**PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION**

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# QUARTERLY STATEMENT

**As of March 31, 2006**

of the Condition and Affairs of

# THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period) NAIC Company Code..... 25658 Employer's ID Number..... 06-0566050

Organized under the Laws of CONNECTICUT State of Domicile or Port of Entry CONNECTICUT Country of Domicile US

Incorporated/Organized..... March 25, 1903 Commenced Business..... May 12, 1906

| | | |
|---|---|---|
| Statutory Home Office | ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183<br>*(Street and Number) (City or Town, State and Zip Code)* | |
| Main Administrative Office | ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183<br>*(Street and Number) (City or Town, State and Zip Code)* | 860-277-0111<br>*(Area Code) (Telephone Number)* |
| Mail Address | ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183-6014<br>*(Street and Number or P. O. Box) (City or Town, State and Zip Code)* | |
| Primary Location of Books and Records | ONE TOWER SQUARE..... HARTFORD ..... CT ..... 06183<br>*(Street and Number) (City or Town, State and Zip Code)* | 860-277-0111<br>*(Area Code) (Telephone Number)* |
| Internet Website Address | stpaultravelers.com | |
| Statutory Statement Contact | MICHAEL JOSEPH DOODY<br>*(Name)* | 860-277-3966<br>*(Area Code) (Telephone Number) (Extension)* |
| | Annual.Statement.Contact@Travelers.com<br>*(E-Mail Address)* | 860-277-7002<br>*(Fax Number)* |
| Policyowner Relations Contact | ONE TOWER SQUARE, 5GS..... HARTFORD ..... CT ..... 06183<br>*(Street and Number) (City or Town, State and Zip Code)* | 860-277-1561<br>*(Area Code) (Telephone Number) (Extension)* |

## OFFICERS

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

## OTHER

| | | | |
|---|---|---|---|
| JOHN JOSEPH ALBANO | Executive Vice President, Commercial Lines | JAY STEVEN BENET | Vice Chairman & Chief Financial Officer |
| ANDY FRANCIS BESSETTE | Exec. Vice President & Chief Administrative Officer | CHARLES JOSEPH CLARKE | Vice Chairman |
| JOHN PATRICK CLIFFORD JR. | Executive Vice President, Human Resources | WILLIAM PATRICK HANNON | Exec. V. P., Special Svcs. & Business Conduct Officer |
| WILLIAM HERBERT HEYMAN | Vice Chairman & Chief Investment Officer | JOSEPH PATRICK LACHER JR. | Exec. V. P. & Chief Exec. Officer, Personal Lines |
| SAMUEL GERSTEN LISS | Executive Vice President, 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
WILLIAM HERBERT HEYMAN
JOSEPH PATRICK LACHER JR.
BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA

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

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

| (Signature) | (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? Yes [ X ] No [ ]
b. If no:
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

# ASSETS

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds | 10,360,848,011 | 0 | 10,360,848,011 | 10,299,888,338 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 174,570,425 | 0 | 174,570,425 | 194,334,149 |
| 2.2 Common stocks | 3,409,803,987 | 0 | 3,409,803,987 | 3,196,558,069 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 58,767,315 | 0 | 58,767,315 | 64,371,968 |
| 3.2 Other than first liens | 25,375,000 | 0 | 25,375,000 | 29,185,354 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $.....0 encumbrances) | 150,783,931 | 0 | 150,783,931 | 151,781,314 |
| 4.2 Properties held for the production of income (less $.....0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less $.....0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash ($.....(442,465,444)), cash equivalents ($.....1,110) and short-term investments ($.....889,389,734) | 446,925,401 | 0 | 446,925,401 | 124,286,979 |
| 6. Contract loans (including $.....0 premium notes) | 2,615,785 | 2,615,785 | 0 | 0 |
| 7. Other invested assets | 886,563,468 | 21,002,512 | 865,560,956 | 869,446,391 |
| 8. Receivables for securities | 20,147,301 | 0 | 20,147,301 | 117,914,107 |
| 9. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 10. Subtotals, cash and invested assets (Lines 1 to 9) | 15,536,400,624 | 23,618,297 | 15,512,782,327 | 15,047,766,669 |
| 11. Title Plants less $.....0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 12. Investment income due and accrued | 121,932,796 | 0 | 121,932,796 | 122,167,726 |
| 13. Premiums and considerations: | | | | |
| 13.1 Uncollected premiums and agents' balances in the course of collection | 227,484,229 | 34,471,744 | 193,012,484 | 211,717,280 |
| 13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....13,628,666 earned but unbilled premiums) | 817,639,609 | 6,052,723 | 811,586,886 | 824,788,075 |
| 13.3 Accrued retrospective premiums | 44,480,115 | 2,066,016 | 42,414,099 | 42,495,516 |
| 14. Reinsurance: | | | | |
| 14.1 Amounts recoverable from reinsurers | 1,296,539,810 | 0 | 1,296,539,810 | 1,238,297,294 |
| 14.2 Funds held by or deposited with reinsured companies | 14,042,050 | 0 | 14,042,050 | 14,107,680 |
| 14.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 15. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 16.1 Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 16.2 Net deferred tax asset | 613,406,944 | 349,229,541 | 264,177,403 | 275,733,660 |
| 17. Guaranty funds receivable or on deposit | 11,559,651 | 0 | 11,559,651 | 13,300,452 |
| 18. Electronic data processing equipment and software | 48,681,221 | 695,398 | 47,985,822 | 47,400,009 |
| 19. Furniture and equipment, including health care delivery assets ($.....0) | 84,929,644 | 84,929,644 | 0 | 0 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 21. Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 | 168,344,214 |
| 22. Health care ($.....0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 23. Aggregate write-ins for other than invested assets | 411,310,422 | 129,844,664 | 281,465,758 | 275,006,923 |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23) | 19,228,407,115 | 630,908,028 | 18,597,499,086 | 18,281,125,499 |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 26. TOTALS (Lines 24 and 25) | 19,228,407,115 | 630,908,028 | 18,597,499,086 | 18,281,125,499 |

**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. COLI supplemental benefits trust | 107,679,788 | 0 | 107,679,788 | 107,530,460 |
| 2302. Amounts receivable under high deductible policies | 25,287,083 | 3,844,014 | 21,443,068 | 28,509,058 |
| 2303. Suspense, undistributed payments | 58,220,456 | 0 | 58,220,456 | 42,603,300 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 220,123,094 | 126,000,650 | 94,122,444 | 96,364,104 |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above) | 411,310,422 | 129,844,664 | 281,465,758 | 275,006,923 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $.....373,496,189) | 6,781,408,473 | 6,894,428,741 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 2,959,628 | 5,063,098 |
| 3. | Loss adjustment expenses | 1,485,782,662 | 1,504,585,758 |
| 4. | Commissions payable, contingent commissions and other similar charges | 62,984,502 | 125,526,956 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 54,827,750 | 73,738,228 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 125,055,139 | 135,981,655 |
| 7.1 | Current federal and foreign income taxes (including $.....77,083,846 on realized capital gains (losses)) | 100,944,871 | 174,510,513 |
| 7.2 | Net deferred tax liability | 0 | 0 |
| 8. | Borrowed money $.....0 and interest thereon $.....0 | 0 | 0 |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....6,792,255,436 and including warranty reserves of $.....0) | 1,627,873,141 | 1,660,813,146 |
| 10. | Advance premium | 71,998,049 | 50,875,902 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 6,388,677 | 5,611,923 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 111,821,499 | 83,326,144 |
| 13. | Funds held by company under reinsurance treaties | 260,169,577 | 246,205,484 |
| 14. | Amounts withheld or retained by company for account of others | 705,800,831 | 651,869,157 |
| 15. | Remittances and items not allocated | 187,763,173 | 218,777,333 |
| 16. | Provision for reinsurance | 511,808,111 | 511,808,111 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | (2,481,065) | 2,145,163 |
| 18. | Drafts outstanding | 0 | 0 |
| 19. | Payable to parent, subsidiaries and affiliates | 149,985,589 | 0 |
| 20. | Payable for securities | 47,560,675 | 75,666,671 |
| 21. | Liability for amounts held under uninsured plans | 0 | 0 |
| 22. | Capital notes $.....0 and interest thereon $.....0 | 0 | 0 |
| 23. | Aggregate write-ins for liabilities | (87,920,622) | (80,118,368) |
| 24. | Total liabilities excluding protected cell liabilities (Lines 1 through 23) | 12,204,730,659 | 12,340,815,614 |
| 25. | Protected cell liabilities | 0 | 0 |
| 26. | Total liabilities (Lines 24 and 25) | 12,204,730,659 | 12,340,815,614 |
| 27. | Aggregate write-ins for special surplus funds | 3,772,464 | 19,836,271 |
| 28. | Common capital stock | 10,000,000 | 10,000,000 |
| 29. | Preferred capital stock | 0 | 0 |
| 30. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 31. | Surplus notes | 0 | 0 |
| 32. | Gross paid in and contributed surplus | 3,715,031,265 | 3,715,031,265 |
| 33. | Unassigned funds (surplus) | 2,663,964,698 | 2,195,442,348 |
| 34. | Less treasury stock, at cost: | | |
| | 34.1 .....0.000 shares common (value included in Line 28 $.....0) | 0 | 0 |
| | 34.2 .....0.000 shares preferred (value included in Line 29 $.....0) | 0 | 0 |
| 35. | Surplus as regards policyholders (Lines 27 to 33, less 34) | 6,392,768,428 | 5,940,309,885 |
| 36. | TOTALS | 18,597,499,086 | 18,281,125,499 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 2301. | Freddie Mac collateral liability | 3,981,420 | 3,915,176 |
| 2302. | Escheat liability | 3,555,804 | 169,367 |
| 2303. | Retrospective premium reserve | 1,168,771 | 1,168,771 |
| 2398. | Summary of remaining write-ins for Line 23 from overflow page | (96,626,617) | (85,371,681) |
| 2399. | Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above) | (87,920,622) | (80,118,368) |
| 2701. | Special surplus from retroactive reinsurance | 3,772,464 | 19,836,271 |
| 2702. | | 0 | 0 |
| 2703. | | 0 | 0 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 3,772,464 | 19,836,271 |
| 3001. | | 0 | 0 |
| 3002. | | 0 | 0 |
| 3003. | | 0 | 0 |
| 3098. | Summary of remaining write-ins for Line 30 from overflow page | 0 | 0 |
| 3099. | Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above) | 0 | 0 |

# STATEMENT OF INCOME

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **UNDERWRITING INCOME** | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written $.....500,296,025) | 478,377,104 | 429,594,233 | 2,009,839,185 |
| 1.2 Assumed (written $.....4,082,326,880) | 4,158,551,293 | 2,640,286,511 | 15,686,374,525 |
| 1.3 Ceded (written $.....3,739,295,651) | 3,759,743,078 | 2,288,919,959 | 14,026,333,506 |
| 1.4 Net (written $.....843,327,254) | 877,185,319 | 780,960,785 | 3,669,880,204 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year $.....445,935,469): | | | |
| 2.1 Direct | 335,151,208 | 159,544,676 | 1,248,838,175 |
| 2.2 Assumed | 2,176,824,797 | 1,174,231,889 | 19,683,335,759 |
| 2.3 Ceded | 2,091,961,263 | 962,971,954 | 18,685,522,231 |
| 2.4 Net | 420,014,742 | 370,804,610 | 2,246,651,703 |
| 3. Loss expenses incurred | 94,958,878 | 74,288,899 | 506,089,907 |
| 4. Other underwriting expenses incurred | 241,600,138 | 207,014,796 | 1,020,806,375 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 756,573,759 | 652,108,306 | 3,773,547,986 |
| 7. Net income of protected cells | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 120,611,560 | 128,852,479 | (103,667,781) |
| **INVESTMENT INCOME** | | | |
| 9. Net investment income earned | 171,871,176 | 237,549,070 | 1,020,349,386 |
| 10. Net realized capital gains (losses) less capital gains tax of $.....3,967,342 | 11,632,362 | 8,223,588 | (14,086,834) |
| 11. Net investment gain (loss) (Lines 9 + 10) | 183,503,538 | 245,772,658 | 1,006,262,552 |
| **OTHER INCOME** | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....6,740,461 amount charged off $.....8,302,172) | (1,561,711) | (1,299,227) | (7,436,466) |
| 13. Finance and service charges not included in premiums | 4,842,423 | 4,983,193 | 18,479,566 |
| 14. Aggregate write-ins for miscellaneous income | 6,453,354 | (24,895,869) | 43,598,410 |
| 15. Total other income (Lines 12 through 14) | 9,734,067 | (21,211,903) | 54,641,510 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 313,849,165 | 353,413,234 | 957,236,281 |
| 17. Dividends to policyholders | 1,262,625 | 2,380,459 | 3,440,706 |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 312,586,540 | 351,032,774 | 953,795,575 |
| 19. Federal and foreign income taxes incurred | 60,172,873 | 115,584,801 | 217,425,119 |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 252,413,668 | 235,447,973 | 736,370,456 |
| **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 5,940,309,885 | 4,639,341,956 | 4,639,341,956 |
| 22. Net income (from Line 20) | 252,413,668 | 235,447,973 | 736,370,456 |
| 23. Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. Change in net unrealized capital gains or losses less capital gains tax of $.....4,336,844 | 211,035,424 | 74,911,575 | 83,491,131 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | 17,972,086 | (932,333) | (22,402,619) |
| 26. Change in net deferred income tax | (715,399) | 3,288,682 | 34,229,216 |
| 27. Change in nonadmitted assets | (28,247,237) | (34,968,864) | (16,626,087) |
| 28. Change in provision for reinsurance | 0 | 0 | (364,270,768) |
| 29. Change in surplus notes | 0 | 0 | 0 |
| 30. Surplus (contributed to) withdrawn from protected cells | 0 | 0 | 0 |
| 31. Cumulative effect of changes in accounting principles | 0 | 0 | 5,176,600 |
| 32. Capital changes: | | | |
| 32.1 Paid in | 0 | 0 | 0 |
| 32.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 32.3 Transferred to surplus | 0 | 0 | 0 |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | 0 | 0 | 1,225,000,000 |
| 33.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 33.3 Transferred from capital | 0 | 0 | 0 |
| 34. Net remittances from or (to) Home Office | 0 | 0 | 0 |
| 35. Dividends to stockholders | 0 | (205,000,000) | (380,000,000) |
| 36. Change in treasury stock | 0 | 0 | 0 |
| 37. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 452,458,543 | 72,747,033 | 1,300,967,929 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 6,392,768,428 | 4,712,088,989 | 5,940,309,885 |
| **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. Profit and loss, miscellaneous | 6,599,785 | (544,365) | 16,425,764 |
| 1402. Change in COLI cash values | 149,328 | 5,492,819 | 9,841,682 |
| 1403. Fines and penalties of regulatory authorities | (10,230) | (19,939) | (25,262) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | (285,529) | (29,824,384) | 17,356,226 |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above) | 6,453,354 | (24,895,869) | 43,598,410 |
| 3701. | 0 | 0 | 0 |
| 3702. | 0 | 0 | 0 |
| 3703. | 0 | 0 | 0 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above) | 0 | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year<br>to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| | **CASH FROM OPERATIONS** | | |
| 1. | Premiums collected net of reinsurance | 922,737,043 | 3,869,492,765 |
| 2. | Net investment income | 176,881,189 | 980,309,934 |
| 3. | Miscellaneous income | 9,734,067 | 54,641,510 |
| 4. | Total (Lines 1 through 3) | 1,109,352,299 | 4,904,444,209 |
| 5. | Benefit and loss related payments | 593,315,367 | 2,066,587,049 |
| 6. | Net transfers to Separate, Segregated Accounts and Protected Cell Accounts | 0 | 0 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 445,456,297 | 1,287,367,220 |
| 8. | Dividends paid to policyholders | 485,871 | (1,968,549) |
| 9. | Federal and foreign income taxes paid (recovered) $.....13,897,851 net tax on capital gains (losses) | 137,705,856 | 207,006,528 |
| 10. | Total (Lines 5 through 9) | 1,176,963,392 | 3,558,992,248 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (67,611,093) | 1,345,451,961 |
| | **CASH FROM INVESTMENTS** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 686,010,899 | 1,529,860,966 |
| | 12.2 Stocks | 37,336,986 | 293,537,131 |
| | 12.3 Mortgage loans | 5,604,651 | 3,550,140 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 40,560,717 | 352,016,104 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 10,785 |
| | 12.7 Miscellaneous proceeds | 97,766,806 | (88,009,555) |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 867,280,058 | 2,090,965,572 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 752,035,283 | 3,990,121,945 |
| | 13.2 Stocks | 6,089,652 | 188,485,245 |
| | 13.3 Mortgage loans | 0 | 0 |
| | 13.4 Real estate | 0 | 4,329,910 |
| | 13.5 Other invested assets | 26,237,429 | 185,084,570 |
| | 13.6 Miscellaneous applications | 32,148,300 | 53,637,587 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 816,510,664 | 4,421,659,257 |
| 14. | Net increase (decrease) in contract loans and premium notes | 293,324 | 2,605,531 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 50,476,070 | (2,333,299,216) |
| | **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 | 1,225,000,000 |
| | 16.3 Borrowed funds | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 |
| | 16.5 Dividends to stockholders | 0 | 380,000,000 |
| | 16.6 Other cash provided (applied) | 339,773,445 | (104,012,074) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 339,773,445 | 740,987,926 |
| | **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) | 322,638,422 | (246,859,330) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 124,286,979 | 371,146,309 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 446,925,401 | 124,286,979 |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

