID ON PRINCIPAL		404,204	404,204	403,762	404,048	0	156	0	156	0	404,204	0	0	0	3,452	01/15/2032	1
36200Q W6 7	GNMA PASS TH #00569569 6.000		03/15/2006	PAID ON PRINCIPAL		385,561	385,561	374,958	372,307	0	13,254	0	13,254	0	385,561	0	0	0	3,624	01/15/2032	1
36200R WR 9	GNMA PASS TH #00570456 6.000		03/15/2006	PAID ON PRINCIPAL		144,241	144,241	144,771	145,035	0	(794)	0	(794)	0	144,241	0	0	0	1,318	11/15/2031	1
36200S AG 5	GNMA PASS TH #00570707 6.000		03/15/2006	PAID ON PRINCIPAL		129,562	129,562	127,659	127,560	0	2,002	0	2,002	0	129,562	0	0	0	1,300	12/15/2031	1
36200S A2 6	GNMA PASS TH #00570725 6.000		03/15/2006	PAID ON PRINCIPAL		183,003	183,003	181,016	180,391	0	2,612	0	2,612	0	183,003	0	0	0	1,382	01/15/2032	1
36200S A6 7	GNMA PASS TH #00570729 6.000		03/15/2006	PAID ON PRINCIPAL		14,847	14,847	14,686	14,678	0	169	0	169	0	14,847	0	0	0	149	01/15/2032	1
36200S BH 2	GNMA PASS TH #00570740 6.000		03/15/2006	PAID ON PRINCIPAL		249,451	249,451	244,852	244,406	0	5,046	0	5,046	0	249,451	0	0	0	1,303	01/15/2032	1
36200S WM 8	GNMA PASS TH #00571352 6.000		03/15/2006	PAID ON PRINCIPAL		4,729	4,729	4,617	4,589	0	140	0	140	0	4,729	0	0	0	46	12/15/2031	1
36200V 2C 6	GNMA PASS TH #00574171 6.000		03/15/2006	PAID ON PRINCIPAL		115,277	115,277	113,755	113,276	0	2,001	0	2,001	0	115,277	0	0	0	1,690	01/15/2032	1
36200W BU 4	GNMA PASS TH #00574351 6.000		03/15/2006	PAID ON PRINCIPAL		116,268	116,268	114,760	114,483	0	1,785	0	1,785	0	116,268	0	0	0	1,473	01/15/2032	1
36200W T6 8	GNMA PASS TH #00574873 6.000		03/15/2006	PAID ON PRINCIPAL		143,627	143,627	141,630	141,218	0	2,409	0	2,409	0	143,627	0	0	0	1,765	12/15/2031	1
36200X E6 2	GNMA PASS TH #00575357 6.000		03/15/2006	PAID ON PRINCIPAL		325,683	325,683	324,054	323,715	0	1,967	0	1,967	0	325,683	0	0	0	4,798	12/15/2031	1
36200X JQ 3	GNMA PASS TH #00575471 6.000		03/15/2006	PAID ON PRINCIPAL		210,426	210,426	204,080	201,188	0	9,237	0	9,237	0	210,426	0	0	0	2,678	01/15/2032	1
36200X XP 9	GNMA PASS TH #00575886 6.000		03/15/2006	PAID ON PRINCIPAL		10,421	10,421	10,268	10,233	0	188	0	188	0	10,421	0	0	0	107	12/15/2031	1
36200X YB 9	GNMA PASS TH #00575906 6.000		03/15/2006	PAID ON PRINCIPAL		88,443	88,443	87,275	86,774	0	1,669	0	1,669	0	88,443	0	0	0	474	01/15/2032	1
36201A NV 6	GNMA PASS TH #00577404 6.000		03/15/2006	PAID ON PRINCIPAL		439,832	439,832	433,967	433,032	0	6,800	0	6,800	0	439,832	0	0	0	4,994	12/15/2031	1
36201A PS 1	GNMA PASS TH #00577433 6.000		03/15/2006	PAID ON PRINCIPAL		667,860	667,860	665,304	665,139	0	2,721	0	2,721	0	667,860	0	0	0	6,381	02/15/2032	1
36201A SW 9	GNMA PASS TH #00577533 6.000		03/15/2006	PAID ON PRINCIPAL		118,140	118,140	116,580	115,764	0	2,376	0	2,376	0	118,140	0	0	0	633	01/15/2032	1
36201A XN 3	GNMA PASS TH #00577685 6.000		03/15/2006	PAID ON PRINCIPAL		299,253	299,253	305,051	309,614	0	(10,361)	0	(10,361)	0	299,253	0	0	0	3,908	10/15/2032	1
36201A 3T 3	GNMA PASS TH #00577810 6.000		03/15/2006	PAID ON PRINCIPAL		65,554	65,554	64,345	64,085	0	1,469	0	1,469	0	65,554	0	0	0	730	01/15/2032	1
36201B RQ 1	GNMA PASS TH #00578395 6.000		03/15/2006	PAID ON PRINCIPAL		283,354	283,354	287,324	289,668	0	(6,314)	0	(6,314)	0	283,354	0	0	0	3,184	10/15/2032	1
36201B RT 5	GNMA PASS TH #00578398 6.000		03/15/2006	PAID ON PRINCIPAL		14,162	14,162	14,436	14,646	0	(484)	0	(484)	0	14,162	0	0	0	142	10/15/2032	1
36201C JW 5	GNMA PASS TH #00579077 6.000		03/15/2006	PAID ON PRINCIPAL		93,210	93,210	91,840	91,449	0	1,761	0	1,761	0	93,210	0	0	0	880	12/15/2031	1
36201C KF 0	GNMA PASS TH #00579094 6.000		03/15/2006	PAID ON PRINCIPAL		76,058	76,058	74,941	74,585	0	1,473	0	1,473	0	76,058	0	0	0	536	12/15/2031	1
36201C LA 0	GNMA PASS TH #00579121 6.000		03/15/2006	PAID ON PRINCIPAL		237,266	237,266	233,955	233,184	0	4,082	0	4,082	0	237,266	0	0	0	2,548	01/15/2032	1
36201C LZ 5	GNMA PASS TH #00579144 6.000		03/15/2006	PAID ON PRINCIPAL		190,877	190,877	185,508	183,025	0	7,852	0	7,852	0	190,877	0	0	0	2,029	01/15/2032	1
36201C YP 3	GNMA PASS TH #00579518 6.000		03/15/2006	PAID ON PRINCIPAL		221,380	221,380	214,704	212,588	0	8,792	0	8,792	0	221,380	0	0	0	2,212	02/15/2032	1
36201D QS 4	GNMA PASS TH #00580165 5.000		03/15/2006	PAID ON PRINCIPAL		53,300	53,300	54,216	54,122	0	(822)	0	(822)	0	53,300	0	0	0	285	12/15/2017	1
36201D SR 4	GNMA PASS TH #00580228 4.500		03/15/2006	PAID ON PRINCIPAL		36,172	36,172	35,449	35,558	0	614	0	614	0	36,172	0	0	0	270	05/15/2018	1
36201E M7 2	GNMA PASS TH #00580982 6.000		03/15/2006	PAID ON PRINCIPAL		109,387	109,387	107,764	107,537	0	1,850	0	1,850	0	109,387	0	0	0	855	02/15/2032	1
36201F CW 5	GNMA PASS TH #00581585 5.000		03/15/2006	PAID ON PRINCIPAL		204,971	204,971	206,156	206,138	0	(1,167)	0	(1,167)	0	204,971	0	0	0	2,140	10/15/2017	1
36201F XP 7	GNMA PASS TH #00582186 6.000		03/15/2006	PAID ON PRINCIPAL		158,349	158,349	156,630	156,353	0	1,996	0	1,996	0	158,349	0	0	0	2,307	01/15/2032	1
36201F ST 0	GNMA PASS TH #00582358 6.000		03/15/2006	PAID ON PRINCIPAL		274,618	274,618	278,466	281,638	0	(7,019)	0	(7,019)	0	274,618	0	0	0	2,231	10/15/2032	1
36201F 5U 7	GNMA PASS TH #00582359 6.000		03/15/2006	PAID ON PRINCIPAL		402,907	402,907	408,551	410,736	0	(7,829)	0	(7,829)	0	402,907	0	0	0	3,943	10/15/2032	1
36201G TK 1	GNMA PASS TH #00582954 6.000		03/15/2006	PAID ON PRINCIPAL		72,683	72,683	72,314	72,234	0	449	0	449	0	72,683	0	0	0	727	02/15/2032	1
36201H 2U 6	GNMA PASS TH #00584087 6.000		03/15/2006	PAID ON PRINCIPAL		7,821	7,821	7,972	8,078	0	(257)	0	(257)	0	7,821	0	0	0	78	10/15/2032	1
36201H 2W 2	GNMA PASS TH #00584089 6.000		03/15/2006	PAID ON PRINCIPAL		297,494	297,494	303,258	304,934	0	(7,440)	0	(7,440)	0	297,494	0	0	0	2,973	10/15/2032	1
36201L 2X 1	GNMA PASS TH #00586790 4.500		03/15/2006	PAID ON PRINCIPAL		1,983	1,983	1,994	2,005	0	(22)	0	(22)	0	1,983	0	0	0	15	07/15/2033	1
36201M FN 7	GNMA PASS TH #00587073 6.000		03/15/2006	PAID ON PRINCIPAL		269,764	269,764	267,899	267,530	0	2,234	0	2,234	0	269,764	0	0	0	2,933	05/15/2032	1
36201M PT 3	GNMA PASS TH #00587334 5.000		03/15/2006	PAID ON PRINCIPAL		234,425	234,425	237,026	236,888	0	(2,462)	0	(2,462)	0	234,425	0	0	0	2,277	10/15/2017	1
36201M PW 6	GNMA PASS TH #00587337 5.000		03/15/2006	PAID ON PRINCIPAL		10,973	10,973	11,094	11,092	0	(119)	0	(119)	0	10,973	0	0	0	69	10/15/2017	1
36201M 6K 3	GNMA PASS TH #00587774 5.000		03/15/2006	PAID ON PRINCIPAL		52,744	52,744	53,494	53,347	0	(603)	0	(603)	0	52,744	0	0	0	448	12/15/2017	1
36201N LN 8	GNMA PASS TH #00588133 5.000		03/15/2006	PAID ON PRINCIPAL		22,436	22,436	22,822	22,850	0	(414)	0	(414)	0	22,436	0	0	0	185	12/15/2017	1
36201N M4 9	GNMA PASS TH #00588179 6.000		03/15/2006	PAID ON PRINCIPAL		279,275	279,275	290,577	293,233	0	(13,958)	0	(13,958)	0	279,275	0	0	0	3,271	01/15/2033	1
36201P 5N 1	GNMA PASS TH #00589553 5.000		03/15/2006	PAID ON PRINCIPAL		662,806	662,806	674,613	673,229	0	(10,423)	0	(10,423)	0	662,806	0	0	0	6,336	12/15/2017	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	11 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.							
36201S XE 4	GNMA PASS TH #00592077 5.000	...	03/15/2006	PAID ON PRINCIPAL		206,708	206,708	206,546	206,596	0	112	0	112	0	206,708	0	0	0	1,479	08/15/2033	1.....
36201V AE 2	GNMA PASS TH #00594105 4.500	...	03/15/2006	PAID ON PRINCIPAL		343,446	343,446	325,220	326,251	0	17,194	0	17,194	0	343,446	0	0	0	2,930	09/15/2033	1.....
36201V AF 9	GNMA PASS TH #00594106 4.500	...	03/15/2006	PAID ON PRINCIPAL		195,732	195,732	185,517	185,672	0	10,060	0	10,060	0	195,732	0	0	0	1,466	09/15/2033	1.....
36201V A6 9	GNMA PASS TH #00594129 4.000	...	03/15/2006	PAID ON PRINCIPAL		78,963	78,963	77,063	77,334	0	1,628	0	1,628	0	78,963	0	0	0	527	10/15/2018	1.....
36201V B4 3	GNMA PASS TH #00594159 4.000	...	03/15/2006	PAID ON PRINCIPAL		257,140	257,140	250,953	251,704	0	5,436	0	5,436	0	257,140	0	0	0	2,382	10/15/2018	1.....
36201V VN 9	GNMA PASS TH #00594721 4.500	...	03/15/2006	PAID ON PRINCIPAL		115,935	115,935	116,841	116,828	0	(893)	0	(893)	0	115,935	0	0	0	690	07/15/2033	1.....
36200A BA 6	GNMA PASS TH #00595033 6.000	...	03/15/2006	PAID ON PRINCIPAL		309,998	309,998	316,004	320,965	0	(10,967)	0	(10,967)	0	309,998	0	0	0	3,607	10/15/2032	1.....
36200A HD 4	GNMA PASS TH #00595228 5.000	...	03/15/2006	PAID ON PRINCIPAL		72,263	72,263	73,505	73,535	0	(1,272)	0	(1,272)	0	72,263	0	0	0	382	12/15/2017	1.....
36200A HG 7	GNMA PASS TH #00595231 5.000	...	03/15/2006	PAID ON PRINCIPAL		742,914	742,914	755,683	755,471	0	(12,556)	0	(12,556)	0	742,914	0	0	0	6,977	12/15/2017	1.....
36200A RE 1	GNMA PASS TH #00595485 5.000	...	03/15/2006	PAID ON PRINCIPAL		17,099	17,099	17,393	17,403	0	(303)	0	(303)	0	17,099	0	0	0	145	12/15/2017	1.....
36200D 3B 7	GNMA PASS TH #00598494 5.000	...	03/15/2006	PAID ON PRINCIPAL		226,070	226,070	229,284	228,944	0	(2,875)	0	(2,875)	0	226,070	0	0	0	1,581	12/15/2017	1.....
36200E BQ 3	GNMA PASS TH #00598647 5.500	...	03/15/2006	PAID ON PRINCIPAL		801,528	801,528	819,619	826,572	0	(25,044)	0	(25,044)	0	801,528	0	0	0	7,229	04/15/2033	1.....
36200E B6 7	GNMA PASS TH #00598661 5.000	...	03/15/2006	PAID ON PRINCIPAL		54,516	54,516	55,456	55,492	0	(976)	0	(976)	0	54,516	0	0	0	459	05/15/2033	1.....
36200E CQ 2	GNMA PASS TH #00598679 5.500	...	03/15/2006	PAID ON PRINCIPAL		71,462	71,462	73,198	73,508	0	(2,046)	0	(2,046)	0	71,462	0	0	0	797	05/15/2033	1.....
36200E DL 2	GNMA PASS TH #00598707 5.000	...	03/15/2006	PAID ON PRINCIPAL		145,950	145,950	146,070	146,103	0	(153)	0	(153)	0	145,950	0	0	0	1,343	07/15/2033	1.....
36200E D5 7	GNMA PASS TH #00598724 4.500	...	03/15/2006	PAID ON PRINCIPAL		175,592	175,592	176,936	176,905	0	(1,313)	0	(1,313)	0	175,592	0	0	0	1,139	07/15/2033	1.....
36200M QW 6	GNMA PASS TH #00604469 4.500	...	03/15/2006	PAID ON PRINCIPAL		217,887	217,887	201,071	200,904	0	16,983	0	16,983	0	217,887	0	0	0	1,914	07/15/2033	1.....
36200M RT 2	GNMA PASS TH #00604498 4.500	...	03/15/2006	PAID ON PRINCIPAL		228,502	228,502	229,466	229,524	0	(1,022)	0	(1,022)	0	228,502	0	0	0	1,781	07/15/2033	1.....
36200M SE 4	GNMA PASS TH #00604517 4.500	...	03/15/2006	PAID ON PRINCIPAL		15,526	15,526	15,215	15,245	0	281	0	281	0	15,526	0	0	0	118	08/15/2018	1.....
36200M SP 9	GNMA PASS TH #00604526 4.000	...	03/15/2006	PAID ON PRINCIPAL		395,714	395,714	385,945	386,888	0	8,826	0	8,826	0	395,714	0	0	0	2,724	08/15/2018	1.....
36200M TR 4	GNMA PASS TH #00604560 4.500	...	03/15/2006	PAID ON PRINCIPAL		1,775,282	1,775,282	1,776,724	1,776,587	0	(1,305)	0	(1,305)	0	1,775,282	0	0	0	13,224	08/15/2018	1.....
36200M T7 8	GNMA PASS TH #00604574 4.500	...	03/15/2006	PAID ON PRINCIPAL		399,809	399,809	397,560	397,620	0	2,189	0	2,189	0	399,809	0	0	0	3,045	08/15/2033	1.....
36200M VM 2	GNMA PASS TH #00604620 4.500	...	03/15/2006	PAID ON PRINCIPAL		443,824	443,824	419,743	419,653	0	24,172	0	24,172	0	443,824	0	0	0	3,168	09/15/2033	1.....
36200M WA 7	GNMA PASS TH #00604641 4.500	...	03/15/2006	PAID ON PRINCIPAL		147,338	147,338	138,737	138,620	0	8,718	0	8,718	0	147,338	0	0	0	1,148	09/15/2033	1.....
36200M 3K 7	GNMA PASS TH #00604802 4.500	...	03/15/2006	PAID ON PRINCIPAL		235,228	235,228	222,768	222,964	0	12,264	0	12,264	0	235,228	0	0	0	1,019	11/15/2033	1.....
36200N RJ 2	GNMA PASS TH #00605389 5.000	...	03/15/2006	PAID ON PRINCIPAL		595,638	595,638	588,472	588,188	0	7,450	0	7,450	0	595,638	0	0	0	5,070	04/15/2034	1.....
36202S X8 6	GNMA PASS TH #00608303 4.500	...	03/15/2006	PAID ON PRINCIPAL		502,360	502,360	504,715	504,341	0	(1,981)	0	(1,981)	0	502,360	0	0	0	3,664	10/15/2018	1.....
36202U 5J 8	GNMA PASS TH #00610249 4.500	...	03/15/2006	PAID ON PRINCIPAL		144,419	144,419	142,614	142,847	0	1,572	0	1,572	0	144,419	0	0	0	1,218	07/15/2018	1.....
36202V VT 5	GNMA PASS TH #00610926 4.500	...	03/15/2006	PAID ON PRINCIPAL		54,776	54,776	55,093	55,079	0	(303)	0	(303)	0	54,776	0	0	0	215	07/15/2033	1.....
36290N 6C 1	GNMA PASS TH #00613867 4.500	...	03/15/2006	PAID ON PRINCIPAL		271,017	271,017	272,288	272,323	0	(1,306)	0	(1,306)	0	271,017	0	0	0	1,323	09/15/2018	1.....
36290Q RQ 0	GNMA PASS TH #00614395 4.500	...	03/15/2006	PAID ON PRINCIPAL		373,908	373,908	371,804	372,035	0	1,873	0	1,873	0	373,908	0	0	0	2,682	07/15/2018	1.....
36290R QZ 9	GNMA PASS TH #00615272 4.500	...	03/15/2006	PAID ON PRINCIPAL		153,556	153,556	154,708	154,647	0	(1,090)	0	(1,090)	0	153,556	0	0	0	987	07/15/2033	1.....
36290R QQ 2	GNMA PASS TH #00615273 4.500	...	03/15/2006	PAID ON PRINCIPAL		474,555	474,555	478,115	478,035	0	(3,479)	0	(3,479)	0	474,555	0	0	0	2,868	07/15/2033	1.....
36290R TT 0	GNMA PASS TH #00615362 4.500	...	03/15/2006	PAID ON PRINCIPAL		173,207	173,207	171,042	171,275	0	1,932	0	1,932	0	173,207	0	0	0	1,519	07/15/2018	1.....
36290R T4 5	GNMA PASS TH #00615371 4.500	...	03/15/2006	PAID ON PRINCIPAL		83,002	83,002	83,482	83,494	0	(492)	0	(492)	0	83,002	0	0	0	717	07/15/2033	1.....
36290R YE 7	GNMA PASS TH #00615509 4.500	...	03/15/2006	PAID ON PRINCIPAL		814,086	814,086	752,394	752,730	0	61,357	0	61,357	0	814,086	0	0	0	5,783	08/15/2033	1.....
36290R YM 9	GNMA PASS TH #00615516 4.500	...	03/15/2006	PAID ON PRINCIPAL		96,576	96,576	91,446	91,527	0	5,050	0	5,050	0	96,576	0	0	0	703	09/15/2033	1.....
36290R ZJ 5	GNMA PASS TH #00615545 4.500	...	03/15/2006	PAID ON PRINCIPAL		317,808	317,808	297,194	295,410	0	22,398	0	22,398	0	317,808	0	0	0	2,361	09/15/2033	1.....
36290R 4Y 6	GNMA PASS TH #00615639 4.500	...	03/15/2006	PAID ON PRINCIPAL		118,240	118,240	111,783	111,710	0	6,530	0	6,530	0	118,240	0	0	0	1,061	09/15/2033	1.....
36290R 5E 9	GNMA PASS TH #00615645 4.500	...	03/15/2006	PAID ON PRINCIPAL		168,764	168,764	156,087	156,696	0	12,068	0	12,068	0	168,764	0	0	0	1,846	09/15/2033	1.....
36290S BW 0	GNMA PASS TH #00615753 4.500	...	03/15/2006	PAID ON PRINCIPAL		101,384	101,384	99,356	99,599	0	1,784	0	1,784	0	101,384	0	0	0	630	08/15/2018	1.....
36290X JW 1	GNMA PASS TH #00620477 4.500	...	03/15/2006	PAID ON PRINCIPAL		45,440	45,440	43,139	43,120	0	2,319	0	2,319	0	45,440	0	0	0	485	08/15/2033	1.....
36290X PJ 3	GNMA PASS TH #00620625 4.500	...	03/15/2006	PAID ON PRINCIPAL		322,926	322,926	306,578	307,685	0	15,241	0	15,241	0	322,926	0	0	0	2,420	09/15/2033	1.....
36290X QX 1	GNMA PASS TH #00620670 4.500	...	03/15/2006	PAID ON PRINCIPAL		11,020	11,020	10,435	10,365	0	655	0	655	0	11,020	0	0	0	79	09/15/2033	1.....
36290X 4B 3	GNMA PASS TH #00621018 4.500	...	03/15/2006	PAID ON PRINCIPAL		185,213	185,213	186,602	186,507	0	(1,294)	0	(1,294)	0	185,213	0	0	0	1,117	10/15/2018	1.....
36291A D6 3	GNMA PASS TH #00622125 4.500	...	03/15/2006	PAID ON PRINCIPAL		447,575	447,575	450,792	450,358	0	(2,783)	0	(2,783)	0	447,575	0	0	0	3,067	10/15/2018	1.....
36291Q BW 3	GNMA PASS TH #00634653 5.000	...	03/15/2006	PAID ON PRINCIPAL		766,551	766,551	779,076	778,781	0	(12,230)	0	(12,230)	0	766,551	0	0	0	6,241	12/15/2034	1.....
36291R RF 1	GNMA PASS TH #00635986 5.000	...	03/15/2006	PAID ON PRINCIPAL		35,567	35,567	36,148	36,111	0	(544)	0	(544)	0	35,567	0	0	0	218	12/15/2034	1.....