| | | | |
|---|---|---|---|
| 20.0001 | Made capital contributions in lieu of receipt of cash for sale of subsidiaries (Note 10) | 18,416,126 | 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**

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

(2) On January 1, 2006, the Company contributed its wholly-owned subsidiary, Gulf Group Lloyds, to its subsidiary Atlantic Insurance Company (AIC). The Texas Department of Insurance (TDI) approved this contribution and exemption from change of control via entry of a consent order, Order Number 05-115. Subsequent to the contribution, also effective January 1, 2006, Gulf Group Lloyds was converted into a stock property casualty insurer and renamed GGL Insurance Company. Following the conversion, also effective January 1, 2006, GGL Insurance Company was merged into AIC and AIC is the surviving entity.

(3) On January 1, 2006, the Company contributed its wholly-owned subsidiary, Commercial Guaranty Lloyds Insurance Company, to its subsidiary Commercial Guaranty Casualty Insurance Company (CGCIC). The Texas Department of Insurance (TDI) approved this contribution and exemption from change of control via entry of a consent order, Order Number 05-115. Subsequent to the contribution, also effective January 1, 2006, Commercial Guaranty Lloyds Insurance Company was converted into a stock property casualty insurer and renamed CGL Insurance Company. Following the conversion, also effective January 1, 2006, CGL Insurance Company was merged into CGCIC and CGCIC is the surviving entity.

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

# NOTES TO FINANCIAL STATEMENTS

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

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

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

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.

# NOTES TO FINANCIAL STATEMENTS

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

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

No significant change.

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

No significant change.

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

No significant change.

**Note 31 - High Deductibles**

No significant change.

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

No significant change.

**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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | 00000 | |

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/27/2006

6.4 By what department or departments?

Connecticut

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

7.2 If yes, give full information:

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

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

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

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

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

## FINANCIAL

9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ X ]

9.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. $.....0

## INVESTMENT

10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [ X ]

10.2 If yes, explain:.....

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [ X ]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $.....7,728,324

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<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Statement Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 3,148,342,748 | $ 3,372,217,312 |
| 14.24 | Short-Term Investments | $ 0 | $ 0 |
| 14.25 | Mortgages, Loans or Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 236,832,855 | $ 292,366,682 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 3,385,175,603 | $ 3,664,583,994 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ 0 | $ 0 |

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| JP Morgan Chase | 3 Chase Metro Tech Center, Brooklyn, NY 11245 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| Futures Account Agreement | Citigroup Global Mkts. | Collateral for futures contracts |
| | 1 S. Wacker Dr. Chicago, IL 60606 | |

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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>Address |
|---|---|---|
| N/A | | |

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

17.2 If no, list exceptions: _____

# GENERAL INTERROGATORIES (continued)

## PART 2
## PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [ X ]
3.2 If yes, give full and complete information thereto:

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

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

# SCHEDULE A - VERIFICATION

Real Estate

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 151,781,314 | 151,731,549 |
| 2. Increase (decrease) by adjustment | (997,384) | (4,280,145) |
| 3. Cost of acquired | 0 | 0 |
| 4. Cost of additions to and permanent improvements | 0 | 4,329,910 |
| 5. Total profit (loss) on sales | 0 | 0 |
| 6. Increase (decrease) by foreign exchange adjustment | 0 | 0 |
| 7. Amount received on sales | 0 | 0 |
| 8. Book/adjusted carrying value at end of current period | 150,783,930 | 151,781,314 |
| 9. Total valuation allowance | 0 | 0 |
| 10. Subtotal (Lines 8 plus 9) | 150,783,930 | 151,781,314 |
| 11. Total nonadmitted amounts | 0 | 0 |
| 12. Statement value, current period (Page 2, real estate lines, net admitted assets column) | 150,783,930 | 151,781,314 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year | 93,557,320 | 96,887,139 |
| 2. Amount loaned during period: | | |
| 2.1 Actual cost at time of acquisitions | 0 | 0 |
| 2.2 Additional investment made after acquisitions | 0 | 0 |
| 3. Accrual of discount and mortgage interest points and commitment fees | 0 | 0 |
| 4. Increase (decrease) by adjustment | (3,810,354) | 220,321 |
| 5. Total profit (loss) on sale | 0 | 0 |
| 6. Amounts paid on account or in full during the period | 5,604,651 | 3,550,140 |
| 7. Amortization of premium | 0 | 0 |
| 8. Increase (decrease) by foreign exchange adjustment | 0 | 0 |
| 9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period | 84,142,315 | 93,557,320 |
| 10. Total valuation allowance | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10) | 84,142,315 | 93,557,320 |
| 12. Total nonadmitted amounts | 0 | 0 |
| 13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column) | 84,142,315 | 93,557,320 |

# SCHEDULE BA - VERIFICATION

Other Invested Assets

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year | 888,408,728 | 1,112,844,074 |
| 2. Cost of acquisitions during period: | | |
| 2.1 Actual cost at time of acquisitions | 11,000,000 | 59,000,000 |
| 2.2 Additional investment made after acquisitions | 15,237,429 | 126,084,570 |
| 3. Accrual of discount | 0 | 0 |
| 4. Increase (decrease) by adjustment | 978,821 | (36,954,944) |
| 5. Total profit (loss) on sale | 8,724,473 | 8,274,919 |
| 6. Amounts paid on account or in full during the period | 54,066,212 | 352,016,104 |
| 7. Amortization of premium | 46,450 | 340,086 |
| 8. Increase (decrease) by foreign exchange adjustment | 16,326,679 | (28,483,701) |
| 9. Book adjusted/carrying value of long-term invested assets at end of current period | 886,563,469 | 888,408,728 |
| 10. Total valuation allowance | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10) | 886,563,469 | 888,408,728 |
| 12. Total nonadmitted amounts | 21,002,512 | 18,962,337 |
| 13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3) | 865,560,957 | 869,446,391 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 13,690,780,551 | 11,233,455,245 |
| 2. Cost of bonds and stocks acquired | 776,541,062 | 4,178,607,190 |
| 3. Accrual of discount | 3,969,385 | 16,778,395 |
| 4. Increase (decrease) by adjustment | 206,264,389 | 93,155,395 |
| 5. Increase (decrease) by foreign exchange adjustment | (9,062,699) | (1,706,221) |
| 6. Total profit (loss) on disposal | 17,903,316 | 40,563,787 |
| 7. Consideration for bonds and stocks disposed of | 728,258,514 | 1,823,398,097 |
| 8. Amortization of premium | 12,915,067 | 46,675,142 |
| 9. Book/adjusted carrying value, current period | 13,945,222,423 | 13,690,780,551 |
| 10. Total valuation allowance | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10) | 13,945,222,423 | 13,690,780,551 |
| 12. Total nonadmitted amounts | 0 | 0 |
| 13. Statement value | 13,945,222,423 | 13,690,780,551 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. Class 1 | 9,661,287,554 | 28,725,186,486 | 28,398,830,147 | (17,981,875) | 9,969,662,018 | 0 | 0 | 9,661,287,554 |
| 2. Class 2 | 625,909,348 | 31,414,827 | 45,127,787 | 102,611 | 612,298,999 | 0 | 0 | 625,909,348 |
| 3. Class 3 | 212,335,858 | 26,210,919 | 20,319,101 | 566,918 | 218,794,594 | 0 | 0 | 212,335,858 |
| 4. Class 4 | 377,008,255 | 55,021,931 | 61,186,351 | (249,343) | 370,594,492 | 0 | 0 | 377,008,255 |
| 5. Class 5 | 65,880,979 | 16,924,806 | 10,614,050 | (2,286,632) | 69,905,103 | 0 | 0 | 65,880,979 |
| 6. Class 6 | 5,531,931 | 1,298,405 | 1,445,701 | 3,599,014 | 8,983,649 | 0 | 0 | 5,531,931 |
| 7. Total Bonds | 10,947,953,924 | 28,856,057,374 | 28,537,523,137 | (16,249,307) | 11,250,238,854 | 0 | 0 | 10,947,953,924 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | 44,601,734 | 2,282,660 | 15,706,140 | 4,192,938 | 35,371,192 | 0 | 0 | 44,601,734 |
| 9. Class 2 | 115,114,509 | 412,643 | 7,431,100 | 2,561,882 | 110,657,934 | 0 | 0 | 115,114,509 |
| 10. Class 3 | 28,772,537 | 0 | 0 | (10,663,397) | 18,109,139 | 0 | 0 | 28,772,537 |
| 11. Class 4 | 2,899,995 | 534,660 | 1,847,515 | 5,649,109 | 7,236,249 | 0 | 0 | 2,899,995 |
| 12. Class 5 | 2,945,374 | 66,046 | 1,516,827 | 1,602,316 | 3,096,909 | 0 | 0 | 2,945,374 |
| 13. Class 6 | 0 | 0 | 85,967 | 184,968 | 99,001 | 0 | 0 | 0 |
| 14. Total Preferred Stock | 194,334,149 | 3,296,008 | 26,587,549 | 3,527,816 | 174,570,425 | 0 | 0 | 194,334,149 |
| 15. Total Bonds and Preferred Stock | 11,142,288,073 | 28,859,353,382 | 28,564,110,686 | (12,721,491) | 11,424,809,279 | 0 | 0 | 11,142,288,073 |

# SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year To Date | 5<br>Paid for Accrued Interest Year To Date |
|---|---|---|---|---|---|
| 8299999. Totals | 889,389,734 | XXX | 889,434,536 | 374,519 | 11,570 |

# SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 309,032,124 | 786,617,872 |
| 2. Cost of short-term investments acquired | 27,764,977,091 | 143,083,193,373 |
| 3. Increase (decrease) by adjustment | (19,611) | (28,641) |
| 4. Increase (decrease) by foreign exchange adjustment | 0 | 0 |
| 5. Total profit (loss) on disposal of short-term investments | 0 | 222 |
| 6. Consideration received on disposal of short-term investments | 27,184,599,870 | 143,560,750,702 |
| 7. Book/adjusted carrying value, current period | 889,389,734 | 309,032,124 |
| 8. Total valuation allowance | 0 | 0 |
| 9. Subtotal (Lines 7 plus 8) | 889,389,734 | 309,032,124 |
| 10. Total nonadmitted amounts | 0 | 0 |
| 11. Statement value (Lines 9 minus 10) | 889,389,734 | 309,032,124 |
| 12. Income collected during period | 9,413,004 | 26,194,175 |
| 13. Income earned during period | 9,336,007 | 26,322,129 |

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

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

# SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>Federal<br>ID<br>Number | 3<br>Name of Reinsurer | 4<br>Location | 5<br>Is Insurer<br>Authorized?<br>(YES or NO) |
|---|---|---|---|---|
| **All Other Insurers** | | | | |
| 0 | AA-3194198 | QUANTA REINSURANCE US LTD | BERMUDA | NO |