E05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36291R 2G 6	GNMA PASS TH #00636275 5.000		03/15/2006	PAID ON PRINCIPAL		73,883	73,883	72,994	73,024	0	859	0	859	0	73,883	0	0	0	737	03/15/2035	1.....
36291S VW 7	GNMA PASS TH #00637029 5.000		03/15/2006	PAID ON PRINCIPAL		198,676	198,676	201,922	201,994	0	(3,318)	0	(3,318)	0	198,676	0	0	0	1,653	12/15/2034	1.....
36292C SN 5	GNMA PASS TH #00645025 5.000		01/15/2006	PAID ON PRINCIPAL		100	100	99	99	0	1	0	1	0	100	0	0	0	0	07/15/2035	1.....
36292F S2 4	GNMA PASS TH #00647737 5.000		03/15/2006	PAID ON PRINCIPAL		38,129	38,129	37,688	37,688	0	441	0	441	0	38,129	0	0	0	230	08/15/2035	1.....
36292H S6 1	GNMA PASS TH #00649541 5.000		03/15/2006	PAID ON PRINCIPAL		18,942	18,942	18,723	18,723	0	219	0	219	0	18,942	0	0	0	117	11/15/2035	1.....
36225A TG 5	GNMA PASS TH #00780551 7.500		03/15/2006	PAID ON PRINCIPAL		12,911	12,911	13,233	13,179	0	(268)	0	(268)	0	12,911	0	0	0	169	04/15/2027	1.....
36225A YM 6	GNMA PASS TH #00780716 7.500		03/15/2006	PAID ON PRINCIPAL		18,743	18,743	19,210	19,179	0	(436)	0	(436)	0	18,743	0	0	0	245	02/15/2028	1.....
36225B ZL 1	GNMA PASS TH #00781679 4.000		03/15/2006	PAID ON PRINCIPAL		496,810	496,810	484,856	485,565	0	11,245	0	11,245	0	496,810	0	0	0	3,349	12/15/2018	1.....
36241K BF 4	GNMA PASS TH #00781838 8.000		03/15/2006	PAID ON PRINCIPAL		649,543	649,543	708,697	696,909	0	(47,366)	0	(47,366)	0	649,543	0	0	0	7,536	12/15/2034	1.....
36241K BG 2	GNMA PASS TH #00781839 8.000		03/15/2006	PAID ON PRINCIPAL		587,846	587,846	636,326	623,912	0	(36,066)	0	(36,066)	0	587,846	0	0	0	6,367	06/15/2025	1.....
36241K BL 1	GNMA PASS TH #00781843 6.500		03/15/2006	PAID ON PRINCIPAL		596,669	596,669	629,323	631,027	0	(34,358)	0	(34,358)	0	596,669	0	0	0	6,307	11/15/2028	1.....
36241K BM 9	GNMA PASS TH #00781844 6.500		03/15/2006	PAID ON PRINCIPAL		3,885,671	3,885,671	4,091,186	4,119,601	0	(233,930)	0	(233,930)	0	3,885,671	0	0	0	39,640	03/15/2032	1.....
36241K CT 3	GNMA PASS TH #00781882 7.500		03/15/2006	PAID ON PRINCIPAL		500,730	500,730	536,397	531,423	0	(30,693)	0	(30,693)	0	500,730	0	0	0	5,971	03/15/2035	1.....
36241K CU 0	GNMA PASS TH #00781883 7.500		03/15/2006	PAID ON PRINCIPAL		547,708	547,708	586,628	580,786	0	(33,078)	0	(33,078)	0	547,708	0	0	0	7,361	03/15/2035	1.....
36241K CV 8	GNMA PASS TH #00781884 7.500		03/15/2006	PAID ON PRINCIPAL		499,551	499,551	535,184	531,537	0	(31,987)	0	(31,987)	0	499,551	0	0	0	5,792	03/15/2035	1.....
36241K DH 8	GNMA PASS TH #00781904 5.000		03/15/2006	PAID ON PRINCIPAL		397,481	397,481	391,189	391,189	0	6,292	0	6,292	0	397,481	0	0	0	2,810	04/15/2035	1.....
36205R 4U 8	GNMA PASS TH #39873506 8.500		03/15/2006	PAID ON PRINCIPAL		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	0	06/15/2026	1.....
0399999	Total - Bonds - U.S. Government					233,880,893	241,969,806	234,430,633	235,035,571	0	325,639	0	325,639	0	235,361,210	0	(1,480,317)	(1,480,317)	3,411,312	XXX	XXX
Bonds - All Other Government																					
135087 PG 3	CANADA TREASURY BONDS 12.500	C	03/01/2006	MATURED		4,000,000	4,000,000	5,260,000	4,027,298	0	(27,298)	0	(27,298)	0	4,000,000	0	0	0	250,000	03/01/2006	1FE.....
040114 GP 9	ARGENTINA REPUBLIC OF 8.280	F	11/29/2005	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	67,694	12/31/2033	4FE.....
GG7178 63 3	AUSTRALIAN GOVERNMENT 6.750	D	02/21/2006	RBC CAPITAL MARKETS		1,641,134	1,625,690	1,521,516	1,637,584	0	(4,198)	0	(4,198)	(172,951)	1,460,437	185,048	(4,350)	180,698	30,612	11/15/2006	1FE.....
Q08184 HP 3	AUSTRALIAN GOVERNMENT 10.000	D	02/15/2006	MATURED		741,850	741,850	895,542	736,881	0	(3,394)	0	(3,394)	(193,928)	539,559	202,291	0	202,291	37,093	02/15/2006	1FE.....
105756 AK 6	BRAZIL (REPUBLIC OF) 12.750	F	03/29/2006	VARIOUS		495,275	330,000	451,275	450,001	0	(1,061)	0	(1,061)	0	448,939	0	46,336	46,336	22,313	01/15/2020	3FE.....
195325 AK 1	COLOMBIA (REPUBLIC OF) 7.625	F	03/27/2006	BARCLAYS CAPITAL INC		1,316,250	1,300,000	1,352,000	1,335,750	5,515	(8,932)	0	(3,416)	0	1,332,334	0	(16,084)	(16,084)	61,953	02/15/2007	3FE.....
195325 BE 4	COLOMBIA (REPUBLIC OF) 8.250	F	01/24/2006	DEUTSCHE BANC ALEX BRO		1,043,315	910,000	1,044,225	1,044,225	0	(14)	0	(14)	0	1,044,211	0	(896)	(896)	8,199	12/22/2014	1.....
000000 00 0	ECUADOR (REPUBLIC OF) 9.000	F	03/27/2006	DEUTSCHE BANC ALEX BRO		792,400	800,000	696,000	696,407	0	227	0	227	0	696,634	0	95,766	95,766	45,000	08/15/2030	5FE.....
698299 AD 6	PANAMA (REPUBLIC OF) 8.875	F	03/27/2006	UBS AG		158,600	130,000	148,200	147,977	0	(57)	0	(57)	0	147,920	0	10,680	10,680	0	09/30/2027	3FE.....
718286 AN 7	PHILIPPINES (REPUBLIC) 9.875	F	03/29/2006	VARIOUS		6,776,000	5,960,000	6,615,600	6,577,338	0	(31,121)	0	(31,121)	0	6,546,217	0	229,783	229,783	312,708	03/16/2010	3FE.....
78307A AE 3	RUSSIA (FEDERATION) (1) 12.750	F	03/28/2006	BARCLAYS CAPITAL INC		1,003,800	560,000	955,360	950,519	0	(2,032)	0	(2,032)	0	948,486	0	55,314	55,314	19,238	06/24/2028	2FE.....
836205 AJ 3	SOUTH AFRICA (REPUBLIC) 6.500	F	03/28/2006	UBS AG		529,000	500,000	541,250	538,857	0	(943)	0	(943)	0	537,915	0	(8,915)	(8,915)	10,653	06/02/2014	2FE.....
593048 AX 9	UNITED MEXICAN STATES 11.500	F	03/29/2006	UBS AG		2,616,600	1,680,000	2,585,520	2,571,757	0	(5,238)	0	(5,238)	0	2,566,519	0	50,081	50,081	0	05/15/2026	2FE.....
922646 AS 3	VENEZUELA (REPUBLIC OF) 9.250	F	03/29/2006	BARCLAYS CAPITAL INC		445,025	350,000	359,600	359,539	0	15	0	15	0	359,554	0	85,471	85,471	16,188	09/15/2027	4FE.....
1099999	Total - Bonds - All Other Government					21,559,249	18,887,540	22,426,087	21,074,134	5,515	(84,047)	0	(78,532)	(366,879)	20,628,724	387,339	543,187	930,526	881,650	XXX	XXX
Bonds - States, Territories and Possessions																					
341426 VY 7	FLORIDA BD ED REFUNDIN 5.000		03/21/2006	MERRILL LYNCH CAPITAL MA		4,731,300	4,500,000	4,842,135	4,812,300	0	(17,190)	0	(17,190)	0	4,795,110	0	(63,810)	(63,810)	164,375	01/01/2010	1FE.....
341422 BU 6	FLORIDA STATE BD OF ED 5.000		01/01/2006	REDEEMED		10,100,000	10,000,000	9,530,400	10,100,000	0	0	0	0	0	10,100,000	0	0	0	250,000	01/01/2015	1FE.....
373382 PM 6	GEORGIA GENERAL OBLIGA 6.200		03/01/2006	MATURED		13,525,000	13,525,000	13,428,026	13,520,131	0	4,869	0	4,869	0	13,525,000	0	0	0	419,275	03/01/2006	1FE.....
575827 BU 3	MASSACHUSETTS GENERAL 5.250		01/01/2006	REDEEMED		17,473,000	17,300,000	17,088,767	17,473,000	0	0	0	0	0	17,473,000	0	0	0	454,125	01/01/2016	1.....
641458 JD 7	NEVADA GO LMT TAX S2/8 7.200		01/01/2006	MATURED		850,000	850,000	884,935	850,000	0	0	0	0	0	850,000	0	0	0	30,600	01/01/2006	1.....
64985M RA 0	NEW YORK CLEAN WATER P 1.070		01/18/2006	MERRILL LYNCH CAPITAL MA		8,450,000	8,450,000	8,450,000	8,450,000	0	0	0	0	0	8,450,000	0	0	0	25,929	12/15/2009	1FE.....
686071 KL 4	OREGON G O VETERANS WE 8.250		01/01/2006	MATURED		1,000,000	1,000,000	994,700	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,250	01/01/2006	1FE.....
013051 JR 6	ALBERTA (PROVINCE OF) 5.930	C	03/16/2006	REDEEMED		380,320	380,320	367,929	370,907	0	171	0	171	0	371,078	0	9,242	9,242	11,276	09/16/2016	1FE.....
683234 JE 9	ONTARIO (PROVINCE OF) 7.500	C	01/19/2006	MATURED		1,000,000	1,000,000	995,290	999,830	0	170	0	170	0	1,000,000	0	0	0	37,500	01/19/2006	1FE.....
977056 DF 4	WISCONSIN GENERAL OBLI 5.750		03/01/2006	REDEEMED		1,465,000	1,465,000	1,455,653	1,458,994	0	73	0	73	0	1,459,067	0	5,933	5,933	28,079	11/01/2015	1FE.....
1799999	Total - Bonds - States, Territories & Possessions					58,974,620	58,470,320	58,037,835	59,035,162	0	(11,907)	0	(11,907)	0	59,023,255	0	(48,635)	(48,635)	1,462,409	XXX	XXX
Bonds - Political Subdivisions of States																					
017285 UF 2	ALLEGHENY CO GO REFUND 5.800		03/01/2006	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,350	03/01/2006	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
074527 FG 2	BEAUMONT ISD GO SCH BL 5.200		02/15/2006	REDEEMED		1,960,000	1,960,000	1,902,239	1,955,394	0	4,606	0	4,606	0	1,960,000	0	0	0	50,960	02/15/2013	1FE
074527 FH 0	BEAUMONT ISD GO SCH BL 5.200		02/15/2006	REDEEMED		2,080,000	2,080,000	2,005,286	2,073,760	0	6,240	0	6,240	0	2,080,000	0	0	0	54,080	02/15/2014	1FE
074527 FJ 6	BEAUMONT ISD GO SCH BL 5.000		02/15/2006	REDEEMED		2,210,000	2,210,000	2,065,157	2,197,447	0	12,553	0	12,553	0	2,210,000	0	0	0	55,250	02/15/2015	1FE
143300 CX 7	CARMEL SCH BDG PFLATS 1.070		01/15/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	139	07/15/2008	1FE
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		03/01/2006	REDEEMED		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,756	03/01/2014	1
504156 CS 7	LA PRYOR ISD BLDG S76 6.000		02/01/2006	MATURED		75,000	75,000	62,427	0	74,900	100	0	75,000	0	75,000	0	0	0	2,250	02/01/2006	6*
508624 CN 1	LAKE CO WOODLAND COMM 5.550		01/01/2006	REDEEMED		3,468,000	3,400,000	3,400,000	3,400,000	0	68,000	0	68,000	0	3,468,000	0	0	0	94,350	01/01/2014	1FE
528828 JN 7	LEWISVILLE ISD GO S200 1.000		02/15/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	362	08/15/2008	1FE
613340 XT 0	MONTGOMERY CO GENERAL 5.250		03/24/2006	MERRILL LYNCH CAPITAL MA		12,248,762	11,220,000	12,540,033	12,183,349	0	(30,182)	0	(30,182)	0	12,153,167	0	95,594	95,594	242,165	11/01/2012	1FE
660257 PT 7	NORTH KANSAS CITY ISD 5.900		03/01/2006	REDEEMED		5,519,650	5,465,000	5,419,531	5,512,436	0	7,214	0	7,214	0	5,519,650	0	0	0	161,218	03/01/2016	1FE
727193 2Q 6	PLANO ISD GO S96 (PSF) 5.500		02/15/2006	REDEEMED		4,580,000	4,580,000	4,447,538	4,572,580	0	7,420	0	7,420	0	4,580,000	0	0	0	125,950	02/15/2016	1FE
796116 MP 3	SAN ANGELO ISD GO S96 5.950		02/15/2006	REDEEMED		1,675,000	1,675,000	1,667,664	1,674,112	0	888	0	888	0	1,675,000	0	0	0	49,831	02/15/2014	1FE
796116 MQ 1	SAN ANGELO ISD GO S96 5.950		02/15/2006	REDEEMED		1,880,000	1,880,000	1,872,573	1,878,966	0	1,034	0	1,034	0	1,880,000	0	0	0	55,930	02/15/2015	1FE
812625 6G 1	SEATTLE GENERAL OBLIGA 5.625		01/15/2006	REDEEMED		6,720,000	6,720,000	6,720,000	6,720,000	0	0	0	0	0	6,720,000	0	0	0	189,000	01/15/2014	1FE
812625 6J 5	SEATTLE GENERAL OBLIGA 5.750		01/15/2006	REDEEMED		2,465,000	2,465,000	2,432,286	2,463,803	0	1,197	0	1,197	0	2,465,000	0	0	0	70,869	01/15/2017	1FE
2499999	Total - Bonds - Political Subdivisions					45,156,412	44,005,000	44,809,734	44,906,848	74,900	79,069	0	153,969	0	45,060,817	0	95,594	95,594	1,159,459	XXX	XXX

Bonds - Special Revenue and Special Assessment

E05.8

010691 BF 9	ALACHUA CO PUB IMP REV 5.700		02/01/2006	MATURED		135,000	135,000	113,241	134,834	0	166	0	166	0	135,000	0	0	0	3,848	02/01/2006	1
013194 DG 7	ALBERTVILLE WAT SUP BD 6.500		03/01/2006	MATURED		245,000	245,000	248,146	244,973	0	27	0	27	0	245,000	0	0	0	7,963	03/01/2006	1
054079 BA 5	AVON MID SCH BLDG CORP 6.600		01/01/2006	MATURED		390,000	390,000	378,109	390,000	0	0	0	0	0	390,000	0	0	0	12,870	01/01/2006	1
116475 NZ 3	BROWNSVILLE UTIL SYS R 7.375		01/01/2006	REDEEMED		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,163	01/01/2010	1
218129 CA 0	CORAOPOLIS MUN SAN AUT 6.375		02/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,434	08/01/2010	1
226417 CV 3	CRESWELL HGTS JOINT AU 7.375		03/01/2006	REDEEMED		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	4,241	03/01/2007	1
349250 CJ 7	FORT WAYNE HOSP AUTH S 6.625		01/01/2006	REDEEMED		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,478	01/01/2007	1
349514 SF 5	FORT WORTH WATER & SEW 5.300		02/15/2006	REDEEMED		2,580,000	2,580,000	2,580,000	2,580,000	0	0	0	0	0	2,580,000	0	0	0	68,370	02/15/2011	1FE
349514 S8 3	FORT WORTH WATER & SEW 5.350		02/15/2006	REDEEMED		2,790,000	2,790,000	2,790,000	2,790,000	0	0	0	0	0	2,790,000	0	0	0	74,633	02/15/2012	1FE
360066 DN 1	FULTON CO WATER & SEWE 7.000		01/01/2006	MATURED		1,845,000	1,845,000	1,845,000	1,845,000	0	0	0	0	0	1,845,000	0	0	0	64,575	01/01/2006	1
38373T SA 4	GNR 2001-62 PG CMO 6.000		03/20/2006	PAID ON PRINCIPAL		1,252,385	1,252,385	1,210,704	1,231,748	0	20,636	0	20,636	0	1,252,385	0	0	0	12,171	01/20/2031	1
383739 ZD 4	GNR 2001-7 OL CMO 6.500		03/16/2006	PAID ON PRINCIPAL		445,792	445,792	451,225	448,231	0	(2,439)	0	(2,439)	0	445,792	0	0	0	4,436	09/16/2030	1
382725 AS 8	GORDON CO HOSP AUTH S7 6.400		02/15/2006	REDEEMED		1,265,000	1,265,000	1,298,826	1,265,089	0	(89)	0	(89)	0	1,265,000	0	0	0	30,135	10/01/2007	1
407285 AG 0	HAMILTON CO MTG REV JU 6.125		02/01/2006	REDEEMED		80,000	80,000	80,400	80,193	0	2	0	2	0	80,195	0	(195)	(195)	2,450	08/01/2011	1FE
45200K TN 8	ILLINOIS HEALTH FAC AU 5.750		02/15/2006	REDEEMED		170,000	170,000	165,541	168,677	0	61	0	61	0	168,739	0	1,261	1,261	4,888	02/15/2009	1FE
528835 LR 0	LEWISVILLE WW & SS REV 7.900		01/10/2006	MATURED		150,000	150,000	148,361	149,984	0	17	0	17	0	150,000	0	0	0	5,925	01/10/2006	1
575567 AV 4	MASSACHUSETTS BAY TRAN 5.375		03/01/2006	REDEEMED		2,949,200	2,920,000	2,741,588	2,924,906	0	24,294	0	24,294	0	2,949,200	0	0	0	78,475	03/01/2016	1FE
590743 AW 0	MESQUITE HLTH (CHRISTI) 6.100		02/15/2006	MATURED		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	11,743	02/15/2006	2FE
594692 BR 5	MICHIGAN STRATEGIC FUN 7.100		02/01/2006	MATURED		3,250,000	3,250,000	3,245,625	3,249,348	0	653	0	653	0	3,250,000	0	0	0	115,375	02/01/2006	3FE
60635R S9 9	MISSOURI HLTH&ED FAC (5.900		02/01/2006	REDEEMED		204,000	200,000	200,699	202,998	0	1,002	0	1,002	0	204,000	0	0	0	5,900	02/01/2008	1FE
60635R SU 2	MISSOURI HLTH&ED FAC (6.375		02/01/2006	REDEEMED		1,020,000	1,000,000	1,000,000	1,014,720	0	5,280	0	5,280	0	1,020,000	0	0	0	31,875	02/01/2016	1FE
627270 DC 2	MUSCATINE ELEC REV S79 6.700		01/01/2006	REDEEMED		245,000	245,000	266,185	256,464	0	0	0	0	0	256,464	0	(11,464)	(11,464)	8,208	01/01/2013	1
733581 CY 6	NEW YORK & NEW JERSEY 5.200		02/15/2006	REDEEMED		2,272,500	2,250,000	2,238,998	2,243,250	0	23	0	23	0	2,243,273	0	29,228	29,228	68,250	07/15/2015	1FE
733581 CZ 3	NEW YORK & NEW JERSEY 5.200		02/15/2006	REDEEMED		3,807,700	3,770,000	3,746,362	3,754,769	0	75	0	75	0	3,754,845	0	52,855	52,855	114,357	07/15/2016	1FE
649837 M3 2	NEW YORK DORM(NY & PRE 4.400		02/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	550	08/01/2013	1FE
649892 WC 6	NEW YORK POWER AUTH GE 6.500		01/01/2006	REDEEMED		765,000	765,000	738,332	760,073	0	0	0	0	0	760,073	0	4,927	4,927	24,863	01/01/2008	1
686662 YA 9	ORLEANS PARISH SCH BD 8.850		02/01/2006	MATURED		3,905,000	3,905,000	4,456,659	3,909,061	0	(4,061)	0	(4,061)	0	3,905,000	0	0	0	172,796	02/01/2006	1
745270 HG 6	PUERTO RICO HSG FIN RE 7.500		02/01/2006	REDEEMED		185,000	185,000	198,505	185,000	0	0	0	0	0	185,000	0	0	0	4,625	10/01/2015	2FE
766811 AB 9	RINGGOLD SCH DIST AUTH 6.700		01/15/2006	PAID ON PRINCIPAL		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	9,380	01/15/2008	1
786482 BE 8	SAFETY HARBOR WATER & 6.600		01/01/2006	MATURED		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	7,590	01/01/2006	1
796253 DP 4	SAN ANTONIO ELEC & GAS 5.375		02/01/2006	REDEEMED		2,393,700	2,370,000	2,335,706	2,391,496	0	2,204	0	2,204	0	2,393,700	0	0	0	63,694</		