# 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 2 Current Year to Date | 3 Prior Year to Date | Direct Losses Paid (Deducting Salvage) 4 Current Year to Date | 5 Prior Year to Date | Direct Losses Unpaid 6 Current Year to Date | 7 Prior Year to Date |
|---|---|---|---|---|---|---|---|
| 1. Alabama AL | YES | 5,947,808 | 5,290,313 | 3,129,429 | 3,923,750 | 47,141,321 | 38,802,471 |
| 2. Alaska AK | YES | 230,669 | 333,334 | 164,219 | 110,508 | 7,288,632 | 5,964,919 |
| 3. Arizona AZ | YES | 7,060,220 | 8,245,860 | 1,362,309 | 1,970,644 | 50,322,241 | 49,371,490 |
| 4. Arkansas AR | YES | 5,519,858 | 4,535,155 | 1,775,762 | 1,165,951 | 39,783,688 | 43,786,731 |
| 5. California CA | NO | (903,780) | 8,500,287 | 2,454,273 | 15,343,087 | 204,484,407 | 239,878,572 |
| 6. Colorado CO | YES | 13,845,980 | 11,834,755 | 3,522,304 | 3,526,464 | 87,769,272 | 92,033,356 |
| 7. Connecticut CT | YES | 8,248,939 | 11,128,749 | 8,617,803 | 9,654,150 | 187,913,982 | 180,591,537 |
| 8. Delaware DE | YES | 5,204,824 | 5,559,123 | 1,302,799 | 3,305,941 | 36,746,753 | 41,565,079 |
| 9. District of Columbia DC | YES | 5,877,377 | 6,444,363 | 1,792,217 | 1,696,824 | 38,276,127 | 37,117,997 |
| 10. Florida FL | YES | 15,756,261 | 13,860,139 | 16,894,358 | 18,187,028 | 326,160,117 | 321,112,254 |
| 11. Georgia GA | YES | 12,573,462 | 13,810,546 | 7,433,608 | 8,603,809 | 95,790,917 | 96,576,429 |
| 12. Hawaii HI | YES | 1,922,972 | 900,961 | 562,143 | 559,391 | 11,877,432 | 11,847,620 |
| 13. Idaho ID | YES | 1,701,081 | 1,279,782 | 758,138 | 125,732 | 9,520,995 | 11,116,684 |
| 14. Illinois IL | YES | 27,420,526 | 35,602,100 | 15,326,532 | 15,592,470 | 336,448,494 | 326,867,535 |
| 15. Indiana IN | YES | 11,299,391 | 12,540,820 | 6,374,577 | 1,651,075 | 46,777,372 | 30,498,321 |
| 16. Iowa IA | YES | 4,488,547 | 6,947,128 | 2,637,946 | 2,851,044 | 57,607,231 | 49,182,253 |
| 17. Kansas KS | YES | 12,006,286 | 11,134,128 | 3,060,195 | 674,739 | 41,654,885 | 28,951,277 |
| 18. Kentucky KY | YES | 3,423,024 | 2,998,016 | 795,088 | 1,259,304 | 30,594,828 | 27,217,174 |
| 19. Louisiana LA | YES | 3,557,141 | 3,070,747 | 59,333,390 | 1,877,186 | 184,447,920 | 58,359,281 |
| 20. Maine ME | YES | 937,754 | 953,621 | 279,204 | 430,772 | 7,913,569 | 8,735,197 |
| 21. Maryland MD | YES | 12,634,998 | 12,527,874 | 7,997,515 | 10,074,431 | 77,915,418 | 85,847,081 |
| 22. Massachusetts MA | YES | 40,226,282 | 46,841,611 | 20,919,466 | 17,624,114 | 298,187,616 | 337,301,338 |
| 23. Michigan MI | YES | 8,571,010 | 11,770,115 | 4,942,386 | 5,329,523 | 119,362,088 | 129,336,865 |
| 24. Minnesota MN | YES | 4,489,340 | 4,712,646 | 1,624,911 | 1,377,653 | 78,864,070 | 84,980,169 |
| 25. Mississippi MS | YES | 4,154,432 | 3,089,044 | 13,087,276 | 1,845,208 | 51,148,846 | 36,649,627 |
| 26. Missouri MO | YES | 8,428,398 | 5,653,844 | 9,772,219 | 15,387,931 | 83,116,780 | 88,916,596 |
| 27. Montana MT | YES | 1,989,561 | 1,831,956 | 892,075 | 1,077,992 | 13,349,271 | 16,547,026 |
| 28. Nebraska NE | YES | 7,994,283 | 9,448,498 | 2,841,817 | 4,469,497 | 58,533,050 | 54,750,710 |
| 29. Nevada NV | YES | 7,078,519 | 7,252,764 | 4,019,743 | 3,149,247 | 57,675,168 | 54,902,782 |
| 30. New Hampshire NH | YES | 10,580,592 | 9,739,677 | 2,172,847 | 1,008,224 | 53,243,319 | 44,923,973 |
| 31. New Jersey NJ | YES | 37,199,441 | 42,357,560 | 21,150,525 | 17,467,117 | 316,963,301 | 282,604,921 |
| 32. New Mexico NM | YES | 3,001,165 | 2,956,468 | 169,206 | 311,899 | 27,823,752 | 21,462,378 |
| 33. New York NY | YES | 58,071,246 | 49,662,494 | 66,926,793 | 80,647,211 | 1,163,964,480 | 1,343,125,781 |
| 34. North Carolina NC | YES | 28,457,127 | 28,697,891 | 10,047,746 | 16,659,694 | 144,269,143 | 144,466,873 |
| 35. North Dakota ND | YES | 405,396 | 477,947 | 544,010 | 39,234 | 2,734,168 | 2,868,191 |
| 36. Ohio OH | YES | 6,962,375 | 6,389,080 | 53,083,644 | 57,853,405 | 106,872,048 | 188,830,664 |
| 37. Oklahoma OK | YES | 3,086,709 | 3,633,904 | 1,586,831 | 6,120,423 | 24,306,507 | 26,225,066 |
| 38. Oregon OR | YES | 2,419,168 | 2,392,954 | 452,749 | 676,110 | 27,091,699 | 29,447,413 |
| 39. Pennsylvania PA | YES | 23,391,293 | 24,500,130 | 11,691,607 | 13,875,333 | 331,114,299 | 336,113,955 |
| 40. Rhode Island RI | YES | 2,826,652 | 2,946,661 | 965,776 | 1,026,285 | 32,806,749 | 30,629,043 |
| 41. South Carolina SC | YES | 4,845,354 | 5,025,090 | 1,747,131 | 3,103,958 | 41,689,777 | 43,907,654 |
| 42. South Dakota SD | YES | 735,683 | 1,012,140 | 1,388,644 | 1,420,440 | 19,903,317 | 19,866,748 |
| 43. Tennessee TN | YES | 14,289,317 | 13,468,340 | 3,215,468 | 3,877,481 | 81,401,434 | 75,653,709 |
| 44. Texas TX | YES | 16,020,540 | 20,900,312 | 10,287,371 | 13,649,410 | 294,448,350 | 320,361,692 |
| 45. Utah UT | YES | 3,300,629 | 2,798,204 | 802,604 | 773,184 | 17,765,970 | 19,505,780 |
| 46. Vermont VT | YES | 2,776,251 | 2,929,323 | 1,482,535 | 1,358,292 | 19,710,054 | 15,650,600 |
| 47. Virginia VA | YES | 25,176,957 | 25,123,890 | 5,370,244 | 4,447,115 | 123,260,286 | 115,775,393 |
| 48. Washington WA | YES | 7,200,974 | 5,965,669 | 2,091,315 | 2,309,927 | 78,678,255 | 86,086,418 |
| 49. West Virginia WV | YES | 2,275,373 | 1,317,599 | 251,003 | 448,310 | 58,882,052 | 55,326,315 |
| 50. Wisconsin WI | YES | 4,633,711 | 3,561,043 | 511,776 | 589,423 | 26,803,425 | 28,132,211 |
| 51. Wyoming WY | YES | 673,025 | 693,023 | 153,152 | 304,118 | 6,982,651 | 7,015,855 |
| 52. American Samoa AS | NO | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | YES | 17,395 | 73,882 | (2,267) | (1,317) | 0 | 29,013 |
| 54. Puerto Rico PR | YES | 319,890 | 480,999 | 16,453 | 3,529 | 497,818 | 711,559 |
| 55. US Virgin Islands VI | YES | 2,500 | 5,000 | 0 | 0 | 2 | 787 |
| 56. Northern Mariana Islands MP | NO | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CN | YES | 0 | 0 | 0 | 849,212 | 3,500 | 3,807,942 |
| 58. Aggregate Other Alien OT | XXX | (57,901) | (18,661) | 16,510 | (637,431) | 8,726,383 | 30,661,023 |
| 59. Totals | (a) 53 | 500,296,025 | 525,188,898 | 399,797,373 | 381,026,051 | 5,696,615,230 | 5,861,999,328 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 5801. Other Alien Combined | XXX | (57,901) | (18,661) | 16,510 | (637,431) | 8,726,383 | 30,661,023 |
| 5802. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 5803. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above) | XXX | (57,901) | (18,661) | 16,510 | (637,431) | 8,726,383 | 30,661,023 |

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

*Notes:*

* Denotes affiliated insurer

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

# PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|
| 1. Fire | 37,084,498 | 7,219,152 | 19.5 | 23.3 |
| 2. Allied lines | 26,114,162 | 54,019,709 | 206.9 | 2.9 |
| 3. Farmowners multiple peril | 3,674,145 | 1,728,522 | 47.0 | 56.5 |
| 4. Homeowners multiple peril | 16,773,582 | 18,550,149 | 110.6 | 45.9 |
| 5. Commercial multiple peril | 65,829,989 | 45,630,166 | 69.3 | 51.2 |
| 6. Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. Ocean marine | 4,058 | (35,543) | (875.9) | (9,827.1) |
| 9. Inland marine | 11,539,459 | (1,805,922) | (15.6) | (266.8) |
| 10. Financial guaranty | 103,201 | 0 | 0.0 | (2,127.0) |
| 11.1. Medical malpractice-occurrence | 0 | (336,292) | 0.0 | 0.0 |
| 11.2. Medical malpractice-claims made | 274,480 | 839,373 | 305.8 | 20.0 |
| 12. Earthquake | 6,529,691 | (8,958,929) | (137.2) | 56.0 |
| 13. Group accident and health | 0 | 0 | 0.0 | 0.0 |
| 14. Credit accident and health | 0 | 0 | 0.0 | 0.0 |
| 15. Other accident and health | 1,560 | 309,000 | 19,807.7 | (17.0) |
| 16. Workers' compensation | 142,303,171 | 114,677,381 | 80.6 | 23.5 |
| 17.1 Other liability-occurrence | 58,281,752 | 39,235,996 | 67.3 | 137.4 |
| 17.2 Other liability-claims made | 1,959,015 | 9,333,844 | 476.5 | 263.2 |
| 18.1 Products liability-occurrence | 943,846 | (2,630,377) | (278.7) | 999.6 |
| 18.2 Products liability-claims made | 0 | 102,320 | 0.0 | 0.0 |
| 19.1, 19.2 Private passenger auto liability | 30,761,536 | 18,890,965 | 61.4 | (7.0) |
| 19.3, 19.4 Commercial auto liability | 46,155,189 | 26,400,787 | 57.2 | 68.7 |
| 21. Auto physical damage | 25,137,694 | 8,806,667 | 35.0 | 41.5 |
| 22. Aircraft (all perils) | 0 | 905,154 | 0.0 | 0.0 |
| 23. Fidelity | 310,797 | 176,600 | 56.8 | 67.5 |
| 24. Surety | 2,012,009 | 1,540,088 | 76.5 | 17.8 |
| 26. Burglary and theft | (47,913) | (82,120) | 171.4 | 43.4 |
| 27. Boiler and machinery | 2,631,182 | 631,211 | 24.0 | 59.2 |
| 28. Credit | 0 | 0 | 0.0 | 0.0 |
| 29. International | 0 | 0 | 0.0 | 0.0 |
| 30. Reinsurance-nonproportional assumed property | XXX | XXX | XXX | XXX |
| 31. Reinsurance-nonproportional assumed liability | XXX | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed financial lines | XXX | XXX | XXX | XXX |
| 33. Aggregate write-ins for other lines of business | 0 | 3,308 | 0.0 | 0.0 |
| 34. Totals | 478,377,103 | 335,151,208 | 70.1 | 43.8 |
| **DETAILS OF WRITE-INS** | | | | |
| 3301. Auto warranty | 0 | 3,308 | 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 | 3,308 | 0.0 | 0.0 |

# PART 2 - DIRECT PREMIUMS WRITTEN

| | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|
| 1. Fire | 39,163,468 | 39,163,468 | 34,290,786 |
| 2. Allied lines | 27,834,201 | 27,834,201 | 24,116,330 |
| 3. Farmowners multiple peril | 3,707,045 | 3,707,045 | 3,662,778 |
| 4. Homeowners multiple peril | 13,936,125 | 13,936,125 | 13,891,554 |
| 5. Commercial multiple peril | 75,193,550 | 75,193,550 | 63,001,352 |
| 6. Mortgage guaranty | 0 | 0 | 0 |
| 8. Ocean marine | 3,382 | 3,382 | (19,455) |
| 9. Inland marine | 9,110,783 | 9,110,783 | 15,332,374 |
| 10. Financial guaranty | 1,434 | 1,434 | 0 |
| 11.1. Medical malpractice-occurrence | 0 | 0 | 0 |
| 11.2. Medical malpractice-claims made | 274,480 | 274,480 | 2,669,694 |
| 12. Earthquake | 6,922,969 | 6,922,969 | 6,274,737 |
| 13. Group accident and health | 0 | 0 | 0 |
| 14. Credit accident and health | 0 | 0 | 0 |
| 15. Other accident and health | 1,149 | 1,149 | 15,406,586 |
| 16. Workers' compensation | 152,774,511 | 152,774,511 | 169,710,922 |
| 17.1. Other liability-occurrence | 67,049,811 | 67,049,811 | 53,086,021 |
| 17.2. Other liability-claims made | 664,701 | 664,701 | 10,685,157 |
| 18.1. Products liability-occurrence | 902,629 | 902,629 | (418,574) |
| 18.2. Products liability-claims made | 0 | 0 | 0 |
| 19.1, 19.2 Private passenger auto liability | 28,544,188 | 28,544,188 | 35,162,121 |
| 19.3, 19.4 Commercial auto liability | 46,852,706 | 46,852,706 | 39,709,884 |
| 21. Auto physical damage | 23,897,598 | 23,897,598 | 33,086,726 |
| 22. Aircraft (all perils) | 0 | 0 | 0 |
| 23. Fidelity | (394,284) | (394,284) | 502,438 |
| 24. Surety | 1,165,258 | 1,165,258 | 2,329,299 |
| 26. Burglary and theft | (59,032) | (59,032) | 29,504 |
| 27. Boiler and machinery | 2,749,354 | 2,749,354 | 2,678,663 |
| 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 | 500,296,025 | 500,296,025 | 525,188,897 |
| **DETAILS OF WRITE-INS** | | | |
| 3301. | 0 | 0 | 0 |
| 3302. | 0 | 0 | 0 |
| 3303. | 0 | 0 | 0 |
| 3398. Sum. of remaining write-ins for Line 33 from overflow page | 0 | 0 | 0 |
| 3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33) | 0 | 0 | 0 |