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 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)
837147 PF 8	SOUTH CAROLINA PUB SVC 5.750.....		01/01/2006	REDEEMED.....		2,759,100	2,705,000	2,733,484	2,759,100	0	0	0	0	2,759,100	0	0	0	0	77,769	01/01/2013	1FE.....
837608 BY 3	SOUTH DEARBORN COMM SC 7.400.....		02/15/2006	MATURED.....		245,000	245,000	245,000	245,000	0	0	0	0	245,000	0	0	0	0	9,065	02/15/2006	1.....
793190 BS 7	ST PETERS WW & SEW REV 7.500.....		01/01/2006	MATURED.....		200,000	200,000	202,300	200,000	0	0	0	0	200,000	0	0	0	0	7,500	01/01/2006	1.....
871064 BA 8	SWITZERLAND CO SCH BLD 6.750.....		01/01/2006	MATURED.....		75,000	75,000	75,000	75,000	0	0	0	0	75,000	0	0	0	0	2,531	01/01/2006	1.....
882719 A@ 6	TEXAS ST PARTN INT-LEA 6.350.....		03/01/2006	REDEEMED.....		53,318	53,318	53,918	53,596	0	(4)	0	(4)	53,592	0	0	(274)	(274)	548	12/01/2013	1.....
885724 AK 0	THREE RIVERS SOLID WAS 5.300.....		01/01/2006	REDEEMED.....		350,000	350,000	323,001	327,177	0	0	0	0	327,177	0	0	22,824	22,824	9,275	01/01/2027	1FE.....
911760 ME 3	VENDE 1999-1 2D CMO 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		418,294	418,294	412,085	415,548	0	2,746	0	2,746	418,294	0	0	0	0	4,239	12/15/2026	1.....
013634 AW 0	ALBUQUERQUE RESIDENTIA 7.125.....		03/01/2006	REDEEMED.....		15,000	15,000	15,161	15,052	0	0	0	0	15,053	0	0	(53)	(53)	534	03/01/2010	1.....
015329 AA 3	ALEXANDRIA REDEV & HSG 6.250.....		01/01/2006	REDEEMED.....		10,000	10,000	10,000	10,000	0	0	0	0	10,000	0	0	0	0	313	01/01/2008	1FE.....
121894 AA 7	BURLINGTON HSG AUTH RE 6.000.....		02/01/2006	REDEEMED.....		40,000	40,000	39,200	39,734	0	8	0	8	39,742	0	0	258	258	1,200	08/01/2009	1FE.....
13033C Z2 6	CALIF HSG FIN AGCY HOM 5.500.....		02/01/2006	REDEEMED.....		1,575,000	1,575,000	1,569,094	1,571,504	0	110	0	110	1,571,614	0	0	3,386	3,386	43,313	08/01/2014	1FE.....
13033E 8U 0	CALIFORNIA HSG FIN AGY 3.070.....		02/06/2006	MERRILL LYNCH CAPITAL MA.....		25,100,000	25,100,000	25,099,498	25,099,498	0	502	0	502	25,100,000	0	0	0	0	398,044	08/01/2031	1.....
13033E 8Y 2	CALIFORNIA HSG FIN AGY 3.070.....		02/06/2006	MERRILL LYNCH CAPITAL MA.....		25,510,000	25,510,000	25,509,490	25,509,490	0	510	0	510	25,510,000	0	0	0	0	350,000	08/01/2031	1.....
186049 AA 0	CLEVELAND CO HOME LOAN 6.250.....		01/15/2006	REDEEMED.....		15,000	15,000	14,640	14,945	0	2	0	2	14,947	0	0	53	53	469	07/15/2007	1FE.....
238418 AY 3	DAVENPORT IOWA HOME OW 7.900.....		03/01/2006	REDEEMED.....		10,000	10,000	10,800	10,056	0	(13)	0	(13)	10,043	0	0	(43)	(43)	395	03/01/2010	1FE.....
31292G PC 4	FG C00419 7.500.....		03/15/2006	PAID ON PRINCIPAL.....		21,339	21,339	21,005	21,072	0	267	0	267	21,339	0	0	0	0	246	09/15/2025	1.....
31292G 6K 7	FG C00874 7.000.....		03/15/2006	PAID ON PRINCIPAL.....		9,827	9,827	9,701	9,683	0	144	0	144	9,827	0	0	0	0	128	10/15/2029	1.....
31335G LZ 6	FG C80344 7.500.....		03/15/2006	PAID ON PRINCIPAL.....		15,336	15,336	15,097	15,143	0	194	0	194	15,336	0	0	0	0	139	09/15/2025	1.....
31335G NC 5	FG C80387 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		47,660	47,660	44,502	45,127	0	2,533	0	2,533	47,660	0	0	0	0	544	04/15/2026	1.....
3128FA BK 2	FG D69942 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		7,814	7,814	7,296	7,446	0	368	0	368	7,814	0	0	0	0	85	04/15/2026	1.....
31294J PK 8	FG E00426 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		74,823	74,823	72,227	73,486	0	1,336	0	1,336	74,823	0	0	0	0	820	04/15/2011	1.....
31335K GQ 3	FG E20207 7.000.....		03/15/2006	PAID ON PRINCIPAL.....		36,428	36,428	35,882	36,110	0	319	0	319	36,428	0	0	0	0	427	12/15/2010	1.....
31335K HL 3	FG E20235 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		35,421	35,421	34,192	34,801	0	620	0	620	35,421	0	0	0	0	383	04/15/2011	1.....
31283J QC 8	FG G10451 6.000.....		03/15/2006	PAID ON PRINCIPAL.....		67,898	67,898	64,079	66,073	0	1,826	0	1,826	67,898	0	0	0	0	780	01/15/2011	1.....
31283J RT 0	FG G10498 7.500.....		03/15/2006	PAID ON PRINCIPAL.....		64,385	64,385	64,566	64,419	0	(34)	0	(34)	64,385	0	0	0	0	814	03/15/2011	1.....
31345F XK 6	FH 304282 7.500.....		03/15/2006	PAID ON PRINCIPAL.....		1,170	1,170	1,160	1,161	0	10	0	10	1,170	0	0	0	0	13	08/15/2018	1.....
31347Q DV 8	FH 532816 12.000.....		02/15/2006	PAID ON PRINCIPAL.....		1,833	1,833	1,978	1,876	0	(43)	0	(43)	1,833	0	0	0	0	31	11/15/2010	1.....
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500.....		03/15/2006	PAID ON PRINCIPAL.....		684	684	687	688	0	(3)	0	(3)	684	0	0	0	0	9	12/15/2029	1.....
3128GW SZ 2	FHLMC PASS THRU CERT P 5.000.....		03/15/2006	PAID ON PRINCIPAL.....		257,974	257,974	259,304	259,713	0	(1,738)	0	(1,738)	257,974	0	0	0	0	1,969	11/15/2017	1.....
3128GW US 5	FHLMC PASS THRU CERT P 5.000.....		03/15/2006	PAID ON PRINCIPAL.....		125,947	125,947	126,026	126,167	0	(220)	0	(220)	125,947	0	0	0	0	989	11/15/2017	1.....
3128CU GZ 3	FHLMC PASS THRU CERT P 6.500.....		03/15/2006	PAID ON PRINCIPAL.....		303,660	303,660	315,451	322,975	0	(19,315)	0	(19,315)	303,660	0	0	0	0	3,607	04/15/2022	1.....
000000 00 0	FNMA PASS TH 5.500.....		02/01/2006	CITIGROUP GLOBAL MARKET.....		1,479,961	1,500,000	1,491,328	1,491,328	0	0	0	0	1,491,328	0	0	(11,367)	(11,367)	2,750	02/25/2036	1.....
31360G 4K 6	FNMA PASS TH #00006226 11.000.....		03/25/2006	PAID ON PRINCIPAL.....		6,710	6,710	7,087	6,801	0	(91)	0	(91)	6,710	0	0	0	0	131	12/25/2015	1.....
31360H UK 5	FNMA PASS TH #00006886 11.000.....		03/25/2006	PAID ON PRINCIPAL.....		21,079	21,079	21,895	21,240	0	(162)	0	(162)	21,079	0	0	0	0	341	08/25/2015	1.....
31360J BB 2	FNMA PASS TH #00007234 11.000.....		03/25/2006	PAID ON PRINCIPAL.....		35,344	35,344	36,713	35,611	0	(267)	0	(267)	35,344	0	0	0	0	669	08/25/2011	1.....
31360M 4P 2	FNMA PASS TH #00010730 13.500.....		03/25/2006	PAID ON PRINCIPAL.....		112	112	116	118	0	(7)	0	(7)	112	0	0	0	0	3	12/25/2014	1.....
31368S RF 8	FNMA PASS TH #00198586 10.500.....		03/25/2006	PAID ON PRINCIPAL.....		2,200	2,200	2,377	2,309	0	(109)	0	(109)	2,200	0	0	0	0	39	05/25/2012	1.....
31371F AL 6	FNMA PASS TH #00250311 7.500.....		03/25/2006	PAID ON PRINCIPAL.....		14,939	14,939	15,072	14,978	0	(39)	0	(39)	14,939	0	0	0	0	202	08/25/2010	1.....
31371F B4 3	FNMA PASS TH #00250359 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		13,569	13,569	13,018	13,103	0	466	0	466	13,569	0	0	0	0	150	10/25/2025	1.....
31371F EG 3	FNMA PASS TH #00250435 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		17,731	17,731	17,454	17,557	0	174	0	174	17,731	0	0	0	0	191	01/25/2011	1.....
31371F E9 9	FNMA PASS TH #00250460 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		25,187	25,187	24,164	24,345	0	842	0	842	25,187	0	0	0	0	219	01/25/2026	1.....
31371M DT 1	FNMA PASS TH #00255814 5.500.....		03/25/2006	PAID ON PRINCIPAL.....		52,637	52,637	52,625	52,631	0	6	0	6	52,637	0	0	0	0	469	08/25/2035	1.....
31371M HN 0	FNMA PASS TH #00255937 5.000.....		03/25/2006	PAID ON PRINCIPAL.....		225,808	225,808	225,631	225,653	0	155	0	155	225,808	0	0	0	0	1,779	10/25/2020	1.....
31373D BF 8	FNMA PASS TH #00290034 7.500.....		03/25/2006	PAID ON PRINCIPAL.....		3,206	3,206	3,153	3,171	0	35	0	35	3,206	0	0	0	0	40	08/25/2024	1.....
31373U BT 3	FNMA PASS TH #00303450 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		11,860	11,860	11,378	11,440	0	419	0	419	11,860	0	0	0	0	135	08/25/2025	1.....
31373U QP 5	FNMA PASS TH #00303862 7.500.....		03/25/2006	PAID ON PRINCIPAL.....		60,242	60,242	60,373	60,183	0	59	0	59	60,242	0	0	0	0	745	02/25/2011	1.....
31375F MB 1	FNMA PASS TH #00333454 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		7,531	7,531	7,225	7,273	0	258	0	258	7,531	0	0	0	0	79	02/25/2026	1.....
31382M ZX 5	FNMA PASS TH #00486858 7.000.....		03/25/2006	PAID ON PRINCIPAL.....		5,897	5,897	5,967	5,963	0	(66)	0	(66)	5,897	0	0	0	0	66	03/25/2029	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)
31383P 2Y 1	FNMA PASS TH #00509391 7.000		03/25/2006	PAID ON PRINCIPAL		230	230	226	225	0	5	0	5	0	230	0	0	0	3	09/25/2029	1
31383V ED 1	FNMA PASS TH #00514132 7.000		03/25/2006	PAID ON PRINCIPAL		12,437	12,437	12,239	12,212	0	225	0	225	0	12,437	0	0	0	146	08/25/2029	1
31384D EP 3	FNMA PASS TH #00520442 7.000		03/25/2006	PAID ON PRINCIPAL		591	591	599	610	0	(19)	0	(19)	0	591	0	0	0	7	10/25/2029	1
31389S 3C 6	FNMA PASS TH #00634495 5.500		03/25/2006	PAID ON PRINCIPAL		171,217	171,217	174,547	176,173	0	(4,956)	0	(4,956)	0	171,217	0	0	0	1,229	03/25/2017	1
31391T UL 0	FNMA PASS TH #00676587 5.500		03/25/2006	PAID ON PRINCIPAL		148,279	148,279	148,881	149,171	0	(892)	0	(892)	0	148,279	0	0	0	1,154	12/25/2032	1
31402R FR 5	FNMA PASS TH #00735592 5.000		03/25/2006	PAID ON PRINCIPAL		1,203,113	1,203,113	1,149,913	1,150,135	0	52,978	0	52,978	0	1,203,113	0	0	0	9,977	05/25/2034	1
31405N TV 7	FNMA PASS TH #00794464 6.000		03/25/2006	PAID ON PRINCIPAL		1,033,873	1,033,873	1,060,528	1,068,302	0	(34,429)	0	(34,429)	0	1,033,873	0	0	0	11,391	09/25/2034	1
31406Y TU 4	FNMA PASS TH #00824163 5.500		03/25/2006	PAID ON PRINCIPAL		226,386	226,386	228,686	228,665	0	(2,278)	0	(2,278)	0	226,386	0	0	0	2,294	04/25/2035	1
31407E HZ 9	FNMA PASS TH #00828348 4.500		03/25/2006	PAID ON PRINCIPAL		73,864	73,864	71,590	71,670	0	2,194	0	2,194	0	73,864	0	0	0	521	07/25/2035	1
31408G ZW 0	FNMA PASS TH #00851357 6.000		03/25/2006	PAID ON PRINCIPAL		2,992	2,992	3,029	3,029	0	(37)	0	(37)	0	2,992	0	0	0	15	02/25/2036	1
31408J D4 0	FNMA PASS TH #00852523 5.500		03/25/2006	PAID ON PRINCIPAL		6,546	6,546	6,508	6,508	0	38	0	38	0	6,546	0	0	0	30	01/25/2036	1
452010 U6 6	ILLINOIS HSG DEV AUTH 6.750		03/17/2006	REDEEMED		110,000	110,000	114,954	110,414	0	(131)	0	(131)	0	110,283	0	(283)	(283)	4,043	09/01/2023	1FE
455052 N3 0	INDIANA HOUSING FINANC 5.950		01/01/2006	REDEEMED		440,000	440,000	440,000	440,000	0	8,800	0	8,800	0	448,800	0	(8,800)	(8,800)	13,090	07/01/2015	1FE
46246B ER 9	IOWA FIN AUTH SFM REV 5.800		01/01/2006	REDEEMED		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	435	07/01/2016	1FE
546265 K6 5	LOUISIANA HSG FIN AGCY 6.000		03/01/2006	REDEEMED		300,000	300,000	298,296	298,914	0	(2)	0	(2)	0	298,912	0	1,088	1,088	3,300	06/01/2015	1FE
546265 P7 8	LOUISIANA HSG FIN AGCY 6.300		03/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	499	12/01/2018	1FE
546265 W2 5	LOUISIANA HSG FIN AGCY 6.000		03/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	475	12/01/2019	1FE
546265 T2 1	LOUISIANA HSG FIN AGCY 5.600		03/01/2006	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	607	06/01/2017	1FE
575911 BZ 4	MASSACHUSETTS ST INDL 7.350		01/01/2006	REDEEMED		10,000	10,000	10,535	10,216	0	0	0	0	0	10,216	0	(216)	(216)	368	01/01/2028	1FE
597774 AZ 1	MIDLAND CNTY HSG FIN R 8.450		03/01/2006	REDEEMED		4,740	4,740	5,103	4,841	0	(3)	0	(3)	0	4,838	0	(98)	(98)	77	12/01/2011	1FE
60415M RT 3	MINNESOTA ST HSG FIN A 6.000		01/13/2006	REDEEMED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,560	01/01/2016	1FE
60415M BE 0	MINNESOTA ST HSG FIN A 5.500		01/13/2006	REDEEMED		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,053	01/01/2017	1FE
606353 SA 9	MISSOURI ST HSG DEV CO 10.000		03/01/2006	REDEEMED		20,000	20,000	20,840	20,000	0	0	0	0	0	20,000	0	0	0	1,000	09/01/2023	1FE
63967C RM 6	NEBRASKA FIN AUTH SFM 5.700		03/01/2006	REDEEMED		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,845	03/01/2017	1FE
647198 VR 8	NEW MEXICO MTG FIN AUT 6.750		01/01/2006	REDEEMED		55,000	55,000	57,530	57,133	0	0	0	0	0	57,133	0	(2,133)	(2,133)	1,856	07/01/2025	1FE
677215 DL 6	OHIO CAP CORP HSG MTG 6.125		03/01/2006	REDEEMED		5,000	5,000	4,951	4,960	0	1	0	1	0	4,960	0	40	40	153	03/01/2022	1FE
679470 AQ 7	OLATHE LABETTE CNTY MT ---		02/01/2006	REDEEMED		1,414	1,414	137	397	0	2	0	2	0	399	0	1,014	1,014	0	02/01/2023	1FE
684505 FG 0	ORANGE CO HSG FIN AUTH 5.420		03/01/2006	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	678	09/01/2027	1FE
721905 ES 2	PIMA CO INDL DEV AUTH 6.400		02/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	320	08/01/2011	1FE
88275F EK 1	TEXAS DEPT HSG & COMM 5.450		03/01/2006	REDEEMED		1,225,000	1,225,000	1,225,000	1,225,000	0	0	0	0	0	1,225,000	0	0	0	33,381	03/01/2019	1FE
91755G 4T 4	UTAH HSG FIN AGCY SFM 6.350		01/01/2006	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	953	07/01/2015	1FE
91755G 2R 0	UTAH HSG FIN AGCY S96 6.100		01/01/2006	REDEEMED		10,000	10,000	10,000	10,000	0	200	0	200	0	10,200	0	(200)	(200)	305	07/01/2013	1FE
91755G 5R 7	UTAH HSG FIN AGCY S96 6.000		01/01/2006	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,350	07/01/2014	1FE
91755G 2N 9	UTAH HSG FIN AGCY S96 6.150		01/01/2006	REDEEMED		40,000	40,000	40,000	40,000	0	800	0	800	0	40,800	0	(800)	(800)	1,230	07/01/2016	1FE
97689P FU 7	WISCONSIN HSG & ECON D 6.000		03/01/2006	REDEEMED		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	13,500	09/01/2015	1FE
3199999	Total - Bonds - Special Revenue & Assessment					109,447,879	109,076,718	109,702,403	109,304,726	0	62,144	0	62,144	0	109,366,870	0	81,009	81,009	2,349,784	XXX	XXX
Bonds - Public Utilities																					
01877K AD 5	ALLIANCE PIPELINE US (4.591		01/01/2006	REDEEMED		41,200	41,200	39,727	39,808	0	0	0	0	0	39,808	0	1,392	1,392	946	12/31/2025	2FE
079860 AJ 1	BELLSOUTH CORP 4.750		03/08/2006	LEHMAN BROTHERS		1,908,200	2,000,000	2,007,740	2,007,325	0	(205)	0	(205)	0	2,007,119	0	(98,919)	(98,919)	31,139	11/15/2012	1FE
130335 AG 7	CIPGE 1997-1 A7 6.420		03/25/2006	PAID ON PRINCIPAL		258,028	258,028	258,005	258,020	0	8	0	8	0	258,028	0	0	0	4,141	09/25/2008	1FE
25746U AD 1	DOMINION RESOURCES INC 3.660		02/28/2006	FIRST TENNESSEE FINANCIA		494,420	500,000	495,775	497,515	0	446	0	446	0	497,961	0	(3,541)	(3,541)	5,490	11/15/2006	2FE
233331 AD 9	DTE ENERGY CO 6.450		02/28/2006	BANC OF AMERICA SECURIT		501,520	500,000	512,385	504,922	0	(1,904)	0	(1,904)	0	503,019	0	(1,499)	(1,499)	8,242	06/01/2006	2FE
26439X AE 3	DUKE ENERGY FIELD SERV 5.750		02/28/2006	BARCLAYS CAPITAL INC		501,040	500,000	511,075	506,473	0	(1,171)	0	(1,171)	0	505,302	0	(4,262)	(4,262)	8,625	11/15/2006	2FE
190441 BC 8	EL PASO CGP CO 7.750		01/06/2006	EXCHANGE		506,250	500,000	506,250	505,684	0	(23)	0	(23)	0	505,661	0	589	589	6,200	06/15/2010	5FE
302570 AT 3	FPL GROUP CAPITAL 4.086		03/02/2006	FIRST TENNESSEE FINANCIA		494,695	500,000	499,530	499,687	0	51	0	51	0	499,738	0	(5,043)	(5,043)	6,299	02/16/2007	1FE
485260 BB 8	KANSAS GAS & ELECTRIC 6.200		01/15/2006	MATURED		2,000,000	2,000,000	1,950,000	1,999,241	0	759	0	759	0	2,000,000	0	0	0	62,000	01/15/2006	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/31/2006	PAID ON PRINCIPAL		122,983	122,983	120,559	120,545	0	2,439	0	2,439	0	122,983	0	0	0	984	04/30/2018	1FE
72650R AJ 1	PLAINS ALL AMERICAN PI 5.250		03/22/2006	J P MORGAN CHASE SECURI		86,236	90,000	89,566	89,587	0	3	0	3	0	89,590	0	(3,354)	(3,354)	1,339	06/15/2015	2FE

E05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
781904 AM 9	RURAL CELLULAR CORP 8.250		01/05/2006	MERRILL LYNCH CAPITAL MA		1,061,250	1,000,000	1,013,750	1,011,702	0	(28)	0	(28)	0	1,011,674	0	49,576	49,576	26,354	03/15/2012	4FE
842400 ES 8	SOUTHERN CALIFORNIA ED 6.000		03/22/2006	UBS AG		91,374	90,000	102,160	102,054	0	(53)	0	(53)	0	102,002	0	(10,627)	(10,627)	3,780	01/15/2034	2FE
852060 AM 4	SPRINT CAPITAL CORP 6.000		02/28/2006	BANC OF AMERICA SECURIT		503,065	500,000	513,765	508,663	0	(1,315)	0	(1,315)	0	507,348	0	(4,283)	(4,283)	19,000	01/15/2007	2FE
852060 AS 1	SPRINT CAPITAL CORP 8.375		03/24/2006	CITIGROUP GLOBAL MARKET		2,270,680	2,000,000	2,423,464	2,376,640	0	(12,664)	0	(12,664)	0	2,363,976	0	(93,296)	(93,296)	90,264	03/15/2012	2FE
92344W AA 9	VERIZON MARYLAND INC 6.125		01/04/2006	BEAR STEARNS & CO		2,045,140	2,000,000	2,154,200	2,133,808	0	(403)	0	(403)	0	2,133,405	0	(88,265)	(88,265)	43,556	03/01/2012	1FE
92344S AE 0	VERIZON WIRELESS CAPIT 5.375		02/28/2006	BARCLAYS CAPITAL INC		500,790	500,000	509,280	505,646	0	(944)	0	(944)	0	504,702	0	(3,912)	(3,912)	5,823	12/15/2006	1FE
92676# AD 8	VIKING GAS 8.040		03/31/2006	REDEEMED		13,111,117	13,111,117	13,111,117	13,111,117	0	0	0	0	0	13,111,117	0	0	0	525,623	09/30/2014	6*
012873 AK 1	ALBERTA ENERGY CO LTD 7.375	F	03/22/2006	BANC OF AMERICA SECURIT		106,274	90,000	109,076	108,877	0	(74)	0	(74)	0	108,803	0	(2,529)	(2,529)	2,692	11/01/2031	2FE
01877K AB 9	ALLIANCE PIPELINE LP (6.996	F	01/03/2006	PAID ON PRINCIPAL		64,743	64,743	64,743	64,743	0	0	0	0	0	64,743	0	0	0	2,265	12/31/2019	2FE
3899999	Total - Bonds - Public Utilities					26,669,005	26,368,071	26,992,166	26,952,055	0	(15,077)	0	(15,077)	0	26,936,978	0	(267,973)	(267,973)	848,560	XXX	XXX
Bonds - Industrial and Miscellaneous																					
007903 AJ 6	ADVANCED MICRO DEVICES 7.750		02/27/2006	REDEEMED		94,820	88,000	88,440	88,429	0	(15)	0	(15)	0	88,414	0	6,406	6,406	2,179	11/01/2012	4FE
014383 AF 0	ALDERWOODS GROUP 7.750		02/08/2006	BANC OF AMERICA SECURIT		103,000	100,000	105,500	103,500	1,675	(66)	0	1,609	0	105,109	0	(2,109)	(2,109)	3,186	09/15/2012	4FE
000780 NX 0	AMAC 2003-13 A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		653,458	653,458	660,631	660,632	0	(7,174)	0	(7,174)	0	653,458	0	0	0	5,922	01/25/2034	1FE
026494 AB 0	AMER HEALTH PROP 7.500		02/28/2006	WACHOVIA SECURITIES INC		508,255	500,000	524,755	515,579	0	(2,354)	0	(2,354)	0	513,226	0	(4,971)	(4,971)	23,750	01/15/2007	2FE
023551 AM 6	AMERADA HESS 7.125		03/22/2006	BANC OF AMERICA SECURIT		84,860	76,000	84,617	84,539	0	(22)	0	(22)	0	84,517	0	343	343	2,888	03/15/2033	2FE
025816 AN 9	AMERICAN EXPRESS 5.500		02/28/2006	BNP PARIBAS		501,210	500,000	510,000	505,277	0	(1,171)	0	(1,171)	0	504,107	0	(2,897)	(2,897)	12,833	09/12/2006	1FE
043353 AA 9	ARVINMERITOR INC 8.750		01/17/2006	GOLDMAN SACHS & CO		75,400	80,000	76,400	76,462	0	26	0	26	0	76,488	0	(1,088)	(1,088)	2,703	03/01/2012	3FE
060505 AR 5	BANK OF AMERICA CORP 4.875		01/03/2006	BANC OF AMERICA SECURIT		996,940	1,000,000	991,250	993,554	0	13	0	13	0	993,566	0	3,374	3,374	15,031	09/15/2012	1FE
055381 AF 4	BE AEROSPACE INC 8.000		01/11/2006	REDEEMED		500,000	500,000	500,625	500,000	0	0	0	0	0	500,000	0	0	0	14,444	03/01/2008	5FE
084670 B* 8	BERKSHIRE HATHAWAY INV 5.000		03/01/2006	PAID ON PRINCIPAL		3,251,852	3,251,852	3,251,852	3,251,852	0	0	0	0	0	3,251,852	0	0	0	8,264	02/01/2012	1
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		313,689	313,689	317,904	317,237	0	(3,548)	0	(3,548)	0	313,689	0	0	0	2,162	11/25/2033	1FE
12189T AW 4	BURLINGTON NORTHERN SA 4.875		03/29/2006	MORGAN STANLEY DEAN WI		1,908,860	2,000,000	1,997,400	1,997,642	0	(50)	0	(50)	0	1,997,592	0	(88,732)	(88,732)	48,750	01/15/2015	2FE
12189P AM 4	BURLINGTON NORTHERN SA 5.140		01/15/2006	PAID ON PRINCIPAL		24,873	24,873	24,873	24,873	0	0	0	0	0	24,873	0	0	0	639	01/15/2021	1FE
12200B AA 6	BURLINGTON NORTHERN SA 4.575		01/15/2006	PAID ON PRINCIPAL		205,325	205,325	205,325	205,325	0	0	0	0	0	205,325	0	0	0	4,697	01/15/2021	1FE
12189T AH 7	BURLINGTON NORTHERN SA 6.600		01/02/2006	MATURED		108,582	108,582	108,582	108,582	0	0	0	0	0	108,582	0	0	0	3,583	01/02/2006	1FE
12189T AH 7	BURLINGTON NORTHERN SA 6.600		01/02/2006	PAID ON PRINCIPAL		23,477	23,477	23,477	23,477	0	0	0	0	0	23,477	0	0	0	775	01/02/2017	1FE
134429 AJ 8	CAMPBELL SOUP CO 6.900		02/28/2006	MERRILL LYNCH CAPITAL MA		505,350	500,000	519,450	510,980	0	(2,176)	0	(2,176)	0	508,804	0	(3,454)	(3,454)	13,225	10/15/2006	1FE
15132E EU 8	CDMC 2003-8 1A5 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		364,120	364,120	360,814	361,081	0	3,039	0	3,039	0	364,120	0	0	0	2,958	10/25/2033	1FE
15132E GB 8	CDMC 2003-9 1A-4 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		349,654	349,654	351,279	350,294	0	(639)	0	(639)	0	349,654	0	0	0	2,801	11/25/2033	1FE
151314 FV 8	CDMC 2004-1 A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		1,105,780	1,105,780	1,125,649	1,120,345	0	(14,565)	0	(14,565)	0	1,105,780	0	0	0	10,275	02/25/2034	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		516,082	516,082	512,211	512,502	0	3,580	0	3,580	0	516,082	0	0	0	3,596	12/25/2018	1FE
184502 AV 4	CLEAR CHANNEL COMMUNIC 5.500		03/21/2006	DEUTSCHE BANC ALEX BRO		89,699	96,000	90,109	90,395	0	120	0	120	0	90,515	0	(816)	(816)	2,772	09/15/2014	2FE
172973 SD 2	CMSI 2003-9 A2 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		567,471	567,471	577,144	574,743	0	(7,272)	0	(7,272)	0	567,471	0	0	0	4,954	10/25/2033	1FE
172973 YR 4	CMSI 2004-5 1A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		538,395	538,395	544,515	544,052	0	(5,657)	0	(5,657)	0	538,395	0	0	0	4,783	08/25/2034	1FE
191219 BH 6	COCA-COLA ENTERPRISES 5.375		02/28/2006	FIRST TENNESSEE FINANCIA		500,650	500,000	508,685	504,340	0	(1,092)	0	(1,092)	0	503,249	0	(2,599)	(2,599)	14,781	08/15/2006	1FE
205887 AZ 5	COCANAGRA FOODS 6.000		01/20/2006	REDEEMED		500,000	500,000	511,975	505,361	0	(468)	0	(468)	0	505,893	0	(5,893)	(5,893)	14,446	09/15/2006	2FE
22541L AQ 6	CREDIT SUISSE FB USA I 4.125		01/12/2006	BEAR STEARNS & CO		968,900	1,000,000	999,510	999,616	0	16	0	16	0	999,632	0	(30,732)	(30,732)	20,969	01/15/2010	1FE
22541Q YJ 5	CSFB 2003-25 1A6 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		135,446	135,446	137,409	137,118	0	(1,672)	0	(1,672)	0	135,446	0	0	0	1,459	10/25/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		1,368,811	1,368,811	1,369,795	1,369,856	0	(1,044)	0	(1,044)	0	1,368,811	0	0	0	13,834	02/25/2020	1FE
126650 AW 0	CVS CORP (144A) 5.298		03/11/2006	PAID ON PRINCIPAL		8,132	8,132	7,812	7,812	0	320	0	320	0	8,132	0	0	0	36	01/11/2027	1
12669F GV 9	CWHL 2003-J13 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		1,157,378	1,157,378	1,163,889	1,164,027	0	(6,648)	0	(6,648)	0	1,157,378	0	0	0	11,490	01/25/2024	1FE
12669E N8 5	CWHL 2003-44 A2 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		482,531	482,531	475,670	476,582	0	5,950	0	5,950	0	482,531	0	0	0	4,262	10/25/2033	1FE
12669F NZ 2	CWHL 2004-3 A1 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		1,038,258	1,038,258	1,056,427	1,061,017	0	(22,759)	0	(22,759)	0	1,038,258	0	0	0	7,268	04/25/2034	1FE
233835 AA 5	DAIMLERCHRYSLER N.A. 7.200		03/27/2006	BEAR STEARNS & CO		1,047,300	1,000,000	1,117,790	1,092,115	0	(5,725)	0	(5,725)	0	1,086,389	0	(39,089)	(39,089)	41,800	09/01/2009	2FE
235811 BA 3	DANA CORP 5.850		03/22/2006	VARIOUS		1,478,125	2,000,000	1,568,760	1,420,000	148,760	0	0	148,760	0	1,568,760	0	(90,635)	(90,635)	58,500	01/15/2015	4FE
25179M AF 0	DEVON ENERGY CORPORATI 2.750		02/28/2006	JEFFERIES & CO INC		494,870	500,000	491,500	495,878	0	1,094	0	1,094	0	496,971	0	(2,101)	(2,101)	8,097	08/01/2006	2FE
263534 BN 8	DUPONT EN NEMOUR 4.875		03/06/2006	MERRILL LYNCH CAPITAL MA		961,130	1,000,000	991,260	992,372												