# PART 3 (000 omitted)

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4<br>2006 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2006 Loss and LAE Payments (Cols. 4 + 5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2003 + Prior | 2,575,138 | 2,872,345 | 5,447,482 | 202,548 | 26,837 | 229,385 | 2,445,960 | 25,439 | 2,776,791 | 5,248,191 | 73,370 | (43,277) | 30,093 |
| 2. 2004 | 389,584 | 723,853 | 1,113,436 | 55,510 | 3,952 | 59,462 | 354,435 | 9,858 | 649,348 | 1,013,640 | 20,361 | (60,696) | (40,335) |
| 3. Subtotals 2004 + Prior | 2,964,721 | 3,596,197 | 6,560,918 | 258,058 | 30,788 | 288,847 | 2,800,394 | 35,297 | 3,426,139 | 6,261,830 | 93,731 | (103,973) | (10,241) |
| 4. 2005 | 629,598 | 1,208,498 | 1,838,096 | 226,140 | 39,401 | 265,541 | 506,994 | 43,341 | 1,011,135 | 1,561,470 | 103,536 | (114,622) | (11,086) |
| 5. Subtotals 2005 + Prior | 3,594,319 | 4,804,695 | 8,399,015 | 484,199 | 70,189 | 554,388 | 3,307,389 | 78,638 | 4,437,274 | 7,823,300 | 197,268 | (218,595) | (21,327) |
| 6. 2006 | XXX | XXX | XXX | XXX | 92,409 | 92,409 | XXX | 84,792 | 359,100 | 443,891 | XXX | XXX | XXX |
| 7. Totals | 3,594,319 | 4,804,695 | 8,399,015 | 484,199 | 162,598 | 646,797 | 3,307,389 | 163,429 | 4,796,373 | 8,267,191 | 197,268 | (218,595) | (21,327) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 5,940,310 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1. 5.5 % | 2. (4.5)% | 3. (0.3)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. (0.4)% |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | Response |
|---|---|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement? | YES |

**Explanation:**

**Bar Code:**



# Overflow Page for Write-Ins

## Additional Write-ins for Assets:

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31, Prior Year Net Admitted Assets |
| 2304. Equities and deposits in pools and associations | 52,411,538 | 0 | 52,411,538 | 48,147,915 |
| 2305. Service contract receivable | 30,574,930 | 0 | 30,574,930 | 36,917,111 |
| 2306. Other assets | 2,781,788 | 0 | 2,781,788 | 3,265,504 |
| 2307. Freddie Mac collateral held | 3,981,420 | 0 | 3,981,420 | 3,915,176 |
| 2308. State surcharges receivable | 3,678,370 | 0 | 3,678,370 | 3,671,035 |
| 2309. Ceded deposit asset | 2,281,172 | 0 | 2,281,172 | 2,285,291 |
| 2310. Treaty deposit fund | 116,058 | 0 | 116,058 | 116,058 |
| 2311. Assumed reinsurance receivable and payable | (247,497) | 0 | (247,497) | (248,720) |
| 2312. Performance guarantees receivable | (1,455,335) | 0 | (1,455,335) | (1,705,266) |
| 2313. Other assets nonadmitted | 126,000,650 | 126,000,650 | 0 | 0 |
| 2397. Summary of remaining write-ins for Line 23 | 220,123,094 | 126,000,650 | 94,122,444 | 96,364,104 |

## Additional Write-ins for Liabilities:

| | 1<br>Current Statement Date | 2<br>December 31, Prior Year |
|---|---|---|
| 2304. Other statutory provisions | 1,090,533 | 1,090,533 |
| 2305. Retroactive reinsurance reserve assumed | 587,049 | 591,205 |
| 2306. Federal excise tax-reinsurance contracts | 256,928 | 60,622 |
| 2307. Undistributed salaries | (181,599) | 485,328 |
| 2308. Unpaid electronic data processing equipment | (6,034,475) | 419,298 |
| 2309. Retroactive reinsurance reserve ceded | (92,345,053) | (94,183,310) |
| 2310. Payable on derivative contracts | 0 | 4,757,303 |
| 2311. Rental income paid in advance | 0 | 1,407,341 |
| 2397. Summary of remaining write-ins for Line 23 | (96,626,617) | (85,371,681) |

## Additional Write-ins for Statement of Income:

| | 1<br>Current Year to Date | 2<br>Prior Year to Date | 3<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1404. Retroactive reinsurance gain/loss | (285,529) | 0 | 17,356,226 |
| 1405. Corporate expense | 0 | (29,824,384) | 0 |
| 1497. Summary of remaining write-ins for Line 14 | (285,529) | (29,824,384) | 17,356,226 |

# Sch. A-Part 2
# NONE

# Sch. A-Part 3
# NONE

# Sch. B-Part 1
# NONE

# Sch. B-Part 2
# NONE

# SCHEDULE BA - PART 1

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | Book/Adjusted Carrying Value Less | | | Increase (Decrease) by | Commitment for | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Desig-nation | Date Originally Acquired | Type and Strategy | Actual Cost | Amount of Encumbrances | Encumbrances | Fair Value | Increase (Decrease) by Adjustment | Foreign Exchange Adjustment | Additional Investment | Percentage of Ownership |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated** | | | | | | | | | | | | | | | |
| | OZ Asia Domestic Partners, L.P. | New York | NY | Direct | | 03/01/2006 | 0 | 8,000,000 | 0 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 1.0 |
| | Wayzata Opportunities Fund, LLC | Wayzata | MN | Direct | | 02/22/2006 | 0 | 3,000,000 | 0 | 4,236,798 | 4,236,798 | 0 | 0 | 5,379,502 | 1.0 |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | 11,000,000 | 0 | 12,236,798 | 12,236,798 | 0 | 0 | 5,379,502 | XXX |
| 3199999. Subtotal - Unaffiliated | | | | | | | | 11,000,000 | 0 | 12,236,798 | 12,236,798 | 0 | 0 | 5,379,502 | XXX |
| 3399999. Totals | | | | | | | | 11,000,000 | 0 | 12,236,798 | 12,236,798 | 0 | 0 | 5,379,502 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | Book/Adjusted Carrying Value Less | | | Book/Adjusted Carrying Value Less | | Foreign | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Encumbrances, Prior Year | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Encumbrances on Disposal | Consideration Received | Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated** | | | | | | | | | | | | | | |
| | Avenue Special Situations Fund II, L.P. | New York | NY | Distribution | 12/13/2000 | 147,494 | 0 | 0 | 147,494 | 147,494 | 0 | 0 | 0 | 0 |
| | GSC European Mezzanine Fund, L.P. | Florham Park | NJ | Distribution | 11/21/2000 | 7,435,388 | 0 | 0 | 7,435,388 | 7,435,388 | 0 | 0 | 0 | 3,258,211 |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | 7,582,882 | 0 | 0 | 7,582,882 | 7,582,882 | 0 | 0 | 0 | 3,258,211 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | | | | | |
| | American Securities Partners II, L.P. | New York | NY | Distribution | 07/06/1998 | 28,502 | 0 | 0 | 28,502 | 28,502 | 0 | 0 | 0 | 172,367 |
| | Apax France VI | Paris | FR | Distribution | 08/23/2000 | 70,158 | 0 | 0 | 70,158 | 70,158 | 0 | 0 | 0 | 0 |
| | Asia Investors L.L.C. | New York | NY | Distribution | 02/08/2000 | 3,449,283 | 0 | 0 | 3,449,283 | 3,449,283 | 0 | 0 | 0 | 0 |
| | Bain Capital VII Coinvestment Fund, L.P. | Boston | MA | Distribution | 06/29/2001 | 1,070,809 | 0 | 0 | 1,070,809 | 1,070,809 | 0 | 0 | 0 | 2,011,503 |
| | Blackstone Capital Partners II Merchant Banking | New York | NY | Distribution | 11/22/1993 | 144,292 | 0 | 0 | 144,292 | 144,292 | 0 | 0 | 0 | 0 |
| | Blum Strategic Partners II, L.P. | San Francisco | CA | Distribution | 07/18/2001 | 507,930 | 0 | 0 | 507,930 | 507,930 | 0 | 0 | 0 | 0 |
| | BNP Europe Telecom & Media Fund II L.P. | Grand Cayman | KY | Distribution | 12/29/1999 | 213,144 | 0 | 0 | 213,144 | 213,144 | 0 | 0 | 0 | 0 |
| | ComVentures V, L.P., a Delaware limited partners | Palo Alto | CA | Distribution | 10/16/2000 | 44,378 | 0 | 0 | 44,378 | 44,378 | 0 | 0 | 0 | 0 |
| | Cypress Merchant Banking Partners L.P. | New York | NY | Distribution | 02/28/1996 | 114,470 | 0 | 0 | 114,470 | 114,470 | 0 | 0 | 0 | 320,747 |
| | Davis, Tuttle Venture Partners, L.P., a Delaware L | Tulsa | OK | Distribution | 09/26/1997 | 15,321 | 0 | 0 | 15,321 | 15,321 | 0 | 0 | 0 | 0 |
| | Dominion Fund III, a California Limited Partnershi | Walnut Creek | CA | Distribution | 02/09/1995 | 47,545 | 0 | 0 | 47,545 | 47,545 | 0 | 0 | 0 | 0 |
| | DOR Ventures Fund (a Delaware GP) | Waterloo | BE | Distribution | 06/15/2000 | 65,373 | 0 | 0 | 65,373 | 65,373 | 0 | 0 | 0 | 0 |
| | Fox Paine Capital Fund II, L.P. | Foster City | CA | Distribution | 07/10/2000 | 671,241 | 0 | 0 | 671,241 | 671,241 | 0 | 0 | 0 | 348,832 |
| | Gilde Buyout Fund II | Utrecht | NL | Distribution | 08/14/2001 | 100,200 | 0 | 0 | 100,200 | 100,200 | 0 | 0 | 0 | 0 |
| | GP Capital Partners II, LP | Sao Paulo | BR | Distribution | 05/08/1997 | 621,519 | 0 | 0 | 621,519 | 621,519 | 0 | 0 | 0 | 1,942,595 |
| | Hygrove Capital Fund (QP) LP | New York | NY | Distribution | 10/16/2000 | 364,265 | 0 | 0 | 364,265 | 364,265 | 0 | 0 | 0 | 0 |
| | JW Childs Equity Partners II, L.P. | Boston | MA | Distribution | 06/26/1998 | 193,321 | 0 | 0 | 193,321 | 193,321 | 0 | 0 | 0 | 329,172 |
| | Kelso Investment Associates V, L.P. | New York | NY | Distribution | 01/26/1994 | 3,401,587 | 0 | 0 | 3,401,587 | 3,401,587 | 0 | 0 | 0 | 87,267 |
| | KKR 1996 Fund L.P. | New York | NY | Distribution | 02/23/1997 | 4,146 | 0 | 0 | 4,146 | 4,146 | 0 | 0 | 0 | 0 |
| | KRG Capital Fund II, L.P. | Denver | CO | Distribution | 11/13/2001 | 271,847 | 0 | 0 | 271,847 | 271,847 | 0 | 0 | 0 | 348,562 |
| | Menlo Ventures IX, L.P. | Menlo Park | CA | Distribution | 01/03/2001 | 82,690 | 0 | 0 | 82,690 | 82,690 | 0 | 0 | 0 | 0 |
| | Monterrey Capital Partners, S.C. | Col Valle de Camp | MX | Distribution | 09/25/2000 | 2,001,180 | 0 | 0 | 2,001,180 | 2,001,180 | 0 | 0 | 0 | 522,915 |
| | Oak Investment Partners V, Limited Partnership. | Westport | CT | Distribution | 02/28/1992 | 32,476 | 0 | 0 | 32,476 | 32,476 | 0 | 0 | 0 | 0 |
| | Oak Investment Partners X, Limited Partnership. | Westport | CT | Distribution | 01/18/2001 | 58,441 | 0 | 0 | 58,441 | 58,441 | 0 | 0 | 0 | 0 |
| | One Liberty Fund III, L.P. | Cambridge | MA | Distribution | 06/29/1995 | 13,616 | 0 | 0 | 13,616 | 13,616 | 0 | 0 | 0 | 0 |
| | Pacven Walden Ventures V, L.P., a Cayman Islar | San Francisco | CA | Distribution | 06/27/2001 | 19,834 | 0 | 0 | 19,834 | 19,834 | 0 | 0 | 0 | 0 |
| | Providence Equity Partners IV L.P. | Providence | RI | Distribution | 11/27/2000 | 103,604 | 0 | 0 | 103,604 | 103,604 | 0 | 0 | 0 | 0 |
| | Quad-C Partners V, L.P. | Charlottesville | VA | Distribution | 04/28/1998 | 103,888 | 0 | 0 | 103,888 | 103,888 | 0 | 0 | 0 | 0 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration Received | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | | | | | | | | | |
| | Redpoint Ventures II, L.P. | Menlo Park | CA | Distribution | 11/07/2000 | 50,717 | 0 | 0 | 50,717 | 50,717 | 0 | 0 | 0 | 0 |
| | Sentinel Capital Partners II, L.P. | New York | NY | Distribution | 06/24/1998 | 2,442,621 | 0 | 0 | 2,442,621 | 2,442,621 | 0 | 0 | 0 | 1,638,002 |
| | SKM Equity Fund III, L.P. | Stamford | CT | Distribution | 02/01/2000 | 312,017 | 0 | 0 | 312,017 | 312,017 | 0 | 0 | 0 | 238,190 |
| | SPC Partners II, L.P. | San Francisco | CA | Distribution | 08/07/2000 | 197,841 | 0 | 0 | 197,841 | 197,841 | 0 | 0 | 0 | 0 |
| | Summit Ventures VI-A, L.P. | Boston | MA | Distribution | 03/23/2001 | 106,214 | 0 | 0 | 106,214 | 106,214 | 0 | 0 | 0 | 658,128 |
| | Thayer Equity Investors III, L.P. | Washington | DC | Distribution | 04/01/1996 | 3,805,289 | 0 | 0 | 3,805,289 | 3,805,289 | 0 | 0 | 0 | 0 |
| | The 2000 Riverside Capital Appreciation Fund, L. | New York | NY | Distribution | 02/28/2001 | 172,540 | 0 | 0 | 172,540 | 172,540 | 0 | 0 | 0 | 396,396 |
| | Three Cities Fund III, L.P. | New York | NY | Distribution | 12/14/1999 | 30,934 | 0 | 0 | 30,934 | 30,934 | 0 | 0 | 0 | 0 |
| | Trivest Fund III, L.P. | Miami | FL | Distribution | 06/28/2000 | 612,286 | 0 | 0 | 612,286 | 612,286 | 0 | 0 | 0 | 0 |
| | US Venture Partners VIII, L.P. | Menlo Park | CA | Distribution | 05/07/2001 | 34,218 | 0 | 0 | 34,218 | 34,218 | 0 | 0 | 0 | 0 |
| | VantagePoint Venture Partners IV | San Bruno | CA | Distribution | 12/15/2000 | 45,305 | 0 | 0 | 45,305 | 45,305 | 0 | 0 | 0 | 60,465 |
| | Vestar Capital Partners IV, L.P. | New York | NY | Distribution | 12/15/1999 | 353,172 | 0 | 0 | 353,172 | 353,172 | 0 | 0 | 0 | 258,414 |
| | Warburg Pincus Equity Partners, L.P. | New York | NY | Distribution | 06/26/1998 | 172,625 | 0 | 0 | 172,625 | 172,625 | 0 | 0 | 0 | 0 |
| | WaterView Partners, L.P. | New York | NY | Distribution | 12/31/1999 | 10,368 | 0 | 0 | 10,368 | 10,368 | 0 | 0 | 0 | 0 |
| | Weston Presidio Capital IV, L.P. | Boston | MA | Distribution | 06/21/2000 | 844,100 | 0 | 0 | 844,100 | 844,100 | 0 | 0 | 0 | 119,642 |
| | Wiig Communications Partners, L.P., a Delaware | San Francisco | CA | Distribution | 06/28/2000 | 60,785 | 0 | 0 | 60,785 | 60,785 | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners II, L.P. | New York | NY | Distribution | 01/24/1995 | 3,259,797 | 0 | 0 | 3,259,797 | 3,259,797 | 0 | 0 | 0 | 63,018 |
| | Yorktown Energy Partners IV, L.P. | New York | NY | Distribution | 03/08/2000 | 445,850 | 0 | 0 | 445,850 | 445,850 | 0 | 0 | 0 | 1,008,218 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | 26,771,737 | 0 | 0 | 26,771,737 | 26,771,737 | 0 | 0 | 0 | 10,524,433 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated** | | | | | | | | | | | | | | |
| | Blackstone Real Estate Partnership III, LP | New York | NY | Liquidation | 09/30/1999 | 1 | 43,777 | 0 | 43,777 | 43,777 | 0 | 0 | 0 | 0 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | 1 | 43,777 | 0 | 43,777 | 43,777 | 0 | 0 | 0 | 0 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated** | | | | | | | | | | | | | | |
| | Alta Communications VIII, L.P. | Boston | MA | Distribution | 03/02/2000 | 164,921 | 0 | 0 | 164,921 | 164,921 | 0 | 0 | 0 | 0 |
| | Brockway Moran & Partners Fund II, L.P. | Boca Raton | FL | Distribution | 01/16/2002 | 265,306 | 0 | 0 | 265,306 | 265,306 | 0 | 0 | 0 | 0 |
| | Encap Equity 1994 Limited Partnership | Houston | TX | Distribution | 06/07/1994 | 2,244 | 0 | 0 | 2,244 | 2,244 | 0 | 0 | 0 | 2,502 |
| | Enervest Energy Institutional Fund IX, L.P. | Houston | TX | Distribution | 10/15/2002 | 913,604 | 0 | 0 | 913,604 | 913,604 | 0 | 0 | 0 | 0 |
| | JLL Partners Fund IV, L.P. | New York | NY | Distribution | 08/15/2002 | 310,786 | 0 | 0 | 310,786 | 310,786 | 0 | 0 | 0 | 989,753 |
| | New Partners Cayman I L.P. | New York | NY | Distribution | 02/15/2000 | 130 | 0 | 0 | 130 | 130 | 0 | 0 | 0 | 0 |
| | New Partners Cayman II L.P. | New York | NY | Distribution | 02/15/2000 | 12,034 | 0 | 0 | 12,034 | 12,034 | 0 | 0 | 0 | 0 |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | 1,669,026 | 0 | 0 | 1,669,026 | 1,669,026 | 0 | 0 | 0 | 992,255 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated** | | | | | | | | | | | | | | |
| | Travelers Indemnity UK Investments LLC | Hartford | CT | Distribution | 03/30/2001 | 2,069 | 0 | 0 | 2,069 | 2,069 | 0 | 0 | 0 | 0 |
| | Travelers Indemnity UK Investments LLC | Hartford | CT | Distribution | 04/25/2001 | 4,491,226 | 0 | 0 | 4,491,226 | 4,491,226 | 0 | 0 | 0 | 0 |
| 2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated | | | | | | 4,493,295 | 0 | 0 | 4,493,295 | 4,493,295 | 0 | 0 | 0 | 0 |
| **Any Other Class of Admitted Asset - Affiliated** | | | | | | | | | | | | | | |
| | Gulf Group Lloyds | Dallas | TX | Merger | 12/31/2001 | 8,561,842 | (8,261,842) | 0 | 300,000 | 8,561,842 | 0 | 8,261,842 | 8,261,842 | 0 |