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
29247S AA 8	EN BOAT LLC 4.630		01/18/2006	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	926	07/18/2028	1
DMYGNN 01 9	ENHANCED ALABAMA SER 2		02/28/2006	MATURED		34,327	34,327	34,327	34,327	0	0	0	0	0	34,327	0	0	0	231,277	02/28/2006	1FE
26882X AF 2	ERAC USA FINANCE COMPA 6.950		01/15/2006	MATURED		1,000,000	1,000,000	1,016,150	1,000,023	0	(23)	0	(23)	0	1,000,000	0	0	0	34,750	01/15/2006	2FE
60706U AA 2	EXXON MOBIL PASS THRU 7.290		01/02/2006	MATURED		166,541	166,541	166,541	166,541	0	0	0	0	0	166,541	0	0	0	6,070	01/02/2006	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		245,305	245,305	245,229	245,229	0	77	0	77	0	245,305	0	0	0	2,045	05/25/2020	1FE
313374 3S 3	FHR 1717 H CMO 6.500		03/15/2006	PAID ON PRINCIPAL		1,153,800	1,153,800	1,083,581	1,142,763	0	11,037	0	11,037	0	1,153,800	0	0	0	11,443	07/15/2023	1
31337B JR 2	FHR 1998 PE CMO 7.500		03/17/2006	PAID ON PRINCIPAL		94,531	94,531	98,076	95,703	0	(1,172)	0	(1,172)	0	94,531	0	0	0	1,082	10/17/2027	1
31337S DJ 9	FHR 2311 CMO 6.000		03/15/2006	PAID ON PRINCIPAL		1,874,251	1,874,251	1,786,437	1,864,317	0	9,933	0	9,933	0	1,874,251	0	0	0	17,834	11/15/2016	1
31337U VC 9	FHR 2357 OG CMO 6.500		03/15/2006	PAID ON PRINCIPAL		427,383	427,383	427,383	427,383	0	0	0	0	0	427,383	0	0	0	3,976	09/15/2030	1
31339N GU 4	FHR 2410 PD CMO 6.500		02/15/2006	PAID ON PRINCIPAL		345,782	345,782	349,030	345,109	0	673	0	673	0	345,782	0	0	0	2,415	10/15/2030	1
31339W ME 3	FHR 2419 HP CMO 6.500		03/15/2006	PAID ON PRINCIPAL		853,298	853,298	855,502	852,501	0	797	0	797	0	853,298	0	0	0	8,033	09/15/2030	1
31392P 4A 0	FHR 2458 PE CMO 6.500		03/15/2006	PAID ON PRINCIPAL		791,026	791,026	804,375	791,744	0	(718)	0	(718)	0	791,026	0	0	0	9,976	01/15/2031	1
319963 AK 0	FIRST DATA CORP 4.850		03/23/2006	GOLDMAN SACHS & CO		1,893,200	2,000,000	1,983,620	1,985,087	0	467	0	467	0	1,985,554	0	(92,354)	(92,354)	47,692	10/01/2014	1FE
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2006	PAID ON PRINCIPAL		141,890	141,890	146,502	148,152	0	(6,262)	0	(6,262)	0	141,890	0	0	0	1,738	10/25/2031	1
31359V YH 0	FNGT 99-T2 CMO 7.500		03/19/2006	PAID ON PRINCIPAL		56,649	56,649	58,969	58,559	0	(1,909)	0	(1,909)	0	56,649	0	0	0	695	09/19/2025	1
31358F JA 2	FNR 1991-11 H CMO 7.000		03/25/2006	PAID ON PRINCIPAL		1,945	1,945	1,873	1,899	0	46	0	46	0	1,945	0	0	0	16	02/25/2021	1
31359F CZ 9	FNR 1993-202 I CMO 6.500		03/25/2006	PAID ON PRINCIPAL		708,665	708,665	668,360	704,292	0	4,373	0	4,373	0	708,665	0	0	0	6,863	02/25/2023	1
31359G UH 7	FNR 1994-27 CMO 6.500		03/25/2006	PAID ON PRINCIPAL		759,402	759,402	713,838	749,123	0	10,279	0	10,279	0	759,402	0	0	0	7,723	06/25/2023	1
31359K PP 6	FNR 1996-32 PH CMO 7.000		03/25/2006	PAID ON PRINCIPAL		41,012	41,012	42,563	41,142	0	(130)	0	(130)	0	41,012	0	0	0	475	01/25/2026	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2006	PAID ON PRINCIPAL		187,242	187,242	188,998	189,448	0	(2,205)	0	(2,205)	0	187,242	0	0	0	1,860	10/25/2031	1
31392A 4P 0	FNR 2001-69 PN CMO 6.000		03/25/2006	PAID ON PRINCIPAL		475,768	475,768	477,403	474,918	0	850	0	850	0	475,768	0	0	0	4,380	04/25/2030	1
31392E FF 2	FNR 2002-55 AB CMO 5.500		03/25/2006	PAID ON PRINCIPAL		335,737	335,737	338,649	337,340	0	(1,603)	0	(1,603)	0	335,737	0	0	0	3,101	04/25/2029	1
31392E FJ 4	FNR 2002-55 GD CMO 5.500		03/25/2006	PAID ON PRINCIPAL		293,550	293,550	298,916	294,990	0	(1,440)	0	(1,440)	0	293,550	0	0	0	2,583	11/25/2015	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		1,012,588	1,012,588	976,086	992,559	0	20,029	0	20,029	0	1,012,588	0	0	0	9,689	02/25/2042	1
31392D D3 3	FNW 2002-W7 A3 CMO 5.250		02/25/2006	PAID ON PRINCIPAL		38,721	38,721	39,091	38,661	0	60	0	60	0	38,721	0	0	0	169	01/25/2025	1
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2006	PAID ON PRINCIPAL		78,300	78,300	77,826	77,900	0	400	0	400	0	78,300	0	0	0	1,272	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		02/25/2006	PAID ON PRINCIPAL		363,420	363,420	362,909	362,357	0	1,063	0	1,063	0	363,420	0	0	0	3,228	02/25/2042	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2003	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	3,772	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2006	PAID ON PRINCIPAL		169,841	169,841	179,766	178,567	0	(8,726)	0	(8,726)	0	169,841	0	0	0	1,584	04/25/2033	1
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/25/2006	PAID ON PRINCIPAL		123,815	123,815	123,815	123,815	0	0	0	0	0	123,815	0	0	0	1,364	09/20/2020	1FE
370442 BT 1	GENERAL MOTORS 8.375		01/17/2006	BANC OF AMERICA SECURIT		371,250	540,000	398,250	356,400	42,056	69	0	42,125	0	398,525	0	(27,275)	(27,275)	23,241	07/15/2033	4FE
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250		01/11/2006	CITIGROUP GLOBAL MARKET		958,750	1,000,000	1,047,900	919,140	119,559	(279)	0	119,280	0	1,038,420	0	(79,670)	(79,670)	27,389	03/02/2011	3FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		557,006	557,006	552,523	552,434	0	4,571	0	4,571	0	557,006	0	0	0	4,496	01/25/2019	1FE
38373R V9 7	GNR 2001-56 PQ CMO 6.000		03/20/2006	PAID ON PRINCIPAL		1,101,433	1,101,433	1,088,311	1,094,428	0	7,005	0	7,005	0	1,101,433	0	0	0	10,748	08/20/2030	1
38374L VC 2	GNR 2005-44 VA (CMO) 5.500		03/20/2006	PAID ON PRINCIPAL		104,063	104,063	104,929	104,922	0	(859)	0	(859)	0	104,063	0	0	0	955	05/20/2033	1
382550 AH 4	GOODYEAR TIRE 7.857		01/17/2006	GOLDMAN SACHS & CO		215,050	220,000	213,950	214,080	0	55	0	55	0	214,135	0	0	915	7,442	08/15/2011	4FE
38821G AH 4	GRANT PRIDECO INC 6.125		03/29/2006	BANC OF AMERICA SECURIT		245,625	250,000	250,000	249,375	625	0	0	625	0	250,000	0	(4,375)	(4,375)	8,422	08/15/2015	3FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.140		03/25/2006	PAID ON PRINCIPAL		5,639	5,639	5,715	5,718	0	(79)	0	(79)	0	5,639	0	0	0	73	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.146		02/25/2006	PAID ON PRINCIPAL		91,241	91,241	92,481	92,519	0	(1,278)	0	(1,278)	0	91,241	0	0	0	783	01/25/2035	1FE
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.149		01/25/2006	PAID ON PRINCIPAL		155,698	155,698	157,814	157,878	0	(2,180)	0	(2,180)	0	155,698	0	0	0	668	01/25/2035	1FE
401698 AA 3	GUIDANT CORP 6.150		02/15/2006	MATURED		3,500,000	3,500,000	3,490,867	3,499,089	0	911	0	911	0	3,500,000	0	0	0	107,625	02/15/2006	1FE
404119 AA 7	HCA INC 8.750		03/13/2006	LEHMAN BROTHERS		653,094	600,000	689,124	663,600	17,079	(3,138)	0	13,940	0	677,540	0	(24,446)	(24,446)	28,438	09/01/2010	3FE
421924 AR 2	HEALTHSOUTH CORP 8.500		03/09/2006	TENDERED		721,256	715,000	709,638	710,081	0	389	0	389	0	710,470	0	10,786	10,786	72,722	02/01/2008	6
428236 AE 3	HEWLETT-PACKARD CO 5.750		02/28/2006	JEFFERIES & CO INC		502,440	500,000	512,370	507,525	0	(1,252)	0	(1,252)	0	506,273	0	(3,833)	(3,833)	6,229	12/15/2006	1FE
441812 JX 3	HOUSEHOLD FINANCE CORP 5.750		02/28/2006	BNP PARIBAS		502,855	500,000	513,325	508,534	0	(1,247)	0	(1,247)	0	507,287	0	(4,432)	(4,432)	17,010	01/30/2007	1FE
441812 KG 8	HOUSEHOLD FINANCE CORP 4.750		03/07/2006	BANC OF AMERICA SECURIT		1,966,560	2,000,000	1,998,280	1,998,723	0	39	0	39	0	1,998,762	0	(32,202)	(32,202)	30,347	05/15/2009	1FE
40429C CQ 3	HSBC FINANCE CORP 4.750		01/13/2006	FTN FINANCIAL		1,482,510	1,500,000	1,495,140	1,495,642	0	42	0	42	0	1,495,684	0	(13,174)	(13,174)	18,604	04/15/2010	1FE
460146 AM 5	INTERNATIONAL PAPER CO 7.625		02/28/2006	JEFFERIES & CO INC	</																