| | Commercial Guaranty Lloyds Insurance Co. | Dallas | TX | Merger | 10/01/2001 | 4,943,653 | (462,631) | 0 | 4,481,022 | 4,943,653 | 0 | 462,631 | 462,631 | 0 |
| 3099999. Total - Any Other Class of Admitted Asset - Affiliated | | | | | | 13,505,495 | (8,724,473) | 0 | 4,781,022 | 13,505,495 | 0 | 8,724,473 | 8,724,473 | 0 |
| 3199999. Subtotal - Unaffiliated | | | | | | 36,023,646 | 43,777 | 0 | 36,067,422 | 36,067,422 | 0 | 0 | 0 | 14,774,898 |
| 3299999. Subtotal - Affiliated | | | | | | 17,998,790 | (8,724,473) | 0 | 9,274,317 | 17,998,790 | 0 | 8,724,473 | 8,724,473 | 0 |
| 3399999. Totals | | | | | | 54,022,436 | (8,680,696) | 0 | 45,341,739 | 54,066,212 | 0 | 8,724,473 | 8,724,473 | 14,774,898 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | | |
| 912828 DN 7 | U S TREASURY NOTES 3.375 2007 02 | | 01/31/2006 | J P MORGAN CHASE SECURITIES INC | | 246,861,328 | 250,000,000 | 3,566,126 | 1 |
| 912828 EU 0 | U S TREASURY NOTES 4.375 2008 01 | | 02/24/2006 | DEUTSCHE BANC ALEX BROWN | | 4,967,969 | 5,000,000 | 16,316 | 1 |
| 912833 DC 1 | U S TREASURY STRIP --- 2012 08 | | 03/31/2006 | DIRECT WITH COMPANY | | 1,854,500 | 2,500,000 | 0 | 1 |
| 0399999. | Total - Bonds - U.S. Government | | | | | 253,683,797 | 257,500,000 | 3,582,441 | XXX |
| **Bonds - All Other Government** | | | | | | | | | |
| 91086Q AQ 1 | UNITED MEXICAN STATES 5.875 2014 01 | F | 01/03/2006 | SANTANDER INVESTMENTS | | 1,040,000 | 1,000,000 | 27,906 | 2FE |
| 1099999. | Total - Bonds - All Other Government | | | | | 1,040,000 | 1,000,000 | 27,906 | XXX |
| **Bonds - States, Territories and Possessions** | | | | | | | | | |
| 341535 UW 0 | FLORIDA STATE BD OF ED G 5.000 2014 06 | | 03/23/2006 | PNC BANK CORP | | 15,019,183 | 13,945,000 | 226,606 | 1FE |
| 604129 AN 6 | MINNESOTA GENERAL OBLIGA 5.000 2018 10 | | 01/10/2006 | CITIGROUP GLOBAL MARKETS | | 20,313,255 | 18,725,000 | 265,271 | 1FE |
| 658256 TC 6 | NORTH CAROLINA GENERAL O 5.000 2018 03 | | 01/05/2006 | CITIGROUP GLOBAL MARKETS | | 15,266,449 | 14,075,000 | 252,177 | 1FE |
| 658256 TF 9 | NORTH CAROLINA GENERAL O 5.000 2021 03 | | 02/01/2006 | GOLDMAN SACHS & CO | | 10,706,900 | 10,000,000 | 215,278 | 1FE |
| 882721 HA 4 | TEXAS GO WATER FINANCIAL 5.000 2017 08 | | 12/09/2005 | RBC DAIN RAUSCHER INC | | 0 | 0 | 13,806 | 1FE |
| 882721 HB 2 | TEXAS GO WATER FINANCIAL 5.000 2018 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 17,560 | 1FE |
| 882721 HC 0 | TEXAS GO WATER FINANCIAL 5.000 2019 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 22,521 | 1FE |
| 882721 HF 3 | TEXAS GO WATER FINANCIAL 5.000 2022 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 32,606 | 1FE |
| 882721 HG 1 | TEXAS GO WATER FINANCIAL 5.000 2023 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 25,165 | 1FE |
| 882721 HH 9 | TEXAS GO WATER FINANCIAL 5.000 2024 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 21,509 | 1FE |
| 882721 HJ 5 | TEXAS GO WATER FINANCIAL 5.000 2025 08 | | 12/06/2005 | FIRST ALBANY CORP | | 0 | 0 | 12,990 | 1FE |
| 1799999. | Total - Bonds - States, Territories & Possessions | | | | | 61,305,787 | 56,745,000 | 1,105,489 | XXX |
| **Bonds - Political Subdivisions of States** | | | | | | | | | |
| 005158 SV 3 | ADA & CANYON COS JT SD # 5.000 2019 08 | | 03/30/2006 | FIRST ALBANY CORP | | 5,322,700 | 5,000,000 | 0 | 1FE |
| 005158 SW 1 | ADA & CANYON COS JT SD # 5.000 2020 08 | | 03/30/2006 | FIRST ALBANY CORP | | 5,308,750 | 5,000,000 | 0 | 1FE |
| 005158 SX 9 | ADA & CANYON COS JT SD # 5.000 2021 08 | | 03/30/2006 | FIRST ALBANY CORP | | 5,294,850 | 5,000,000 | 0 | 1FE |
| 005158 SZ 4 | ADA & CANYON COS JT SD # 5.000 2023 08 | | 03/02/2006 | RBC DAIN RAUSCHER INC | | 5,349,150 | 5,000,000 | 66,667 | 1FE |
| 005482 M7 6 | ADAMS & ARAPAHOE SD#28J 5.250 2023 12 | | 01/17/2006 | STIFEL NICOLAUS & CO INC | | 3,301,410 | 3,000,000 | 0 | 1FE |
| 005482 M8 4 | ADAMS & ARAPAHOE SD#28J 5.250 2024 12 | | 01/17/2006 | STIFEL NICOLAUS & CO INC | | 3,602,988 | 3,285,000 | 0 | 1FE |
| 005482 M9 2 | ADAMS & ARAPAHOE SD#28J 5.250 2025 12 | | 03/02/2006 | STIFEL NICOLAUS & CO INC | | 8,482,485 | 7,750,000 | 11,229 | 1FE |
| 006449 BM 3 | ADAMS CO SCH DIST #12 GO 5.250 2017 12 | | 02/01/2006 | STIFEL NICOLAUS & CO INC | | 5,927,961 | 5,350,000 | 0 | 1FE |
| 006449 BP 6 | ADAMS CO SCH DIST #12 GO 5.000 2019 12 | | 02/01/2006 | STIFEL NICOLAUS & CO INC | | 6,673,473 | 6,180,000 | 0 | 1FE |
| 006449 BR 2 | ADAMS CO SCH DIST #12 GO 5.000 2021 12 | | 02/01/2006 | STIFEL NICOLAUS & CO INC | | 4,290,400 | 4,000,000 | 0 | 1FE |
| 006449 BS 0 | ADAMS CO SCH DIST #12 GO 5.000 2022 12 | | 02/01/2006 | STIFEL NICOLAUS & CO INC | | 7,612,267 | 7,115,000 | 0 | 1FE |
| 052396 KK 3 | AUSTIN GENERAL OBLIG LTD 5.000 2017 09 | | 02/02/2006 | RBC DAIN RAUSCHER INC | | 5,365,150 | 5,000,000 | 108,333 | 1FE |
| 161034 8D 8 | CHARLOTTE GENERAL OBLIGA 5.000 2016 06 | | 03/23/2006 | RBC DAIN RAUSCHER INC | | 6,629,272 | 6,115,000 | 99,369 | 1FE |
| 283425 GL 4 | EL PASO CO SCH DIST #11 5.000 2020 12 | | 01/11/2006 | RBC DAIN RAUSCHER INC | | 1,666,245 | 1,555,000 | 0 | 1FE |
| 283425 GM 2 | EL PASO CO SCH DIST #11 5.000 2021 12 | | 01/11/2006 | RBC DAIN RAUSCHER INC | | 6,034,674 | 5,645,000 | 0 | 1FE |
| 283425 GP 5 | EL PASO CO SCH DIST #11 5.000 2023 12 | | 01/11/2006 | RBC DAIN RAUSCHER INC | | 6,628,990 | 6,235,000 | 0 | 1FE |
| 283425 GR 1 | EL PASO CO SCH DIST #11 5.000 2025 12 | | 01/11/2006 | RBC DAIN RAUSCHER INC | | 7,063,619 | 6,675,000 | 0 | 1FE |
| 346766 JL 3 | FORT BEND CO GO ROAD S20 5.000 2018 03 | | 12/06/2005 | SIEBERT BRANDFORD SHANK & CO | | 0 | 0 | 1,944 | 1FE |
| 346766 JN 9 | FORT BEND CO GO ROAD S20 5.000 2020 03 | | 12/06/2005 | SIEBERT BRANDFORD SHANK & CO | | 0 | 0 | 2,081 | 1FE |
| 346766 JP 4 | FORT BEND CO GO ROAD S20 5.000 2021 03 | | 12/06/2005 | SIEBERT BRANDFORD SHANK & CO | | 0 | 0 | 2,256 | 1FE |
| 346766 JR 0 | FORT BEND CO GO ROAD S20 5.000 2023 03 | | 12/06/2005 | SIEBERT BRANDFORD SHANK & CO | | 0 | 0 | 2,494 | 1FE |
| 346766 JS 8 | FORT BEND CO GO ROAD S20 5.000 2024 03 | | 12/06/2005 | SIEBERT BRANDFORD SHANK & CO | | 0 | 0 | 2,625 | 1FE |
| 542411 BW 2 | LONG BEACH CCD GO 02 ELE 5.000 2025 05 | | 01/05/2006 | PIPER JAFFRAY & HOPWOOD | | 1,874,950 | 1,775,000 | 10,108 | 1FE |
| 54438C EQ 1 | LOS ANGELES COMM COLL GO 5.000 2024 08 | | 01/30/2006 | RBC DAIN RAUSCHER INC | | 5,293,000 | 5,000,000 | 125,000 | 1FE |
| 684517 KD 6 | ORANGE CO SCH BRD COP S2 5.000 2022 08 | | 02/22/2006 | CITIGROUP GLOBAL MARKETS | | 7,780,117 | 7,305,000 | 0 | 1FE |
| 684517 KE 4 | ORANGE CO SCH BRD COP S2 5.000 2023 08 | | 02/22/2006 | CITIGROUP GLOBAL MARKETS | | 10,641,700 | 10,000,000 | 0 | 1FE |
| 684517 KF 1 | ORANGE CO SCH BRD COP S2 5.000 2024 08 | | 02/22/2006 | CITIGROUP GLOBAL MARKETS | | 9,561,960 | 9,000,000 | 0 | 1FE |
| 735371 LA 2 | PORT SEATTLE LT GO REF S 5.000 2027 06 | | 01/11/2006 | MERRILL LYNCH CAPITAL MARKETS | | 10,487,500 | 10,000,000 | 16,667 | 1FE |
| 969887 NS 3 | WILLIAMSON CO GO ROAD S2 5.000 2017 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 13,321 | 1FE |
| 969887 NT 1 | WILLIAMSON CO GO ROAD S2 5.000 2018 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 14,024 | 1FE |
| 969887 NU 8 | WILLIAMSON CO GO ROAD S2 5.000 2019 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 14,726 | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 969887 NV 6 | WILLIAMSON CO GO ROAD S2 5.000 2020 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 15,493 | 1FE |
| 969887 NW 4 | WILLIAMSON CO GO ROAD S2 5.000 2021 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 16,292 | 1FE |
| 969887 NX 2 | WILLIAMSON CO GO ROAD S2 5.000 2022 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 17,122 | 1FE |
| 969887 NY 0 | WILLIAMSON CO GO ROAD S2 5.000 2023 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 18,017 | 1FE |
| 969887 NZ 7 | WILLIAMSON CO GO ROAD S2 5.000 2024 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 18,943 | 1FE |
| 969887 PA 0 | WILLIAMSON CO GO ROAD S2 5.000 2025 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 19,901 | 1FE |
| 969887 PB 8 | WILLIAMSON CO GO ROAD S2 5.000 2026 02 | | 12/08/2005 | MORGAN STANLEY DEAN WITTER | | 0 | 0 | 20,924 | 1FE |
| 986370 GM 0 | YORK CO GENERAL OBLIGATI 5.000 2019 06 | | 12/14/2005 | RBC DAIN RAUSCHER INC | | 0 | 0 | 4,413 | 1FE |
| 986370 GN 8 | YORK CO GENERAL OBLIGATI 5.000 2020 06 | | 12/14/2005 | RBC DAIN RAUSCHER INC | | 0 | 0 | 4,669 | 1FE |
| 986370 GP 3 | YORK CO GENERAL OBLIGATI 5.000 2021 06 | | 12/14/2005 | RBC DAIN RAUSCHER INC | | 0 | 0 | 1,681 | 1FE |
| 986370 GQ 1 | YORK CO GENERAL OBLIGATI 5.000 2022 06 | | 12/14/2005 | RBC DAIN RAUSCHER INC | | 0 | 0 | 1,675 | 1FE |
| 2499999. | Total - Bonds - Political Subdivision | | | | | 140,193,610 | 130,985,000 | 629,972 | XXX |
| **Bonds - Special Revenue and Special Assessment** | | | | | | | | | |
| 575579 MD 6 | MASSACHUSETTS BAY TRANS 5.250 2016 07 | | 03/29/2006 | UBS AG | | 10,882,542 | 10,050,000 | 0 | 1FE |
| 57604P NU 4 | MASSACHUSETTS WATER POLL 5.250 2014 08 | | 03/27/2006 | RBC DAIN RAUSCHER INC | | 10,989,600 | 10,000,000 | 86,042 | 1FE |
| 786134 JY 3 | SACRAMENTO CO SANTN DIST 5.000 2022 08 | | 02/02/2006 | MERRILL LYNCH CAPITAL MARKETS | | 6,238,307 | 5,865,000 | 4,888 | 1FE |
| 837147 M4 6 | SOUTH CAROLINA PUB SVS A 5.000 2024 01 | | 01/11/2006 | GOLDMAN SACHS & CO | | 26,185,458 | 24,700,000 | 0 | 1FE |
| 000000 00 0 | FNMA PASS THRU 5.000 2036 05 | | 03/16/2006 | CREDIT SUISSE FIRST BOSTON | | 9,232,038 | 9,619,838 | 0 | 1 |
| 3199999. | Total - Bonds - Special Revenue & Special Assessments | | | | | 63,527,946 | 60,234,838 | 90,929 | XXX |
| **Bonds - Public Utilities** | | | | | | | | | |
| 010392 ER 5 | ALABAMA POWER CO 5.200 2016 01 | | 01/11/2006 | GOLDMAN SACHS & CO | | 997,690 | 1,000,000 | 0 | 1FE |
| 025058 AG 3 | AMERICAN CELLULAR CORP 10.000 2011 08 | | 12/28/2005 | LEHMAN BROTHERS | | 0 | 0 | 14,778 | 4FE |
| 151352 AB 7 | CENTENNIAL COMMUNICATION 8.125 2014 02 | | 02/01/2006 | VARIOUS | | 1,279,063 | 1,250,000 | 1,072 | 5FE |
| 28336L AE 9 | EL PASO CORP 7.875 2012 06 | | 03/15/2006 | VARIOUS | | 1,059,863 | 1,005,000 | 18,743 | 5FE |
| 28336L AU 3 | EL PASO CORP 7.750 2010 06 | | 01/06/2006 | EXCHANGE | | 600,000 | 600,000 | 0 | 5FE |
| 28336L AS 8 | EL PASO CORP (144A) 6.375 2009 02 | | 01/09/2006 | EXCHANGE | | 600,000 | 600,000 | 0 | 5FE |
| 362320 AZ 6 | GTE CORP 6.840 2018 04 | | 02/07/2006 | BEAR STEARNS & CO | | 1,073,090 | 1,000,000 | 21,850 | 1FE |
| 45661T AC 5 | INERGY LP/INERGY FIN COR 8.250 2016 03 | | 01/11/2006 | LEHMAN BROTHERS | | 135,000 | 135,000 | 0 | 4FE |
| 641423 BL 1 | NEVADA POWER CO (144A) 5.950 2016 03 | | 01/10/2006 | MERRILL LYNCH CAPITAL MARKETS | | 997,410 | 1,000,000 | 0 | 3FE |
| 629377 AU 6 | NRG ENERGY 7.375 2016 02 | | 03/30/2006 | MORGAN STANLEY DEAN WITTER | | 3,988,713 | 3,985,000 | 0 | 4FE |
| 629377 AT 9 | NRG ENERGY INC 7.250 2014 02 | | 01/26/2006 | MORGAN STANLEY DEAN WITTER | | 925,000 | 925,000 | 0 | 4FE |
| 749121 BT 5 | QWEST COMMUNICATIONS INT 8.248 2009 02 | | 03/30/2006 | DEUTSCHE BANC ALEX BROWN | | 255,625 | 250,000 | 0 | 4FE |