SCHEDULE D - PART 4

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

E05.13

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's 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)
47758P AE 9	JO-ANN STORES 7.500		03/27/2006	VARIOUS		3,010,000	3,500,000	3,583,594	2,861,250	711,680	(1,145)	0	710,535	0	3,571,785	0	(561,785)	(561,785)	129,792	03/01/2012	4FE
244199 AY 1	JOHN DEERE & CO 7.850		03/24/2006	TENDERED		5,518,250	5,000,000	5,776,000	5,593,776	0	(28,381)	0	(28,381)	0	5,565,395	0	(47,145)	(47,145)	140,646	05/15/2010	1FE
244217 BF 1	JOHN DEERE CAPITAL COR 5.125		02/28/2006	MERRILL LYNCH CAPITAL MA		500,120	500,000	507,655	504,296	0	(841)	0	(841)	0	503,455	0	(3,335)	(3,335)	9,538	10/19/2006	1FE
442488 AQ 5	K HOVNANIAN ENTERPRISE 6.500		02/23/2006	CREDIT SUISSE FIRST BOST		334,688	350,000	352,775	334,716	17,932	(60)	0	17,872	0	352,587	0	(17,900)	(17,900)	14,092	01/15/2014	3FE
50419Q AD 4	LA QUINTA PROPERTIES 8.875		01/25/2006	TENDERED		395,542	375,000	408,281	403,760	0	(642)	0	(642)	0	403,118	0	(7,576)	(7,576)	23,268	03/15/2011	3FE
DMYGNB 08 4	LOUISIANA TAX CREDIT N		03/01/2006	MATURED		182,139	182,139	182,139	182,139	0	0	0	0	0	182,139	0	0	0	0	03/01/2006	1FE
565849 AB 2	MARATHON OIL 6.800		03/22/2006	BARCLAYS CAPITAL INC		101,762	90,000	100,296	100,196	0	(31)	0	(31)	0	100,165	0	1,597	1,597	3,264	03/15/2032	2FE
55265K Q6 9	MASTR 2003-09 2A11 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		226,535	226,535	229,791	229,078	0	(2,543)	0	(2,543)	0	226,535	0	0	0	2,551	10/25/2033	1FE
55265K W6 2	MASTR 2003-11 2A2 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		741,696	741,696	749,113	747,886	0	(6,191)	0	(6,191)	0	741,696	0	0	0	5,508	12/25/2033	1FE
55265K 2H 1	MASTR 2003-11 7A3 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		202,799	202,799	204,003	203,583	0	(783)	0	(783)	0	202,799	0	0	0	2,176	12/25/2033	1FE
55265K 3N 7	MASTR 2003-12 3A2 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		608,638	608,638	612,061	611,086	0	(2,448)	0	(2,448)	0	608,638	0	0	0	4,781	12/25/2033	1FE
55265K 3X 5	MASTR 2003-12 5A1 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		564,199	564,199	554,413	555,791	0	8,407	0	8,407	0	564,199	0	0	0	4,228	12/25/2018	1FE
55265K L2 3	MASTR 2003-8 3A8 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		400,606	400,606	398,415	398,619	0	1,987	0	1,987	0	400,606	0	0	0	2,863	09/25/2033	1FE
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		678,018	678,018	678,078	677,862	0	155	0	155	0	678,018	0	0	0	3,926	02/25/2019	1FE
57643M FJ 8	MASTR 2004-9 3A2 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		325,769	325,769	325,617	325,490	0	279	0	279	0	325,769	0	0	0	3,338	07/25/2034	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2006	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,067	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/29/2006	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,055	07/29/2029	1FE
55263E CD 5	MBNA CORP 6.250		02/28/2006	FIRST TENNESSEE FINANCIA		504,680	500,000	516,000	510,088	0	(1,518)	0	(1,518)	0	508,569	0	(3,889)	(3,889)	19,618	01/17/2007	2FE
58503X AA 5	MEDPARTNERS INC 7.375		02/28/2006	JEFFERIES & CO INC		505,225	500,000	518,215	510,066	0	(2,087)	0	(2,087)	0	507,980	0	(2,755)	(2,755)	15,569	10/01/2006	2FE
589969 AA 2	MERITA BANK 6.500		01/15/2006	MATURED		5,000,000	5,000,000	5,080,982	5,000,449	0	(449)	0	(449)	0	5,000,000	0	0	0	162,500	01/15/2006	1FE
63934E AH 1	NAVISTAR INTERNATIONAL 7.500		03/07/2006	VARIOUS		8,335,971	8,300,000	8,507,964	7,905,750	567,083	(4,752)	0	562,331	0	8,468,081	0	(132,110)	(132,110)	126,792	06/15/2011	3FE
666807 AZ 5	NORTHROP GRUMMAN 4.079		02/28/2006	BNP PARIBAS		496,175	500,000	499,675	499,805	0	37	0	37	0	499,842	0	(3,667)	(3,667)	6,062	11/16/2006	2FE
629377 AS 1	NRG ENERGY 8.000		02/02/2006	TENDERED		90,235	83,000	88,188	87,869	0	(64)	0	(64)	0	87,806	0	2,429	2,429	3,357	12/15/2013	4FE
698657 AG 8	PANTRY INC 7.750		01/30/2006	CREDIT SUISSE FIRST BOST		306,750	300,000	303,000	300,000	2,867	3	0	2,870	0	302,870	0	3,880	3,880	10,785	02/15/2014	4FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		01/15/2006	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1
717081 AR 4	PFIZER INC 4.500		03/21/2006	MERRILL LYNCH CAPITAL MA		965,080	1,000,000	988,850	990,568	0	225	0	225	0	990,793	0	(25,713)	(25,713)	27,375	02/15/2014	1FE
755081 AD 8	RAYOVAC CORP 8.500		02/01/2006	J P MORGAN CHASE SECURI		346,000	400,000	350,000	350,000	0	44	0	44	0	350,044	0	(4,044)	(4,044)	11,806	10/01/2013	1
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		463,933	463,933	458,931	459,344	0	4,589	0	4,589	0	463,933	0	0	0	3,716	10/25/2018	1FE
76111X SE 4	RFMSI 2005-S1 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		386,123	386,123	387,842	387,630	0	(1,507)	0	(1,507)	0	386,123	0	0	0	2,743	02/25/2020	1FE
863576 BV 5	SASC 2005-6 2A15 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		850,491	850,491	860,192	859,498	0	(9,007)	0	(9,007)	0	850,491	0	0	0	7,330	05/25/2035	1FE
87612E AH 9	TARGET CORP 5.875		02/27/2006	LEHMAN BROTHERS		2,080,380	2,000,000	2,201,600	2,161,264	0	(3,498)	0	(3,498)	0	2,157,766	0	(77,386)	(77,386)	59,076	03/01/2012	1FE
882444 AA 0	TEXAS GLOCO LLC/FINANC 6.875		02/02/2006	TENDERED		52,810	50,000	52,875	52,723	0	(30)	0	(30)	0	52,693	0	117	117	1,949	12/15/2014	4FE
895953 AD 9	TRICON GLOBAL 8.875		03/14/2006	BARCLAYS CAPITAL INC		103,167	91,000	107,848	106,343	0	(531)	0	(531)	0	105,812	0	(2,646)	(2,646)	3,410	04/15/2011	2FE
87264Q AM 2	TRW AUTOMOTIVE INC 9.375		01/17/2006	BANC OF AMERICA SECURIT		112,875	105,000	114,450	113,663	513	(94)	0	420	0	114,082	0	(1,207)	(1,207)	4,238	02/15/2013	3FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		02/15/2006	PAID ON PRINCIPAL		209,335	209,335	209,335	209,335	0	0	0	0	0	209,335	0	0	0	5,704	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		02/15/2006	PAID ON PRINCIPAL		84,703	84,703	84,703	84,703	0	0	0	0	0	84,703	0	0	0	2,340	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2006	PAID ON PRINCIPAL		4,763	4,763	4,763	4,763	0	0	0	0	0	4,763	0	0	0	112	01/02/2024	1FE
908584 DD 4	UNION TANK CAR CO PASS 7.950		01/02/2006	MATURED		509,338	509,338	509,338	509,338	0	0	0	0	0	509,338	0	0	0	20,246	01/02/2006	1FE
91324P AD 4	UNITEDHEALTH GROUP INC 5.200		02/28/2006	FIRST TENNESSEE FINANCIA		500,095	500,000	508,385	505,286	0	(801)	0	(801)	0	504,485	0	(4,390)	(4,390)	16,322	01/17/2007	1FE
92203R AB 8	VANGUARD HEALTH HLD		01/17/2006	BANC OF AMERICA SECURIT		366,250	500,000	355,000	356,355	0	654	0	654	0	357,009	0	9,241	9,241	0	10/01/2015	5FE
92839U AB 3	WASTEON CORP 8.250		01/17/2006	BANC OF AMERICA SECURIT		91,300	110,000	102,575	93,500	9,273	75	0	9,348	0	102,848	0	(11,548)	(11,548)	4,260	08/01/2010	4FE
939322 AD 5	WASHINGTON MUTUAL INC 7.500		02/28/2006	BNP PARIBAS		505,360	500,000	521,120	510,541	0	(2,651)	0	(2,651)	0	507,890	0	(2,530)	(2,530)	20,625	08/15/2006	1FE
92929Q AR 8	WASTE MANAGEMENT INC 7.000		02/28/2006	FIRST TENNESSEE FINANCIA		504,880	500,000	518,830	510,532	0	(2,086)	0	(2,086)	0	508,447	0	(3,567)	(3,567)	13,417	10/15/2006	2FE
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		03/25/2006	PAID ON PRINCIPAL		97,997	97,997	96,833	96,953	0	1,043	0	1,043	0	97,997	0	0	0	721	10/25/2018	1FE
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		552,836	552,836	549,704	549,929	0	2,906	0	2,906	0	552,836	0	0	0	4,342	11/25/2018	1FE
949814 BC 0	WFMB 2004-1 A27 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		244,881	244,881	249,300	248,772	0	(3,892)	0	(3,892)	0	244,881	0	0	0	2,043	02/25/2034	1FE
94983F AA 8	WOMBS 2006-1 A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		104,607	104,607	102,172	102,172	0	2,435	0	2,435	0	104,607	0	0	0	435	09/2	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
983130 AD 7	WYNN LAS VEGAS 6.625		03/21/2006	BANC OF AMERICA SECURIT		132,638	135,000	131,288	131,288	142	60	0	202	0	131,489	0	1,148	1,148	2,807	12/01/2014	4FE
097751 AG 6	BOMBARDIER INC (144A) 6.750	F	03/30/2006	DEUTSCHE BANC ALEX BRO		956,250	1,000,000	989,897	925,000	67,432	284	0	67,716	0	992,716	0	(36,466)	(36,466)	0	05/01/2012	3FE
12201P AL 0	BURLINGTON RESOURCES 5.600	F	02/28/2006	MERRILL LYNCH CAPITAL MA		511,219	510,000	520,848	516,486	0	(1,123)	0	(1,123)	0	515,364	0	(4,145)	(4,145)	7,299	12/01/2006	2FE
146900 AC 9	CASCADES INC 7.250	F	03/29/2006	GOLDMAN SACHS & CO.		942,500	1,000,000	1,000,000	910,000	90,000	0	0	90,000	0	1,000,000	0	(57,500)	(57,500)	36,250	02/15/2013	3FE
20825U AA 2	CONOCO FUNDING 5.450	F	02/28/2006	BARCLAYS CAPITAL INC.		501,045	500,000	510,000	505,593	0	(1,108)	0	(1,108)	0	504,485	0	(3,440)	(3,440)	10,446	10/15/2006	1FE
67000X AA 4	NOVELIS INC (144A) 7.250	F	03/24/2006	PAID ON PRINCIPAL		71	71	71	66	5	(1)	0	5	0	71	0	0	0	3	02/15/2015	4
82028K AA 9	SHAW COMMUNICATIONS 8.540	C	01/31/2006	MERRILL LYNCH CAPITAL MA		2,612,500	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	112,500	112,500	73,701	09/30/2027	4FE
87971K AA 5	TEMBEC INDUSTRIES INC 8.625	F	02/17/2006	VARIOUS		773,750	1,500,000	1,020,000	855,000	165,000	0	0	165,000	0	1,020,000	0	(246,250)	(246,250)	82,057	06/30/2009	5FE
191241 AB 4	COCA-COLA FEMSA S.A. 8.950	F	02/22/2006	J P MORGAN CHASE SECURI		2,563,250	2,500,000	2,499,025	2,499,418	0	(12)	0	(12)	0	2,499,405	0	63,845	63,845	72,097	11/01/2006	1FE
706448 AD 9	PEMEX FINANCE LTD 8.020	F	02/15/2006	PAID ON PRINCIPAL		250,000	250,000	249,990	250,000	0	0	0	0	0	250,000	0	0	0	5,013	05/15/2007	1FE
893830 AF 6	TRANSOCEAN INC 7.500	F	03/22/2006	BANC OF AMERICA SECURIT		109,884	90,000	116,159	115,878	0	(110)	0	(110)	0	115,768	0	(5,885)	(5,885)	3,038	04/15/2031	2FE
902118 AZ 1	TYCO INTL GROUP SA 5.800	F	02/28/2006	BARCLAYS CAPITAL INC.		500,830	500,000	509,555	504,617	0	(1,260)	0	(1,260)	0	503,357	0	(2,527)	(2,527)	17,078	08/01/2006	2FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		89,680	89,680	87,102	87,102	0	2,578	0	2,578	0	89,680	0	0	0	0	07/25/2018	1
172973 QK 8	CMSI 2003-6 2A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		112,057	112,057	109,675	109,675	0	2,381	0	2,381	0	112,057	0	0	0	0	05/25/2018	1
22541S CC 0	CSFB 2004-2R A1 CMO 4.970		01/31/2006	PAID ON PRINCIPAL		87,074	87,074	86,639	84,644	0	2,431	0	2,431	0	87,074	0	0	0	717	12/28/2033	1FE
22541S CC 0	CSFB 2004-2R A1 CMO 4.981		03/28/2006	PAID ON PRINCIPAL		135,291	135,291	134,615	131,514	0	3,777	0	3,777	0	135,291	0	0	0	1,805	12/28/2033	1FE
36228F AE 6	GSMP 1998-2 A CMO 7.750		03/19/2006	PAID ON PRINCIPAL		73,036	73,036	72,243	72,361	0	674	0	674	0	73,036	0	0	0	977	05/19/2027	1FE
36228F CL 8	GSMP 1999-3 A (144A) 8.000		03/19/2006	PAID ON PRINCIPAL		22,256	22,256	22,795	22,629	0	(373)	0	(373)	0	22,256	0	0	0	306	08/19/2029	1FE
36228F EC 6	GSMP 2001-2 A CMO 7.500		03/19/2006	PAID ON PRINCIPAL		75,683	75,683	78,521	77,861	0	(2,179)	0	(2,179)	0	75,683	0	0	0	824	06/15/2032	1
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2006	PAID ON PRINCIPAL		127,600	127,600	128,856	128,831	0	(1,232)	0	(1,232)	0	127,600	0	0	0	1,436	12/25/2017	1FE
74160M DK 5	PRIME 2004-CL1 A1 CMO 6.000		03/25/2006	PAID ON PRINCIPAL		295,621	295,621	302,549	303,680	0	(8,059)	0	(8,059)	0	295,621	0	0	0	2,760	02/25/2034	1FE
45660N NN 1	RAST 2003-A2 A7 CMO 5.750		03/25/2006	PAID ON PRINCIPAL		1,050,315	1,050,315	1,060,244	1,059,924	0	(9,609)	0	(9,609)	0	1,050,315	0	0	0	11,694	05/25/2033	1FE
939336 JA 2	WAMMS 2002-MS8 2A2 MK 5.250		03/25/2006	PAID ON PRINCIPAL		176,831	176,831	179,138	181,261	0	(4,430)	0	(4,430)	0	176,831	0	0	0	1,725	12/26/2017	1FE
939336 HJ 5	WAMMS 2002-MS9 2A1 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		131,594	131,594	133,527	136,241	0	(4,646)	0	(4,646)	0	131,594	0	0	0	1,170	12/25/2017	1FE
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		03/25/2006	PAID ON PRINCIPAL		714,718	714,718	707,970	708,187	0	6,531	0	6,531	0	714,718	0	0	0	6,354	12/25/2018	1FE
94981C AF 6	WFMB 2003-17 1A3 CMO 5.250		03/25/2006	PAID ON PRINCIPAL		443,665	443,665	446,438	446,042	0	(2,377)	0	(2,377)	0	443,665	0	0	0	4,244	01/25/2034	1FE
949780 AA 8	WFMB 2003-6 1A1 CMO 5.000		03/25/2006	PAID ON PRINCIPAL		350,958	350,958	354,358	354,137	0	(3,179)	0	(3,179)	0	350,958	0	0	0	3,001	06/25/2018	1FE
05522P AC 6	BACS-0101 CMO 8.000	F	03/31/2006	PAID ON PRINCIPAL		196,499	196,499	27,999	27,999	0	168,500	0	168,500	0	196,499	0	0	0	0	05/31/2010	6FE
14041G CC 8	COAFT 2005-BSS A2 3.820		03/15/2006	PAID ON PRINCIPAL		126,651	126,651	126,654	126,654	0	1	0	1	0	126,656	0	(5)	(5)	803	09/15/2008	1FE
22540V NE 8	CSFB 2001-CK6 GT2 7.921		03/18/2006	PAID ON PRINCIPAL		13,514	13,514	16,250	15,885	0	(2,371)	0	(2,371)	0	13,514	0	0	0	287	08/15/2036	1FE
22540V NE 8	CSFB 2001-CK6 GT2 8.770		02/15/2006	PAID ON PRINCIPAL		13,119	13,119	15,775	15,421	0	(2,302)	0	(2,302)	0	13,119	0	0	0	144	08/15/2036	1FE
31392D YG 1	FNGT 2002-T11 IO .340		03/25/2006	PAID ON PRINCIPAL		29,879	29,879	23,225	25,125	0	4,753	0	4,753	0	29,879	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .929		02/25/2006	PAID ON PRINCIPAL		81,649	81,649	63,467	68,660	0	12,989	0	12,989	0	81,649	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO .929		01/25/2006	PAID ON PRINCIPAL		81,765	81,765	63,557	68,758	0	13,007	0	13,007	0	81,765	0	0	0	0	04/25/2012	1
313920 XY 1	FNW 2001-W2 AF-5 6.521		03/25/2006	PAID ON PRINCIPAL		438,107	438,107	438,093	436,444	0	1,663	0	1,663	0	438,107	0	0	0	4,555	11/25/2031	1FE
337925 ET 4	FPLUS 1998-5 M1 7.420		03/10/2006	PAID ON PRINCIPAL		20,200	20,200	20,190	20,172	0	28	0	28	0	20,200	0	0	0	249	12/10/2024	1FE
31337L AS 4	FSPC T-017 A5 7.160		03/25/2006	PAID ON PRINCIPAL		224,066	224,066	224,034	224,535	0	(469)	0	(469)	0	224,066	0	0	0	2,293	07/25/2029	1FE
38373M BA 7	GNR 2001-58 A (PROJECT 4.008		03/16/2006	PAID ON PRINCIPAL		80,080	80,080	80,080	80,080	0	0	0	0	0	80,080	0	0	0	815	09/16/2016	1
38373M BA 7	GNR 2001-58 A (PROJECT 4.013		01/16/2006	PAID ON PRINCIPAL		475,935	475,935	475,935	475,935	0	0	0	0	0	475,935	0	0	0	1,592	09/16/2016	1
38373V MK 3	GNR 2002-61 BA (PROJEC 4.648		03/15/2006	PAID ON PRINCIPAL		82,822	82,822	82,822	82,822	0	0	0	0	0	82,822	0	0	0	643	03/16/2026	1
38373V MK 1	GNR 2002-61 BC (PROJEC 4.962		03/16/2006	PAID ON PRINCIPAL		132,515	132,515	132,515	132,515	0	0	0	0	0	132,515	0	0	0	1,098	03/16/2026	1
38373Y TH 7	GNR 2002-94 C (PROJECT 4.463		03/16/2006	PAID ON PRINCIPAL		1,710,791	1,710,791	1,706,514	1,707,179	0	3,612	0	3,612	0	1,710,791	0	0	0	12,725	10/16/2025	1
831641 DK 8	SBIC PS 2002-10B 5.199		02/12/2006	PAID ON PRINCIPAL		524,004	524,004	524,004	524,004	0	0	0	0	0	524,004	0	0	0	6,867	08/12/2012	1
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	03/12/2006	PAID ON PRINCIPAL		11,029	11,029	11,029	11,027	0	1	0	1	0	11,028	0	0	0	85	09/12/2019	1
393505 BC 5	GT 1993-2 B 8.000		03/15/2006	VARIOUS		311,760	317,659	295,359	277,348	0	39,523	0	39,523	0	316,871	0	(5,110)	(5,110)	4,631	07/15/2018	6FE
393505 Y2 2	GT 1999-3 M1 6.960		03/23/2006	FERRIS BAKER WATTS INC.		960,000	4,000,000	1,326,628	925,200	0	(68,053)	0	(68,053)	0	857,147	0	102,853	102,853	90,480	02/01/2031	5FE
674135 DQ 8	OAK 1998-B M2 7.025		03/31/2006	VARIOUS		3	70,272	4,378	773	0	(574)	0	(574)	0	199	0	(196)	(196)	845	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
6099997	Total - Bonds - Part 4					608,564,183	616,288,059	611,462,144	608,658,794	2,054,671	432,700	0	2,487,371	(366,879)	610,779,288	387,339	(2,602,443)	(2,215,104)	12,881,859	XXX	.XXX
6099999	Total - Bonds					608,564,183	616,288,059	611,462,144	608,658,794	2,054,671	432,700	0	2,487,371	(366,879)	610,779,288	387,339	(2,602,443)	(2,215,104)	12,881,859	XXX	.XXX
Preferred Stocks - Industrial and Miscellaneous																					
00846@ 11 4	AGEWAVE, INC. SERS. B PFD		02/01/2006	DISOLVED	2,000,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
00846@ 12 2	AGEWAVE, INC. SERS. C PFD		02/01/2006	DISOLVED	2,000,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
26813# 12 4	DYNASTY TECHNOLOGIES, SERS A PFD		02/01/2006	DISOLVED	65,316.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6AZ
29976# 11 3	EVENT TECHNOLOGIES, INC. SERS. A PFD		02/01/2006	DISOLVED	1,500,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
35907@ 11 6	FRONTIER GROUP, SERS. A PFD		02/01/2006	DISOLVED	1,500,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
35907@ 12 4	FRONTIER GROUP, SERS. B PFD		02/01/2006	DISOLVED	1,529,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
43708# 11 9	ON-LINE LEARNING.NET SERS. B		02/01/2006	DISOLVED	2,400,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
44932@ 11 7	I-CUBE, INC. SERS. D PFD		02/01/2006	DISOLVED	1,500,000.000	0	0	1,725,000	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
44932@ 12 5	I-CUBE, INC. SERS. E PFD		02/01/2006	DISOLVED	367,198.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
59171# 11 3	METRIKA LABORATORIES, INC. SERS. B		02/01/2006	DISOLVED	207,906.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6AZ
59171# 12 1	METRIKA LABORATORIES, INC. SERS. C		02/01/2006	DISOLVED	1,250,001.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
73919# 11 1	POWER AGENT, SERS. A PFD		02/01/2006	DISOLVED	1,750,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
73919# 12 9	POWER AGENT, SERS. B PFD		02/01/2006	DISOLVED	355,691.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
81725# 11 8	SOUND ADVICE SERS. B PFD		02/01/2006	DISOLVED	2,250,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
81725# 12 6	SOUND ADVICE FOR SPORTS, SERS. C		02/01/2006	DISOLVED	2,250,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
87971* 11 0	OBJECT STREAM SERS. C (TELOPS)		02/01/2006	DISOLVED	1,425,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6UZ
98P000 02 3	AG FERRARI - WARRANT		02/01/2006	DISOLVED	70,714.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6AZ
98P000 04 9	POPULAR DEMAND		02/01/2006	DISOLVED	1,845,199.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6AZ
98P000 05 6	ARTMOSPHERE		02/01/2006	DISOLVED	325,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6AZ
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					0	XXX	1,725,000	0	0	0	0	0	0	0	0	0	0	0	XXX	.XXX
6599997	Total - Preferred Stocks - Part 4					0	XXX	1,725,000	0	0	0	0	0	0	0	0	0	0	0	XXX	.XXX
6599999	Total - Preferred Stocks					0	XXX	1,725,000	0	0	0	0	0	0	0	0	0	0	0	XXX	.XXX
Common Stocks - Banks, Trust and Insurance Companies																					
039793 10 4	ARDEN REALTY GROUP INC.		01/18/2006	VARIOUS	6,600.000	296,686	XXX	269,874	295,878	(26,004)	0	0	(26,004)	0	269,874	0	26,811	26,811	6,010	XXX	L
294703 10 3	EQUITY INNS INC.		01/25/2006	INVESTMENT TECHNOLOGY	14,800.000	229,739	XXX	167,092	200,540	(33,448)	0	0	(33,448)	0	167,092	0	62,647	62,647	2,516	XXX	L
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies					526,425	XXX	436,966	496,418	(59,452)	0	0	(59,452)	0	436,966	0	89,458	89,458	8,526	XXX	.XXX
Common Stocks - Industrial and Miscellaneous																					
00163T 10 9	AMB PROPERTIES CORP		01/17/2006	INVESTMENT TECHNOLOGY	1,000.000	49,458	XXX	38,437	49,170	(10,733)	0	0	(10,733)	0	38,437	0	11,021	11,021	440	XXX	L
039583 10 9	ARCHSTONE-SMITH TRUST		03/02/2006	A. G. EDWARDS	2,900.000	136,296	XXX	85,488	121,481	(35,993)	0	0	(35,993)	0	85,488	0	50,808	50,808	1,262	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC.		01/17/2006	VARIOUS	900.000	84,985	XXX	62,594	80,325	(17,731)	0	0	(17,731)	0	62,594	0	22,390	22,390	3,543	XXX	L
05564E 10 6	BRE PROPERTIES		02/28/2006	VARIOUS	43,500.000	2,291,028	XXX	1,645,279	1,978,380	(333,101)	0	0	(333,101)	0	1,645,279	0	645,749	645,749	0	XXX	L
101121 10 1	BOSTON PROPERTIES INC.		01/17/2006	INVESTMENT TECHNOLOGY	1,600.000	122,027	XXX	73,028	118,608	(45,580)	0	0	(45,580)	0	73,028	0	48,998	48,998	1,088	XXX	L
144418 10 0	CARRAMERICA REALTY CORPORATION		03/15/2006	LEHMAN CRA SOFT DOLLAR	1,000.000	44,349	XXX	41,145	41,145	0	0	0	0	41,145	0	3,204	3,204	0	XXX	L	
251591 10 3	DEVELOPERS DIVERSIFIED REALTY		01/17/2006	VARIOUS	6,500.000	313,695	XXX	199,229	305,630	(106,401)	0	0	(106,401)	0	199,229	0	114,466	114,466	3,510	XXX	L
31430F 10 1	FELCOR LODGING TRUST INC.		03/29/2006	VARIOUS	106,180.000	2,269,127	XXX	1,139,633	1,827,358	(687,725)	0	0	(687,725)	0	1,139,633	0	1,129,495	1,129,495	0	XXX	L
370021 10 7	GENERAL GROWTH PROPERTIES INC.		03/21/2006	VARIOUS	2,600.000	129,089	XXX	85,132	122,174	(37,042)	0	0	(37,042)	0	85,132	0	43,957	43,957	1,066	XXX	L
431284 10 8	HIGHWOODS PROPERTIES INC.		03/03/2006	VARIOUS	16,078.000	522,923	XXX	451,728	463,054	(11,326)	0	0	(11,326)	0	451,728	0	71,195	71,195	6,833	XXX	L
44107P 10 4	HOST MARRIOTT CORP		01/17/2006	CITIGROUP GLOBAL MARKET	1,500.000	29,236	XXX	24,773	28,425	(3,652)	0	0	(3,652)	0	24,773	0	4,463	4,463	180	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		02/14/2006	VARIOUS	5,900.000	257,848	XXX	217,648	252,815	(35,167)	0	0	(35,167)	0	217,648	0	40,200	40,200	3,629	XXX	L
601148 10 9	MILLS CORP.		01/10/2006	VARIOUS	7,000.000	288,704	XXX	293,580	293,580	0	0	0	0	293,580	0	(4,876)	(4,876)	0	XXX	L	
648053 10 6	NEW PLAN EXCEL REALTY TRUST INC.		02/07/2006	WEEDEN & COMPANY	10,900.000	260,089	XXX	234,847	252,662	(17,815)	0	0	(17,815)	0	234,847	0	25,242	25,242	3,406	XXX	L
737464 10 7	POST PROPERTIES INC.		02/24/2006	GREEN STREET ADVISORS	8,400.000	366,079	XXX	213,519	335,580	(122,061)	0	0	(122,061)	0	213,519	0	152,560	152,560	3,780	XXX	L
74460D 10 9	PUBLIC STORAGE INC.		01/17/2006	INVESTMENT TECHNOLOGY	1,000.000	71,098	XXX	52,808	67,720	(14,912)	0	0	(14,912)	0	52,808	0	18,290	18,290	0	XXX	L
74730@ 10 0	QUADLUX, INC.		02/01/2006	DISOLVED	250,420.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
75621K 10 6	RECKSON ASSOCIATES REALTY CORP		03/16/2006	VARIOUS	22,800.000	990,940	XXX	471,773	820,344	(348,571)	0	0	(348,571)	0	471,773	0	519,166	519,166	9,681	XXX	L

E05.15

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
78440X 10 1	SL GREEN REALTY CORP.....		.01/17/2006	MORGAN STANLEY.....	1,700.000	137,506	XXX	71,439	129,863	(58,424)	0	0	(58,424)	0	71,439	0	66,067	66,067	1,020	XXX	L.....
82567D 10 4	SHURGARD STORAGE CENTERS INC.....		.02/16/2006	JEFFERIES & COMPANY INC.....	39,898.000	2,456,876	XXX	1,533,133	2,262,616	(729,483)	0	0	(729,483)	0	1,533,133	0	923,744	923,744	0	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		.01/17/2006	INVESTMENT TECHNOLOGY.....	1,900.000	152,276	XXX	94,799	145,597	(50,798)	0	0	(50,798)	0	94,799	0	57,476	57,476	0	XXX	L.....
83608# 10 8	SOUND ADVICE FOR SPORTS, INC.....		.02/01/2006	DISOLVED.....	1,125,000.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
876664 10 3	TAUBMAN CENTERS, INC.....		.03/02/2006	A. G. EDWARDS.....	4,700.000	191,116	XXX	164,697	163,325	1,372	0	0	1,372	0	164,697	0	26,419	26,419	1,434	XXX	L.....
87971@ 21 7	TELOQUENT, INC. COMMON.....		.02/01/2006	DISSOLVE.....	277,777.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
88340# 12 6	AURIGIN SYSTEMS INC (CARTIA PFD A.....		.02/01/2006	DISOLVED.....	28,481.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
893929 20 8	(R) TRANSCEND SERVICES INC.....		.02/10/2006	BEAR STEARNS.....	17,352.000	39,294	XXX	41,645	39,042	2,603	0	0	2,603	0	41,645	0	(2,351)	(2,351)	0	XXX	L.....
910197 10 2	UNITED DOMINION REALTY TRUST.....		.01/17/2006	GREEN STREET ADVISORS.....	12,800.000	313,194	XXX	298,515	300,032	(1,517)	0	0	(1,517)	0	298,515	0	14,678	14,678	3,840	XXX	L.....
91274F 10 4	U-STORE-IT TRUST.....		.01/17/2006	HARRIS NESBITT.....	13,500.000	285,219	XXX	268,863	284,175	(15,312)	0	0	(15,312)	0	268,863	0	16,356	16,356	3,915	XXX	L.....
92276F 10 0	VENTAS INC.....		.03/02/2006	VARIOUS.....	7,800.000	239,765	XXX	249,044	249,756	(712)	0	0	(712)	0	249,044	0	(9,278)	(9,278)	2,808	XXX	L.....
98388# 10 2	XANTEL.....		.02/01/2006	DISOLVED.....	229,697.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
99C000 42 1	CLEAR COMMUNICATIONS COMMON.....		.02/01/2006	DISOLVED.....	79.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
99C000 48 8	GS TREASURY FUND (MMKT).....		.03/24/2006	VARIOUS.....	15,631,530.260	15,631,530	XXX	15,631,530	15,631,530	0	0	0	0	0	15,631,530	0	0	0	31,530	XXX	U.....
99C000 53 8	INSURANCE REVOLUTION INC.....		.01/31/2006	RETURN OF CAPITAL.....	0.000	29,497	XXX	29,497	29,497	0	0	0	0	0	29,497	0	0	0	0	XXX	A.....
305204 10 9	FAIRMONT HOTELS & RESORTS.....	F	.02/24/2006	VARIOUS.....	91,721.000	4,050,115	XXX	2,537,489	3,889,888	(1,352,398)	0	0	(1,352,398)	0	2,537,489	0	1,512,626	1,512,626	5,503	XXX	L.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....				31,753,359	26,251,292	XXX	26,251,292	30,283,772	(4,032,479)	0	0	(4,032,479)	0	26,251,292	0	5,502,065	5,502,065	88,468	XXX	XXX...
7299997.	Total - Common Stocks - Part 4.....				32,279,784	26,688,258	XXX	26,688,258	30,780,190	(4,091,931)	0	0	(4,091,931)	0	26,688,258	0	5,591,523	5,591,523	96,994	XXX	XXX...
7299999.	Total - Common Stocks.....				32,279,784	26,688,258	XXX	26,688,258	30,780,190	(4,091,931)	0	0	(4,091,931)	0	26,688,258	0	5,591,523	5,591,523	96,994	XXX	XXX...
7399999.	Total - Preferred and Common Stocks.....				32,279,784	28,413,258	XXX	28,413,258	30,780,190	(4,091,931)	0	0	(4,091,931)	0	26,688,258	0	5,591,523	5,591,523	96,994	XXX	XXX...
7499999.	Total - Bonds, Preferred and Common Stocks.....				640,843,967	639,875,402	XXX	639,875,402	639,438,984	(2,037,260)	432,700	0	(1,604,560)	(366,879)	637,467,546	387,339	2,989,080	3,376,419	12,978,853	XXX	XXX...

E05.16

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....3.

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

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

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

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMERICA, CA.....	CONCORD,CA.....	.....0.000	.....0	.....0	.....79,128	.....137,110	.....136,657	XXX
BANK OF NEW YORK.....	NEW YORK,NY.....	.....0.000	.....0	.....0	.....(154,484)	.....(154,484)	.....0	XXX
BANK OF TOKYO LTD JAPAN.....	JAPAN.....	.....1.000	.....0	.....4,022	.....0	.....0	.....0	XXX
CANADIAN IMPERIAL BANK OF COMM.....	NASSAU,FL.....	.....0.000	.....0	.....0	.....545,194	.....533,404	.....525,834	XXX
CITIBANK AUSTRALIA.....	SYDNEY, AUS,AU.....	.....0.000	.....0	.....0	.....557,687	.....2,434,846	.....342,071	XXX
CITIBANK JAPAN.....	JAPAN,JP.....	.....0.000	.....0	.....0	.....140,135	.....176,440	.....174,016	XXX
CITIBANK TAIWAN.....	TAIWAN,TA.....	.....0.000	.....0	.....0	.....1,871	.....1,910	.....1,862	XXX
CITIBANK, CANADA.....	TORONTO,ON.....	.....0.000	.....0	.....0	.....425,578	.....425,385	.....428,827	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....0.000	.....0	.....0	.....(140,611,507)	.....(128,463,960)	.....(129,654,096)	XXX
CITIBANK, LONDON.....	LONDON,GB.....	.....0.000	.....0	.....0	.....5,435,401	.....5,146,123	.....4,521,986	XXX
FIRST NATIONAL BANK OF ANCHORA.....	ANCHORAGE,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....0.000	.....0	.....0	.....12,165,952	.....5,397,517	.....10,224,658	XXX
MELLON BANK.....	PITTSBURGH,PA.....	.....0.000	.....0	.....0	.....154,259	.....80,117	.....27,128	XXX
REGION BANK OF ARKANSAS.....	LITTLE ROCK,AR.....	.....0.000	.....0	.....0	.....105,847	.....105,974	.....106,109	XXX
ROYAL BANK OF CANADA.....	TORONTO,ON.....	.....0.000	.....0	.....0	.....6,383,075	.....6,738,601	.....10,143,598	XXX
US BANK CORP.....	LEWINGSTON,MO.....	.....0.000	.....0	.....0	.....(359,420)	.....(405,309)	.....(329,347)	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....0	.....4,022	.....(115,121,284)	.....(107,836,326)	.....(103,340,697)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....0	.....4,022	.....(115,121,284)	.....(107,836,326)	.....(103,340,697)	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....2,596	.....2,596	.....2,596	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....0	.....4,022	.....(115,118,688)	.....(107,833,730)	.....(103,338,101)	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									
912795 WY 3	U S TREASURY BILLS.....			03/24/2006	0.000	04/20/2006	10,972,046	0	9,748
1350Z7 F6 6	CANADA TREASURY BILLS (CAN. PAY).....			02/28/2006	0.000	04/20/2006	10,978,410	0	100,337
1350Z7 F8 2	CANADA TREASURY BILLS (CAN. PAY).....			03/01/2006	0.000	05/18/2006	9,951,604	0	30,004
1350Z7 F8 2	CANADA TREASURY BILLS (CAN. PAY).....			03/23/2006	0.000	05/18/2006	8,558,839	0	6,827
000000 00 0	BNC NATIONAL BANK CD.....			03/02/2006	0.000	06/02/2006	990,000	0	10,231
0199999.	Totals.....						41,450,899	0	157,147