| 74913G AC 9 | QWEST CORP 8.875 2012 03 | | 01/13/2006 | CREDIT SUISSE FIRST BOSTON | | 146,900 | 130,000 | 3,974 | 3FE |
| 78412D AL 3 | SEMCO ENERGY INC 7.750 2013 05 | | 02/28/2006 | CREDIT SUISSE FIRST BOSTON | | 267,113 | 255,000 | 5,929 | 3FE |
| 92343V AC 8 | VERIZON COMMUNICATIONS I 5.550 2016 02 | | 02/14/2006 | VARIOUS | | 3,961,060 | 4,000,000 | 617 | 1FE |
| 25156P AH 6 | DEUTSCHE TELEKOM 5.750 2016 03 | F | 03/16/2006 | MORGAN STANLEY DEAN WITTER | | 3,974,200 | 4,000,000 | 0 | 1FE |
| 879403 AL 7 | TELEFONOS DE MEXICO SA 4.500 2008 11 | F | 02/22/2006 | J P MORGAN CHASE SECURITIES INC | | 1,466,400 | 1,500,000 | 18,375 | 2FE |
| 879482 AA 5 | TELENET GROUP (144A) --- 2014 06 | F | 03/09/2006 | VARIOUS | | 832,500 | 1,000,000 | 0 | 5FE |
| 3899999. | Total - Bonds - Public Utilities | | | | | 22,559,625 | 22,635,000 | 85,337 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | |
| 000361 AG 0 | AAR CORP (144A) 1.750 2026 02 | | 01/26/2006 | MERRILL LYNCH CAPITAL MARKETS | | 175,000 | 175,000 | 0 | 1 |
| 00081T AB 4 | ACCO BRANDS 7.625 2015 08 | | 01/17/2006 | LEHMAN BROTHERS | | 95,375 | 100,000 | 3,495 | 4FE |
| 001546 AG 5 | AK STEEL CORP 7.750 2012 06 | | 01/30/2006 | GOLDMAN SACHS & CO | | 972,500 | 1,000,000 | 10,118 | 4FE |
| 015351 AF 6 | ALEXION PHARMACEUTICALS 1.375 2012 02 | | 02/01/2006 | VARIOUS | | 760,494 | 690,000 | 73 | 1 |
| 018804 AL 8 | ALLIANT TECHSYSTEMS INC 6.750 2016 04 | | 03/06/2006 | BANC OF AMERICA SECURITIES LLC | | 1,785,000 | 1,785,000 | 0 | 4FE |
| 01958X AZ 0 | ALLIED WASTE NA 7.875 2013 04 | | 03/23/2006 | DEUTSCHE BANC ALEX BROWN | | 781,875 | 750,000 | 26,742 | 4FE |
| 023135 AF 3 | AMAZON.COM INC 4.750 2009 02 | | 03/03/2006 | MILLER TABAK ROBERTS | | 19,125 | 20,000 | 98 | 4FE |
| 024061 AB 9 | AMERICAN AXLE & MFG 2.000 2024 02 | | 03/23/2006 | VARIOUS | | 129,138 | 165,000 | 484 | 3FE |
| 025816 AS 8 | AMERICAN EXPRESS 1.850 2033 12 | | 02/28/2006 | VARIOUS | | 1,477,069 | 1,355,000 | 3,820 | 1FE |
| 030981 AD 6 | AMERIGAS PARTNERS LP 7.250 2015 05 | | 02/28/2006 | VARIOUS | | 1,344,800 | 1,320,000 | 26,994 | 3FE |
| 031162 AL 4 | AMGEN INC --- 2032 03 | | 01/06/2006 | BANC OF AMERICA SECURITIES LLC | | 241,219 | 310,000 | 0 | 1 |
| 031162 AM 2 | AMGEN INC (144A) .125 2011 02 | | 02/14/2006 | MERRILL LYNCH CAPITAL MARKETS | | 565,000 | 565,000 | 0 | 1 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 031162 AM 2 | AMGEN INC (144A) .125 2011 02 | | 02/14/2006 | MERRILL LYNCH CAPITAL MARKETS | | 2,260,000 | 2,260,000 | 0 | 1FE |
| 031652 AH 3 | AMKOR TECHNOLOGIES INC 5.000 2007 03 | | 01/10/2006 | BNY CAPITAL MARKETS INC | | 18,850 | 20,000 | 328 | 5FE |
| 034425 AB 4 | ANDREW CORP 3.250 2013 08 | | 01/30/2006 | VARIOUS | | 509,874 | 475,000 | 6,992 | 4FE |
| 037032 AC 3 | ANTIGENICS INC 5.250 2025 02 | | 12/19/2005 | MONTAUK FINANCIAL GROUP | | 0 | 0 | 514 | 6* |
| 03939R AB 6 | ARCH WESTERN 6.750 2013 07 | | 02/07/2006 | MORGAN STANLEY DEAN WITTER | | 508,125 | 500,000 | 3,656 | 3FE |
| 043353 AE 1 | ARVINMERITOR INC (144A) 4.625 2026 03 | | 03/02/2006 | UBS AG | | 435,000 | 435,000 | 0 | 3FE |
| 047439 AD 6 | ATHEROGENICS INC 1.500 2012 02 | | 01/05/2006 | VARIOUS | | 484,776 | 495,000 | 3,270 | 6* |
| 053807 AL 7 | AVNET INC 2.000 2034 03 | | 02/21/2006 | VARIOUS | | 1,510,395 | 1,530,000 | 13,008 | 3FE |
| 05508R AC 0 | B&G FOODS HOLDING CORP 8.000 2011 10 | | 03/08/2006 | LEHMAN BROTHERS | | 103,200 | 100,000 | 3,280 | 4FE |
| 086516 AF 8 | BEST BUY 2.250 2022 01 | | 01/10/2006 | VARIOUS | | 187,550 | 165,000 | 1,816 | 1 |
| 086516 AF 8 | BEST BUY 2.250 2022 01 | | 01/10/2006 | BANC OF AMERICA SECURITIES LLC | | 258,750 | 225,000 | 2,503 | 2FE |
| 097014 AD 6 | BOEING CAPITAL CORP 6.100 2011 03 | | 03/31/2006 | LEHMAN BROTHERS | | 2,060,980 | 2,000,000 | 0 | 1FE |
| 10138M AG 0 | BOTTLING GROUP LLC 5.500 2016 04 | | 03/27/2006 | CREDIT SUISSE FIRST BOSTON | | 2,995,650 | 3,000,000 | 0 | 1FE |
| 09689R AA 7 | BOYD GAMING CORP 7.125 2016 02 | | 01/25/2006 | BANC OF AMERICA SECURITIES LLC | | 507,450 | 510,000 | 0 | 4FE |
| 103304 AL 5 | BOYD GAMING CORP 8.750 2012 04 | | 12/28/2005 | BNY CAPITAL MARKETS INC | | 0 | 0 | 2,844 | 4FE |
| 103304 BD 2 | BOYD GAMING CORP 6.750 2014 04 | | 02/16/2006 | VARIOUS | | 397,188 | 400,000 | 9,244 | 4FE |
| 105340 AE 3 | BRANDYWINE OPERATING PAR 5.750 2012 04 | | 03/23/2006 | J P MORGAN CHASE SECURITIES INC | | 1,993,480 | 2,000,000 | 0 | 2FE |
| 120075 AH 9 | BUHRMANN US INC 7.875 2015 03 | | 02/09/2006 | BNP PARIBAS | | 738,750 | 750,000 | 26,742 | 4FE |
| 156710 AA 3 | CERADYNE INC 2.875 2035 12 | | 01/10/2006 | KBC BANK | | 21,725 | 20,000 | 38 | 6* |
| 17163B AB 8 | CIBER INC 2.875 2023 12 | | 01/31/2006 | DEUTSCHE BANC ALEX BROWN | | 21,272 | 25,000 | 96 | 6* |
| 17285T AB 2 | CITADEL BROADCASTING 1.875 2011 02 | | 02/07/2006 | S G COWEN | | 32,000 | 40,000 | 365 | 1 |
| 17285T AB 2 | CITADEL BROADCASTING 1.875 2011 02 | | 02/07/2006 | VARIOUS | | 31,322 | 40,000 | 314 | 4 |
| 17453B AP 6 | CITIZENS COMMUNICATIONS 6.250 2013 01 | | 01/13/2006 | CREDIT SUISSE FIRST BOSTON | | 77,500 | 80,000 | 56 | 3FE |
| 192479 AA 1 | COHERENT INC (144A) 2.750 2011 03 | | 03/09/2006 | VARIOUS | | 1,096,625 | 1,085,000 | 9 | 4Z |
| 194589 AA 5 | COLLEGIATE PACIFIC INC ( 5.750 2009 12 | | 01/30/2006 | THOMAS WEISEL | | 28,238 | 30,000 | 292 | 4 |
| 203372 AD 9 | COMMSCOPE INC 1.000 2024 03 | | 02/06/2006 | WACHOVIA SECURITIES INC | | 50,569 | 45,000 | 180 | 1 |
| 208192 AD 6 | CONNETICS CORP 2.000 2015 03 | | 02/14/2006 | VARIOUS | | 77,225 | 95,000 | 594 | 3 |
| 208464 BG 1 | CONSECO INC (144A) 3.500 2035 09 | | 03/07/2006 | VARIOUS | | 834,641 | 750,000 | 12,813 | 3FE |
| 210805 BU 0 | CONTINENTAL AIR PASS CRT 6.900 2018 01 | | 02/21/2006 | VARIOUS | | 516,976 | 511,085 | 4,051 | 2FE |
| 22025Y AJ 9 | CORRECTIONS CORP OF AMER 6.750 2014 01 | | 01/18/2006 | BANC OF AMERICA SECURITIES LLC | | 80,000 | 80,000 | 0 | 3FE |
| 222814 AR 6 | COVAD COMMUNICATIONS 3.000 2024 03 | | 02/14/2006 | VARIOUS | | 124,113 | 170,000 | 1,977 | 4Z |
| 225223 AB 2 | CRAY INC 3.000 2024 12 | | 01/31/2006 | VARIOUS | | 71,585 | 105,000 | 416 | 4Z |
| 23126R AE 1 | CURAGEN CORP 4.000 2011 02 | | 02/14/2006 | VARIOUS | | 61,419 | 80,000 | 1,356 | 6* |
| 126667 AG 9 | CV THERAPEUTICS 3.250 2013 08 | | 01/06/2006 | VARIOUS | | 523,706 | 465,000 | 7,976 | 6* |
| 126694 W9 5 | CWHL 2006-9 AB CMO 6.000 2036 03 | | 03/07/2006 | BARCLAYS CAPITAL INC | | 30,256,641 | 30,000,000 | 145,000 | 1FE |
| 242361 AB 9 | DEAN FOODS CO 6.900 2017 10 | | 03/15/2006 | CREDIT SUISSE FIRST BOSTON | | 1,507,500 | 1,500,000 | 44,563 | 3FE |
| 245217 AP 9 | DEL MONTE CORP 6.750 2015 02 | | 02/22/2006 | VARIOUS | | 2,140,638 | 2,150,000 | 47,211 | 4FE |
| 252126 AD 9 | DEX MEDIA FINANCE WEST 8.500 2010 08 | | 01/12/2006 | J P MORGAN CHASE SECURITIES INC | | 21,050 | 20,000 | 723 | 4FE |
| 253393 AB 8 | DICKS SPORTING GOODS 1.606 2024 02 | | 03/07/2006 | VARIOUS | | 361,213 | 485,000 | 476 | 4Z |
| 25388B AB 0 | DIGITAL RIVER INC 1.250 2024 01 | | 02/16/2006 | VARIOUS | | 1,158,700 | 1,090,000 | 1,562 | 4 |
| 25459H AD 7 | DIRECTV HOLDINGS/FINANCE 6.375 2015 06 | | 01/12/2006 | DEUTSCHE BANC ALEX BROWN | | 117,900 | 120,000 | 701 | 3FE |
| 23330X AH 3 | DRS TECHNOLOGIES 6.625 2016 02 | | 01/20/2006 | BEAR STEARNS & CO | | 1,435,000 | 1,435,000 | 0 | 4FE |
| 23330X AJ 9 | DRS TECHNOLOGIES 7.625 2018 02 | | 01/25/2006 | VARIOUS | | 1,811,988 | 1,800,000 | 0 | 4FE |
| 23330X AK 6 | DRS TECHNOLOGIES INC (14 2.000 2026 02 | | 03/17/2006 | VARIOUS | | 1,897,360 | 1,890,000 | 284 | 4FE |
| 27876G AY 4 | ECHOSTAR DBS CORP 6.625 2014 10 | | 02/16/2006 | VARIOUS | | 576,975 | 595,000 | 15,078 | 3FE |
| 28176E AB 4 | EDWARDS LIFE 3.875 2033 05 | | 02/06/2006 | CREDIT SUISSE FIRST BOSTON | | 402,406 | 395,000 | 3,571 | 4Z |
| 285661 AF 1 | ELECTRONIC DATA SYSTEMS 3.875 2023 07 | | 03/02/2006 | VARIOUS | | 1,665,698 | 1,600,000 | 6,048 | 2FE |
| 292052 AB 3 | EMPIRE RESORTS INC 8.000 2014 07 | | 01/26/2006 | JEFFERIES & CO INC | | 22,375 | 25,000 | 0 | 6* |
| 26881Q AB 7 | EPIX MEDICAL INC 3.000 2024 06 | | 01/06/2006 | CITIGROUP GLOBAL MARKETS | | 6,050 | 10,000 | 22 | 6* |
| 26884A AU 7 | ERP OPERATING LP 5.375 2016 08 | | 01/11/2006 | J P MORGAN CHASE SECURITIES INC | | 2,985,390 | 3,000,000 | 0 | 1FE |
| 298736 AD 1 | EURONET WORLDWIDE INC 1.625 2024 12 | | 01/25/2006 | BANC OF AMERICA SECURITIES LLC | | 103,550 | 95,000 | 193 | 4 |
| 313309 AJ 5 | FEDERAL EXPRESS 9.650 2012 06 | | 03/29/2006 | MORGAN STANLEY DEAN WITTER | | 2,418,380 | 2,000,000 | 0 | 2FE |
| 315292 AD 4 | FERRELLGAS LP 6.750 2014 05 | | 02/03/2006 | CREDIT SUISSE FIRST BOSTON | | 482,500 | 500,000 | 9,094 | 3FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 31620R AA 3 | FIDELITY NATIONAL TITLE 7.300 2011 08 | | 01/17/2006 | EXCHANGE | | 247,607 | 233,600 | 7,200 | 2FE |
| 31787A AF 8 | FINISAR CORP 2.500 2010 10 | | 01/26/2006 | VARIOUS | | 704,276 | 720,000 | 5,184 | 1 |
| 31787A AF 8 | FINISAR CORP 2.500 2010 10 | | 01/24/2006 | VARIOUS | | 539,763 | 555,000 | 3,931 | 5 |
| 32051K AB 2 | FIRST HORIZON PHARMACEUT 1.750 2024 03 | | 02/14/2006 | VARIOUS | | 1,801,380 | 1,925,000 | 13,766 | 4Z |
| 338032 AX 3 | FISHER SCIENTIFIC INTL 3.250 2024 03 | | 03/22/2006 | VARIOUS | | 1,752,288 | 1,660,000 | 13,158 | 3FE |
| 31393U TY 9 | FNR 2003-134 ZA CMO 5.000 2023 12 | | 03/01/2006 | DIRECT WITH COMPANY | | 478,493 | 478,493 | 0 | 1 |
| 349631 AL 5 | FORTUNE BRANDS 5.375 2016 01 | | 01/05/2006 | BARCLAYS CAPITAL INC | | 4,982,000 | 5,000,000 | 0 | 2FE |
| 367626 AB 4 | GATEWAY INC 1.500 2009 12 | | 01/05/2006 | MONTAUK FINANCIAL GROUP | | 26,303 | 35,000 | 15 | 5 |
| 367626 AD 0 | GATEWAY INC 2.000 2011 12 | | 01/19/2006 | VARIOUS | | 35,267 | 50,000 | 53 | 1 |
| 367626 AD 0 | GATEWAY INC 2.000 2011 12 | | 01/11/2006 | MONTAUK FINANCIAL GROUP | | 17,615 | 25,000 | 24 | 5 |
| 372917 AN 4 | GENZYME CORP 1.250 2023 12 | | 02/13/2006 | VARIOUS | | 319,906 | 290,000 | 755 | 2FE |
| 382383 AG 2 | GOODMAN GLOBAL HOLDINGS 7.875 2012 12 | | 03/07/2006 | VARIOUS | | 695,125 | 700,000 | 12,841 | 4FE |
| 384313 AB 8 | GRAFTECH INTERNATIONAL 1.625 2024 01 | | 01/27/2006 | VARIOUS | | 33,550 | 45,000 | 20 | 5FE |
| 36293Y AC 9 | GSC HOLDINGS (144A) 8.000 2012 10 | | 03/10/2006 | VARIOUS | | 558,019 | 575,000 | 16,463 | 4FE |
| 41043F AE 9 | HANGER ORTHOPEDIC GROUP 10.375 2009 02 | | 03/22/2006 | VARIOUS | | 253,125 | 250,000 | 2,421 | 5FE |
| 404119 AR 0 | HCA INC 6.500 2016 02 | | 03/21/2006 | VARIOUS | | 2,040,815 | 2,055,000 | 3,656 | 3FE |
| 806407 AB 8 | HENRY SCHEIN INC 3.000 2034 08 | | 01/31/2006 | J P MORGAN CHASE SECURITIES INC | | 519,259 | 445,000 | 6,230 | 1 |
| 428040 BX 6 | HERTZ CORP (144A) 8.875 2014 01 | | 12/29/2005 | GOLDMAN SACHS & CO | | 0 | 0 | 1,602 | 4FE |
| 428236 AH 6 | HEWLETT-PACKARD CO 3.625 2008 03 | | 02/06/2006 | BANC OF AMERICA SECURITIES LLC | | 971,980 | 1,000,000 | 14,500 | 1FE |
| 428291 AL 2 | HEXCEL CORP 6.750 2015 02 | | 01/04/2006 | GOLDMAN SACHS & CO | | 241,250 | 250,000 | 7,406 | 4FE |
| 432848 AZ 2 | HILTON HOTELS 3.375 2023 04 | | 03/23/2006 | VARIOUS | | 2,383,281 | 2,035,000 | 28,307 | 3FE |
| 437076 AP 7 | HOME DEPOT INC 5.400 2016 03 | | 03/21/2006 | MORGAN STANLEY DEAN WITTER | | 1,990,220 | 2,000,000 | 0 | 1FE |