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	2	(211,050)	5,667,000	20	(1,067,141)
2. Alaska.....AK	0	0	0	0	648	0	0	(6,274)
3. Arizona.....AZ	0	0	0	1	502,544	2,416,000	12	(2,543,067)
4. Arkansas.....AR	0	0	531,187	6	(597,687)	10,736,000	52	(1,936,773)
5. California.....CA	0	0	450,000	2	111,076	2,190,399	13	(915,518)
6. Colorado.....CO	0	0	29,424	2	(79,936)	560,001	4	(241,987)
7. Connecticut.....CT	0	0	1,105,000	6	(678,105)	20,561,001	48	(809,775)
8. Delaware.....DE	0	0	0	0	7,497	1,005,500	5	(143,733)
9. District of Columbia.....DC	0	0	96,999	2	(691,178)	500,001	2	(968,938)
10. Florida.....FL	0	0	302,500	7	(418,716)	5,874,602	22	(1,886,380)
11. Georgia.....GA	0	0	252,063	4	(1,379,981)	9,412,399	34	(1,252,120)
12. Hawaii.....HI	0	0	0	0	(1,883)	0	0	(100,583)
13. Idaho.....ID	0	0	0	0	797	0	0	(7,434)
14. Illinois.....IL	0	0	1,072,332	12	289,418	23,142,301	86	(4,016,718)
15. Indiana.....IN	0	0	6,996	16	(412,463)	4,274,710	99	(474,073)
16. Iowa.....IA	0	0	335,000	3	(70,247)	4,125,900	27	(2,288,341)
17. Kansas.....KS	0	0	35,000	1	(88,091)	675,000	6	(498,454)
18. Kentucky.....KY	0	0	0	5	(296,878)	2,455,000	13	(927,323)
19. Louisiana.....LA	0	0	126,000	34	(1,521,318)	17,494,501	303	(2,572,437)
20. Maine.....ME	0	0	0	(1)	13,211	125,000	2	(398,420)
21. Maryland.....MD	0	0	1,195,000	1	451,044	250,000	3	(94,130)
22. Massachusetts.....MA	0	0	0	0	419,768	3,675,900	11	(694,827)
23. Michigan.....MI	0	0	0	1	(54,165)	450,000	4	(411,568)
24. Minnesota.....MN	0	0	132,500	1	6,905,474	2,200,100	8	5,463,232
25. Mississippi.....MS	0	0	155,000	15	148,482	29,922,751	308	(2,089,731)
26. Missouri.....MO	0	0	0	2	2,537,180	7,151,004	14	(1,092,097)
27. Montana.....MT	0	0	210,000	5	(565,723)	4,461,002	17	(298,754)
28. Nebraska.....NE	0	0	243,500	11	(575,662)	2,776,001	23	(758,621)
29. Nevada.....NV	0	0	0	0	(11,987)	200,000	1	(215,505)
30. New Hampshire.....NH	0	0	0	0	(2,056)	1,000,001	2	(118,380)
31. New Jersey.....NJ	0	0	0	0	95,650	6,220,000	9	(219,602)
32. New Mexico.....NM	0	0	75,000	1	(117,576)	0	0	(23,675)
33. New York.....NY	(37)	(37)	39,932	1	(8,766)	1,941,676	6	(245,911)
34. North Carolina.....NC	0	0	3,682,511	5	(728,368)	5,033,861	16	(2,457,821)
35. North Dakota.....ND	0	0	0	1	(772,358)	510,000	3	(613,973)
36. Ohio.....OH	0	0	125,000	4	(402,987)	14,806,000	33	(2,076,793)
37. Oklahoma.....OK	0	0	0	0	7,162	1,015,000	3	(57,361)
38. Oregon.....OR	0	0	0	0	188,907	4,931,228	7	(59,385)
39. Pennsylvania.....PA	0	0	500,000	6	(461,477)	6,892,001	43	(893,487)
40. Rhode Island.....RI	0	0	0	0	10,490	2,850,000	7	(85,078)
41. South Carolina.....SC	0	0	70,000	2	533,490	4,225,000	26	(573,121)
42. South Dakota.....SD	0	0	0	2	992	1,000,003	4	(553,537)
43. Tennessee.....TN	0	0	250,000	7	(865,848)	16,576,004	82	(2,688,563)
44. Texas.....TX	0	0	0	2	279,586	2,860,001	27	(2,263,993)
45. Utah.....UT	0	0	0	1	109,346	6,950,002	22	(894,858)
46. Vermont.....VT	0	0	0	0	(2,717)	0	0	(16,701)
47. Virginia.....VA	0	0	0	6	(1,811,869)	5,335,001	23	(3,484,704)
48. Washington.....WA	0	0	616,667	1	286,568	433,336	8	(287,893)
49. West Virginia.....WV	0	0	850,873	12	(453,108)	16,120,906	69	(4,224,335)
50. Wisconsin.....WI	0	0	125,000	0	(305,081)	1,400,001	7	(787,039)
51. Wyoming.....WY	0	0	0	0	329	0	0	(60,040)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	25,000	1	(36,269)	2,325,000	17	(164,489)
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	1,481	0	0	85,715
58. Aggregate Other Alien.....OT	0	0	0	0	1,586	0	0	(4,776)
59. Totals.....	(37)	(37)	12,638,482	190	(720,824)	264,727,094	1,551	(46,017,292)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	1,586	0	0	(4,776)
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	1,586	0	0	(4,776)



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	2	(172,195)	293,889	6	(1,587,184)
2. Alaska.....AK	0	0	0	0	2,030	0	0	(19,658)
3. Arizona.....AZ	0	0	150,000	1	1,989,137	3,000,006	9	(1,746,937)
4. Arkansas.....AR	0	0	787,500	4	231,910	2,940,000	9	(1,336,104)
5. California.....CA	0	0	0	0	304,562	3,065,000	7	(2,670,655)
6. Colorado.....CO	0	0	0	0	349,748	210,000	2	(471,189)
7. Connecticut.....CT	0	0	850,000	4	336,611	18,520,003	30	(4,207,654)
8. Delaware.....DE	0	0	0	0	37,729	0	0	(723,362)
9. District of Columbia.....DC	0	0	0	2	(287,327)	1,200,003	7	(820,442)
10. Florida.....FL	0	0	2,240,027	6	(663,562)	6,986,723	20	(4,826,193)
11. Georgia.....GA	0	0	2,065,381	12	(6,208,915)	8,379,897	40	(2,573,576)
12. Hawaii.....HI	0	0	0	0	(1,060)	0	0	(56,613)
13. Idaho.....ID	0	0	0	0	13	0	0	(124)
14. Illinois.....IL	0	0	29,170,970	42	2,320,756	106,602,083	538	(7,444,158)
15. Indiana.....IN	0	0	449,002	7	(282,812)	775,001	14	(263,686)
16. Iowa.....IA	0	0	9,190,000	5	3,611,415	86,000	1	(681,054)
17. Kansas.....KS	0	0	122,500	3	(36,988)	300,000	2	(748,651)
18. Kentucky.....KY	0	0	0	0	79,871	1,065,000	3	(701,240)
19. Louisiana.....LA	0	0	395,000	22	167,052	4,513,204	99	(1,663,669)
20. Maine.....ME	0	0	0	1	(16,525)	3,950,000	7	(558,489)
21. Maryland.....MD	0	0	65,571	1	(105,407)	1	1	(451,981)
22. Massachusetts.....MA	0	0	0	0	6,923	482,000	8	(243,315)
23. Michigan.....MI	0	0	0	0	66,539	1,300,001	3	(597,479)
24. Minnesota.....MN	0	0	0	0	5,645,921	1,688,058	7	4,688,216
25. Mississippi.....MS	0	0	0	0	20,197	495,351	3	(360,777)
26. Missouri.....MO	0	0	0	(2)	538,969	500,000	2	(312,513)
27. Montana.....MT	0	0	0	0	71,247	300,000	2	(298,067)
28. Nebraska.....NE	0	0	0	(1)	83,668	350,000	4	(848,121)
29. Nevada.....NV	0	0	1,442,764	1	430,256	0	0	(224,875)
30. New Hampshire.....NH	0	0	0	0	(6,442)	300,000	1	(370,889)
31. New Jersey.....NJ	0	0	45,381	1	79,103	225,000	3	(307,009)
32. New Mexico.....NM	0	0	0	0	100,941	0	0	(321,905)
33. New York.....NY	0	0	276,264	3	6,599	6,328,205	25	(837,183)
34. North Carolina.....NC	0	0	6,039,124	17	(626,389)	8,497,288	21	(4,907,557)
35. North Dakota.....ND	0	0	0	0	36,299	0	0	(467,789)
36. Ohio.....OH	0	0	0	0	232,712	6,238,249	4	(1,796,973)
37. Oklahoma.....OK	0	0	55,000	1	(403,643)	40,000	1	(331,212)
38. Oregon.....OR	0	0	170,090	1	(172,348)	449,128	3	(383,572)
39. Pennsylvania.....PA	0	0	722,668	23	384,494	17,287,789	90	(2,819,540)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	100,000	1	643,455	4,917,222	16	(1,238,556)
42. South Dakota.....SD	0	0	0	0	23,004	11,500	2	(425,798)
43. Tennessee.....TN	0	0	488,776	5	476,299	3,726,135	27	(6,767,410)
44. Texas.....TX	0	0	734,581	1	322,888	686,220	7	(2,320,593)
45. Utah.....UT	0	0	0	2	50,126	3,500,006	8	(392,286)
46. Vermont.....VT	0	0	0	0	(14,063)	3,000,000	1	(86,443)
47. Virginia.....VA	0	0	0	0	492,883	865,000	5	(866,081)
48. Washington.....WA	0	0	2,332,500	4	1,145,846	855,000	7	(1,286,039)
49. West Virginia.....WV	0	0	0	2	533,026	916,001	7	(1,464,749)
50. Wisconsin.....WI	0	0	0	0	80,243	170,001	4	(328,343)
51. Wyoming.....WY	0	0	0	0	421	0	0	(76,708)
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	597,000	6	23,984	5,052,500	42	(666,707)
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	5,171	0	0	299,277
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	58,490,099	177	11,934,370	230,067,464	1,098	(59,913,612)

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	75,000	1	(920,174)	350,000	1	(105,211)
2. Alaska.....AK	0	0	0	0	1,809	0	0	(17,521)
3. Arizona.....AZ	0	0	0	0	9,058	350,000	2	(113,733)
4. Arkansas.....AR	0	0	0	0	44,641	1,665,000	7	(323,437)
5. California.....CA	0	484	0	0	30,835	50,000	1	(270,386)
6. Colorado.....CO	0	0	0	0	806,777	1,500,002	4	(85,837)
7. Connecticut.....CT	0	0	0	1	(185,980)	130,000	2	(100,560)
8. Delaware.....DE	0	0	0	0	1,127	0	0	(21,607)
9. District of Columbia.....DC	0	0	0	0	(512)	1	1	(12,993)
10. Florida.....FL	0	0	1,486	2	(1,011,244)	5,190,001	15	(743,119)
11. Georgia.....GA	0	0	0	0	207,708	1,500,000	4	(85,650)
12. Hawaii.....HI	0	0	0	0	(411)	0	0	(21,985)
13. Idaho.....ID	0	0	0	0	4,902	0	0	(45,721)
14. Illinois.....IL	0	0	0	0	190,886	1,750,002	12	(168,365)
15. Indiana.....IN	0	0	315,001	4	(355,515)	245,000	2	(53,298)
16. Iowa.....IA	0	0	0	0	11,847	199,001	3	(258,801)
17. Kansas.....KS	0	0	0	0	68,529	450,000	2	(444,148)
18. Kentucky.....KY	0	0	0	1	22,040	0	0	(193,512)
19. Louisiana.....LA	0	0	0	2	(902)	1,483,900	29	(302,922)
20. Maine.....ME	0	0	0	0	(2,143)	140,000	10	(72,440)
21. Maryland.....MD	0	0	0	0	(93,756)	300,000	2	(97,242)
22. Massachusetts.....MA	0	0	0	1	(246,439)	3,640,100	9	(121,658)
23. Michigan.....MI	0	0	0	0	10,423	0	0	(93,596)
24. Minnesota.....MN	0	0	64,720	1	708,846	50,001	2	787,722
25. Mississippi.....MS	0	0	0	2	729	1,000	1	(66,605)
26. Missouri.....MO	0	0	0	1	(10,598)	1,000	1	(115,494)
27. Montana.....MT	0	0	0	0	11,163	0	0	(46,702)
28. Nebraska.....NE	0	0	0	0	16,397	125,000	5	(166,215)
29. Nevada.....NV	0	0	0	0	(1,853)	0	0	(33,315)
30. New Hampshire.....NH	0	0	0	0	(462)	0	0	(26,608)
31. New Jersey.....NJ	0	0	10,000	3	(334,291)	191,000	5	(111,246)
32. New Mexico.....NM	0	0	0	0	7,783	200,000	3	(24,821)
33. New York.....NY	0	0	1,586,938	6	(108,414)	7,151,000	35	(618,394)
34. North Carolina.....NC	0	0	0	0	63,728	50,000	1	(315,313)
35. North Dakota.....ND	0	0	0	0	1,745	0	0	(22,490)
36. Ohio.....OH	0	0	0	2	(228,487)	2,256,001	12	(170,516)
37. Oklahoma.....OK	0	0	100,000	1	(231,285)	200,000	1	(149,878)
38. Oregon.....OR	0	0	0	0	5,520	0	0	(18,010)
39. Pennsylvania.....PA	0	0	110,000	2	(304,811)	2,012,500	15	(282,375)
40. Rhode Island.....RI	0	0	0	0	1,883	0	0	(15,274)
41. South Carolina.....SC	0	0	0	0	8,908	150,000	2	(57,697)
42. South Dakota.....SD	0	0	0	1	(70,337)	0	0	(86,310)
43. Tennessee.....TN	0	0	0	2	(397,594)	1,945,000	8	(245,344)
44. Texas.....TX	0	0	555	0	79,679	1,210,004	11	(639,578)
45. Utah.....UT	0	0	0	0	6,422	200,000	1	(50,257)
46. Vermont.....VT	0	0	0	0	(2,587)	0	0	(15,899)
47. Virginia.....VA	0	0	0	0	28,751	150,000	2	(366,811)
48. Washington.....WA	0	0	0	0	8,540	910,000	5	(67,233)
49. West Virginia.....WV	0	0	0	0	24,865	205,000	5	(70,308)
50. Wisconsin.....WI	0	0	0	0	4,246	0	0	(39,352)
51. Wyoming.....WY	0	0	0	0	140	0	0	(25,450)
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	412	0	0	(1,750)
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	11,170	82,434	0	646,496
58. Aggregate Other Alien.....OT	0	0	0	2	(1,728)	0	0	(3,210)
59. Totals.....	0	484	2,263,699	35	(2,108,015)	36,032,947	221	(6,171,980)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	2	(1,728)	0	0	(3,210)
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	2	(1,728)	0	0	(3,210)



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	57,500	3	(138,693)	2,725,000	6	(246,494)
2. Alaska.....AK	0	0	0	0	312	0	0	(3,021)
3. Arizona.....AZ	0	0	0	0	16,595	5,100	2	(145,578)
4. Arkansas.....AR	0	0	0	0	35,075	350,000	3	(254,129)
5. California.....CA	0	1,068	0	1	76,261	425,002	6	(887,056)
6. Colorado.....CO	0	0	0	0	75,502	400,000	2	(114,145)
7. Connecticut.....CT	0	0	0	0	674,350	2,005,000	5	(174,657)
8. Delaware.....DE	0	0	0	0	2,646	0	0	(50,729)
9. District of Columbia.....DC	0	0	0	0	(2,121)	0	0	(53,830)
10. Florida.....FL	0	0	362,000	6	(120,176)	4,192,793	12	(710,455)
11. Georgia.....GA	0	0	550,000	5	(238,059)	21,002	6	(167,221)
12. Hawaii.....HI	0	0	0	0	(75)	0	0	(4,031)
13. Idaho.....ID	0	0	0	0	7,572	0	0	(70,626)
14. Illinois.....IL	0	0	(10,472)	2	1,390,043	2,624,327	18	(396,861)
15. Indiana.....IN	0	0	47,500	1	(25,383)	164,800	3	(143,998)
16. Iowa.....IA	0	0	0	0	8,106	75,001	1	(177,074)
17. Kansas.....KS	0	0	0	0	38,305	125,000	1	(248,257)
18. Kentucky.....KY	0	0	0	0	10,693	464,900	3	(93,882)
19. Louisiana.....LA	888	888	56,524	2	(37,976)	860,000	13	(269,264)
20. Maine.....ME	0	0	0	0	(4,114)	1,001,000	2	(139,038)
21. Maryland.....MD	0	0	0	0	158,642	2,175,000	26	(134,583)
22. Massachusetts.....MA	0	0	0	0	5,531	0	0	(194,401)
23. Michigan.....MI	0	0	0	0	19,990	0	0	(179,500)
24. Minnesota.....MN	0	0	12,500	2	2,074,171	0	0	1,766,022
25. Mississippi.....MS	0	0	462,250	1	(185,700)	2,385,001	18	(258,094)
26. Missouri.....MO	0	0	109,900	1	(67,862)	20,000	2	(178,336)
27. Montana.....MT	0	0	0	1	1,342	36,000	4	(43,268)
28. Nebraska.....NE	0	0	0	1	(14,683)	250,000	1	(358,001)
29. Nevada.....NV	0	0	0	1	(2,607)	0	0	(46,849)
30. New Hampshire.....NH	0	0	0	0	(472)	0	0	(27,151)
31. New Jersey.....NJ	0	0	132,801	3	(283,187)	50,000	1	(84,518)
32. New Mexico.....NM	0	0	0	0	3,592	0	0	(11,456)
33. New York.....NY	0	0	0	1	(242,298)	1,396,000	16	(106,682)
34. North Carolina.....NC	0	0	0	1	(44,580)	1,000,000	3	(404,247)
35. North Dakota.....ND	0	0	0	0	1,571	0	0	(20,241)
36. Ohio.....OH	0	0	0	0	136,370	495,000	3	(327,915)
37. Oklahoma.....OK	0	0	0	0	9,781	2,074,859	2	(78,331)
38. Oregon.....OR	0	0	0	0	7,907	3,999,847	1	(25,799)
39. Pennsylvania.....PA	0	0	70,000	3	268,428	4,997,300	13	(219,157)
40. Rhode Island.....RI	0	0	0	1	228	0	0	(42,396)
41. South Carolina.....SC	0	0	0	0	8,314	0	0	(53,850)
42. South Dakota.....SD	0	0	0	0	4,601	20,000	1	(85,160)
43. Tennessee.....TN	0	0	125,000	4	(344,263)	425,000	4	(521,356)
44. Texas.....TX	0	0	0	1	43,916	511,429	5	(435,819)
45. Utah.....UT	0	0	0	0	7,492	400,000	1	(58,633)
46. Vermont.....VT	0	0	0	0	(2,369)	0	0	(14,563)
47. Virginia.....VA	0	0	0	0	29,549	440,000	3	(377,000)
48. Washington.....WA	0	0	1,000,000	1	10,510	1,250,000	3	(82,748)
49. West Virginia.....WV	0	0	0	1	(364,774)	0	0	(99,603)
50. Wisconsin.....WI	0	0	0	0	(241,906)	451,000	5	(75,015)
51. Wyoming.....WY	0	0	0	0	93	0	0	(17,026)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	412	1	(139,699)	940,000	7	(41,997)
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	(17,821)	499	0	421,312
58. Aggregate Other Alien.....OT	0	0	0	0	(37,551)	0	0	(69,749)
59. Totals.....	888	1,956	2,975,915	44	2,571,119	38,755,861	202	(6,836,457)

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	(37,551)	0	0	(69,749)
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	(37,551)	0	0	(69,749)



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Medical Malpractice Policies Effective Prior to 1/1/76

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(392,000)	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	(219,935)	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	15,746,143	15,746,143	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	100,000	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	(217,212)	0	0	0
15. Indiana.....IN	0	0	0	0	0	60,000	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(130,800)	0	0	0
32. New Mexico.....NM	0	0	0	0	1	1	0	0
33. New York.....NY	0	0	0	0	(11,189,036)	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(50,000)	200,000	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	3,547,161	16,106,144	0	0

DETAILS OF WRITE-INS

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

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

NONE