| 448407 AF 3 | HUTCHINSON TECHNOLOGY 3.250 2026 01 | | 02/24/2006 | VARIOUS | | 1,499,956 | 1,500,000 | 837 | 4FE |
| 45245W AF 6 | IMCLONE SYSTEMS 1.375 2024 05 | | 01/19/2006 | VARIOUS | | 38,321 | 45,000 | 105 | 1 |
| 458140 AC 4 | INTEL CORP (144A) 2.950 2035 12 | | 02/23/2006 | J P MORGAN CHASE SECURITIES INC | | 62,125 | 70,000 | 413 | 1 |
| 460690 AT 7 | INTERPUBLIC GROUP COS 4.500 2023 03 | | 03/27/2006 | VARIOUS | | 1,334,538 | 1,245,000 | 13,236 | 4FE |
| 464592 AG 9 | ISLE OF CAPRI CASINOS 7.000 2014 03 | | 03/28/2006 | VARIOUS | | 1,001,881 | 1,000,000 | 5,801 | 4FE |
| 470355 AA 6 | JAMES RIVER COAL 9.375 2012 06 | | 02/01/2006 | MORGAN STANLEY DEAN WITTER | | 521,875 | 500,000 | 8,464 | 5FE |
| 46612J AB 7 | JDS UNIPHASE CORP --- 2010 11 | | 01/04/2006 | J GIORDANO | | 17,000 | 20,000 | 0 | 5 |
| 47508X AD 7 | JEFFERSON SMURFIT CORP 7.500 2013 06 | | 01/13/2006 | MORGAN STANLEY DEAN WITTER | | 150,975 | 165,000 | 1,650 | 4FE |
| 477143 AB 7 | JETBLUE AIRWAYS CORP 3.500 2033 07 | | 01/09/2006 | KBC BANK | | 32,069 | 35,000 | 602 | 1 |
| 41011W AH 3 | JOHN HANCOCK (144A) 6.500 2011 03 | | 01/25/2006 | BARCLAYS CAPITAL INC | | 2,426,265 | 2,275,000 | 61,204 | 1FE |
| 481087 AC 8 | JOSTENS IH CORP 7.625 2012 10 | | 03/13/2006 | VARIOUS | | 1,209,472 | 1,205,000 | 41,695 | 4FE |
| 46625H BJ 8 | JP MORGAN CHASE 4.875 2014 03 | | 01/10/2006 | BEAR STEARNS & CO | | 1,948,600 | 2,000,000 | 31,958 | 1FE |
| 486665 AB 8 | KEANE INC 2.000 2013 06 | | 02/15/2006 | VARIOUS | | 122,868 | 135,000 | 299 | 4 |
| 488044 AF 5 | KELLWOOD CO 3.500 2034 06 | | 03/20/2006 | VARIOUS | | 101,569 | 120,000 | 969 | 3FE |
| 501242 AL 5 | KULICKE & SOFFA .500 2008 11 | | 02/16/2006 | VARIOUS | | 1,685,990 | 1,880,000 | 1,945 | 5FE |
| 501242 AP 6 | KULICKE & SOFFA 1.000 2010 06 | | 02/21/2006 | CIBC WORLD MARKETS | | 200,313 | 185,000 | 271 | 5FE |
| 482740 AC 1 | KV PHARMACEUTICAL CO 2.500 2033 05 | | 01/18/2006 | DEUTSCHE BANC ALEX BROWN | | 649,682 | 585,000 | 2,722 | 4Z |
| 502413 AW 7 | L-3 COMMUNICATIONS CORP 3.000 2035 08 | | 03/16/2006 | VARIOUS | | 2,093,665 | 2,020,000 | 3,814 | 3FE |
| 512815 AG 6 | LAMAR ADVERTISING CO 2.875 2010 12 | | 01/27/2006 | MILLER TABAK ROBERTS | | 528,750 | 500,000 | 1,238 | 4FE |
| 513075 AG 6 | LAMAR MEDIA CORP 7.250 2013 01 | | 12/29/2005 | BANC OF AMERICA SECURITIES LLC | | 0 | 0 | 363 | 4FE |
| 501786 AB 3 | LBI MEDIA INC 10.125 2012 07 | | 01/05/2006 | S G COWEN | | 159,844 | 150,000 | 7,383 | 5FE |
| 521865 AE 5 | LEAR CORP 8.110 2009 05 | | 03/02/2006 | VARIOUS | | 535,725 | 605,000 | 14,182 | 4FE |
| 521865 AG 0 | LEAR CORP --- 2022 02 | | 01/30/2006 | VARIOUS | | 132,869 | 300,000 | 0 | 4FE |
| 521865 AJ 4 | LEAR CORP 5.750 2014 08 | | 01/20/2006 | CREDIT SUISSE FIRST BOSTON | | 55,300 | 70,000 | 1,945 | 4FE |
| 52517P F6 3 | LEHMAN BROTHERS HOLDINGS 5.500 2016 04 | | 03/22/2006 | LEHMAN BROTHERS | | 993,230 | 1,000,000 | 0 | 1FE |
| 52736R AU 6 | LEVI STRAUSS & CO (144A) 8.875 2016 04 | | 03/10/2006 | BANC OF AMERICA SECURITIES LLC | | 2,165,000 | 2,165,000 | 0 | 4FE |
| 540211 AF 6 | LODGENET ENTERTAINMENT 9.500 2013 06 | | 02/16/2006 | BNY CAPITAL MARKETS INC | | 273,125 | 250,000 | 4,420 | 4FE |
| 502161 AJ 1 | LSI LOGIC CORP 4.000 2010 05 | | 03/15/2006 | S G COWEN | | 602,120 | 555,000 | 7,708 | 4FE |
| 549463 AE 7 | LUCENT TECHNOLOGIES 6.450 2029 03 | | 02/13/2006 | CITIGROUP GLOBAL MARKETS | | 1,191,500 | 1,450,000 | 38,691 | 4FE |
| 564055 AM 3 | MANOR CARE INC 2.125 2035 08 | | 02/22/2006 | VARIOUS | | 915,131 | 870,000 | 6,128 | 2FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 576203 AG 8 | MASSEY ENERGY CO (144A) 6.875 2013 12 | | 03/01/2006 | VARIOUS | | 115,094 | 115,000 | 1,647 | 4FE |
| 583916 AG 6 | MEDAREX INC 2.250 2011 05 | | 02/09/2006 | CIBC WORLD MARKETS | | 39,638 | 35,000 | 195 | 5 |
| 58445M AJ 1 | MEDIACOM LLC/CAP CORP 9.500 2013 01 | | 02/23/2006 | J P MORGAN CHASE SECURITIES INC | | 300,750 | 300,000 | 3,404 | 4FE |
| 584690 AB 7 | MEDICIS PHARMACEUTICAL 1.500 2033 06 | | 03/10/2006 | DEUTSCHE BANC ALEX BROWN | | 413,662 | 435,000 | 1,823 | 3 |
| 589378 AB 4 | MERCURY COMPUTER SYSTEMS 2.000 2024 05 | | 01/26/2006 | VARIOUS | | 164,313 | 175,000 | 875 | 3 |
| 552880 AB 2 | MGI PHARMA INC 1.682 2024 03 | | 01/10/2006 | VARIOUS | | 158,200 | 245,000 | 1,495 | 1 |
| 552953 AV 3 | MGM MIRAGE (144A) 6.750 2013 04 | | 03/22/2006 | BANC OF AMERICA SECURITIES LLC | | 895,000 | 895,000 | 0 | 3FE |
| 60467P AH 7 | MIRANT AMERICAS 8.300 2011 05 | | 01/09/2006 | DEUTSCHE BANC ALEX BROWN | | 258,438 | 250,000 | 461 | 4FE |
| 60467X AA 5 | MIRANT NORTH AMERICA LLC 7.375 2013 12 | | 02/22/2006 | DEUTSCHE BANC ALEX BROWN | | 46,238 | 45,000 | 590 | 4FE |
| 60467X AA 5 | MIRANT NORTH AMERICA LLC 7.375 2013 12 | | 12/30/2005 | BNY CAPITAL MARKETS INC | | 0 | 0 | 1,229 | 4FE |
| 608190 AH 7 | MOHAWK INDUSTRIES 6.125 2016 01 | | 01/30/2006 | LEHMAN BROTHERS | | 2,012,080 | 2,000,000 | 5,104 | 2FE |
| 629855 AE 7 | NALCO COMPANY 7.750 2011 11 | | 03/27/2006 | CREDIT SUISSE FIRST BOSTON | | 509,375 | 500,000 | 14,531 | 4FE |
| 65336Y AB 9 | NEXSTAR FINANCE 7.000 2014 01 | | 02/01/2006 | BANC OF AMERICA SECURITIES LLC | | 697,500 | 750,000 | 3,063 | 5FE |
| 654740 AB 5 | NISSAN MOTOR ACCEPTANCE 5.625 2011 03 | | 03/07/2006 | CITIGROUP GLOBAL MARKETS | | 1,997,760 | 2,000,000 | 0 | 2FE |
| 656559 BG 5 | NORTEK 8.500 2014 09 | | 03/29/2006 | VARIOUS | | 512,125 | 500,000 | 1,417 | 5FE |
| 681936 AM 2 | OMEGA HEALTHCARE 7.000 2014 04 | | 03/28/2006 | DEUTSCHE BANC ALEX BROWN | | 253,125 | 250,000 | 8,750 | 3FE |
| 681904 AK 4 | OMNICARE INC 6.875 2015 12 | | 02/08/2006 | DEUTSCHE BANC ALEX BROWN | | 104,806 | 105,000 | 1,132 | 3FE |
| 681904 AL 2 | OMNICARE INC 3.250 2035 12 | | 01/12/2006 | VARIOUS | | 297,429 | 290,000 | 864 | 4FE |
| 681919 AS 5 | OMNICOM GROUP 5.900 2016 04 | | 03/24/2006 | CITIGROUP GLOBAL MARKETS | | 2,985,300 | 3,000,000 | 0 | 1FE |
| 683718 AC 4 | OPENWAVE SYSTEMS INC 2.750 2008 09 | | 01/09/2006 | LEHMAN BROTHERS | | 545,036 | 450,000 | 4,228 | 1 |
| 683718 AC 4 | OPENWAVE SYSTEMS INC 2.750 2008 09 | | 01/09/2006 | LEHMAN BROTHERS | | 799,385 | 660,000 | 6,201 | 5 |
| 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 |
| 690370 AB 7 | OVERSTOCK.COM 3.750 2011 12 | | 02/15/2006 | VARIOUS | | 63,469 | 90,000 | 698 | 4Z |
| 696639 AB 9 | PALM HARBOR HOMES INC 3.250 2024 05 | | 01/18/2006 | JEFFERIES & CO INC | | 40,734 | 45,000 | 276 | 6* |
| 698657 AG 8 | PANTRY INC 7.750 2014 02 | | 02/27/2006 | VARIOUS | | 525,375 | 515,000 | 10,438 | 4FE |
| 706451 BB 6 | PEMEX MASTER TRUST 9.250 2018 03 | | 03/28/2006 | UBS AG | | 1,231,000 | 1,000,000 | 0 | 2FE |
| 707569 AH 2 | PENN NATIONAL GAMING 6.875 2011 12 | | 02/21/2006 | VARIOUS | | 1,483,775 | 1,460,000 | 12,572 | 4FE |
| 708130 AA 7 | PENNEY (JC) CO INC 8.000 2010 03 | | 03/28/2006 | LEHMAN BROTHERS | | 1,081,830 | 1,000,000 | 6,667 | 2FE |
| 717125 AC 2 | PHARMACEUTICAL RESOURCES 2.875 2010 09 | | 02/14/2006 | VARIOUS | | 54,613 | 65,000 | 571 | 3 |
| 720279 AG 3 | PIER 1 IMPORTS (144A) 6.375 2036 02 | | 02/09/2006 | J P MORGAN CHASE SECURITIES INC | | 242,442 | 235,000 | 0 | 1 |
| 720279 AG 3 | PIER 1 IMPORTS (144A) 6.375 2036 02 | | 02/09/2006 | VARIOUS | | 452,563 | 445,000 | 0 | 4FE |
| 723456 AC 3 | PINNACLE ENTERTAINMENT 8.250 2012 03 | | 01/06/2006 | KBC BANK | | 1,045,000 | 1,000,000 | 26,583 | 5FE |
| 72347C AC 8 | PINNACLE FOODS 8.250 2013 12 | | 02/09/2006 | DEUTSCHE BANC ALEX BROWN | | 241,875 | 250,000 | 4,182 | 4FE |
| 72581M AB 3 | PIXELWORKS INC 1.750 2024 05 | | 01/13/2006 | VARIOUS | | 59,399 | 85,000 | 253 | 6* |
| 741503 AC 0 | PRICELINE.COM INC 1.000 2010 08 | | 01/30/2006 | MILLER TABAK ROBERTS | | 8,800 | 10,000 | 0 | 4FE |
| 747906 AE 5 | QUANTUM CORP 4.375 2010 08 | | 01/11/2006 | BNY CAPITAL MARKETS INC | | 9,557 | 10,000 | 202 | 1 |
| 756577 AB 8 | RED HAT INC .500 2024 01 | | 02/23/2006 | VARIOUS | | 161,965 | 140,000 | 66 | 4FE |
| 76009N AE 0 | RENT-A-CENTER 7.500 2010 05 | | 02/22/2006 | J P MORGAN CHASE SECURITIES INC | | 69,825 | 70,000 | 1,692 | 4FE |
| 76115N AD 3 | RESOLUTION PERFORM 9.500 2010 04 | | 03/14/2006 | VARIOUS | | 355,075 | 345,000 | 11,305 | 4FE |
| 749568 AA 9 | RH DONNELLEY (144A) 6.875 2013 01 | | 01/13/2006 | J P MORGAN CHASE SECURITIES INC | | 909,810 | 1,000,000 | 0 | 5FE |
| 749568 AD 3 | RH DONNELLEY (144A) 8.875 2016 01 | | 01/13/2006 | J P MORGAN CHASE SECURITIES INC | | 1,220,000 | 1,220,000 | 0 | 5FE |
| 767754 BF 0 | RITE AID CORP 8.125 2010 05 | | 02/16/2006 | MORGAN STANLEY DEAN WITTER | | 255,000 | 250,000 | 6,263 | 4FE |
| 811904 AJ 0 | SEACOR HOLDINGS INC 2.875 2024 12 | | 02/10/2006 | S G COWEN | | 316,938 | 275,000 | 1,318 | 3 |
| 812141 AN 9 | SEALY MATTRESS CO 8.250 2014 06 | | 03/07/2006 | DEUTSCHE BANC ALEX BROWN | | 25,906 | 25,000 | 487 | 4FE |
| 817315 AW 4 | SEPRACOR INC --- 2024 10 | | 03/13/2006 | GOLDMAN SACHS & CO | | 115,323 | 115,000 | 0 | 4FE |
| 817492 AC 5 | SERENA SOFTWARE INC (144 10.375 2016 03 | | 03/08/2006 | VARIOUS | | 1,009,024 | 1,000,000 | 86 | 5FE |
| 817565 BD 5 | SERVICE CORP INTL (144A) 7.500 2017 06 | | 03/07/2006 | DEUTSCHE BANC ALEX BROWN | | 184,350 | 180,000 | 3,188 | 3FE |
| 825549 AB 4 | SHUFFLE MASTER INC 1.250 2024 04 | | 02/24/2006 | VARIOUS | | 567,113 | 540,000 | 2,510 | 1 |
| 832248 AH 1 | SMITHFIELD FOODS INC 7.750 2013 05 | | 03/09/2006 | MORGAN STANLEY DEAN WITTER | | 62,550 | 60,000 | 1,537 | 3FE |
| 832248 AM 0 | SMITHFIELD FOODS INC 7.000 2011 08 | | 03/09/2006 | LEHMAN BROTHERS | | 115,575 | 115,000 | 962 | 3FE |
| 834182 AT 4 | SOLECTRON CORP .500 2034 02 | | 03/20/2006 | J GIORDANO | | 114,419 | 150,000 | 233 | 3FE |
| 843830 AB 6 | SOUTHERN STAR CENTRAL 8.500 2010 08 | | 01/10/2006 | LEHMAN BROTHERS | | 1,062,500 | 1,000,000 | 38,250 | 4FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 847788 AK 2 | SPEEDWAY MOTORSPORTS INC 6.750 2013 06 | | 01/25/2006 | BANC OF AMERICA SECURITIES LLC | | 157,906 | 155,000 | 1,715 | 4FE |
| 857555 AM 8 | STATER BROTHERS HOLDINGS 8.125 2012 06 | | 01/25/2006 | GOLDMAN SACHS & CO | | 1,635,000 | 1,635,000 | 16,605 | 4FE |
| 857689 AY 9 | STATION CASINOS (144A) 6.625 2018 03 | | 02/23/2006 | BANC OF AMERICA SECURITIES LLC | | 497,500 | 500,000 | 0 | 4FE |
| 861589 AX 7 | STONE CONTAINER 9.750 2011 02 | | 03/21/2006 | VARIOUS | | 774,706 | 750,000 | 10,766 | 4FE |
| 87151Q AA 4 | SYMETRA FINANCIAL 6.125 2016 04 | | 03/23/2006 | LEHMAN BROTHERS | | 995,570 | 1,000,000 | 0 | 2FE |
| 880779 AS 2 | TEREX CORP 7.375 2014 01 | | 03/10/2006 | LEHMAN BROTHERS | | 712,250 | 700,000 | 8,604 | 5FE |
| 881448 AC 8 | TERREMARK WORLDWIDE INC 9.000 2009 06 | | 01/06/2006 | MONTAUK FINANCIAL GROUP | | 17,325 | 20,000 | 130 | 6* |
| 89579K AE 9 | TRIAD HOSPITALS INC 7.000 2013 11 | | 03/27/2006 | VARIOUS | | 1,051,781 | 1,050,000 | 25,317 | 4FE |
| 89579K AF 6 | TRIAD HOSPITALS INC 7.000 2012 05 | | 02/02/2006 | DEUTSCHE BANC ALEX BROWN | | 142,800 | 140,000 | 2,232 | 3FE |
| 909440 AG 4 | UNITED AUTO GROUP INC (1 3.500 2026 04 | | 01/25/2006 | MERRILL LYNCH CAPITAL MARKETS | | 485,000 | 485,000 | 0 | 1 |
| 909440 AG 4 | UNITED AUTO GROUP INC (1 3.500 2026 04 | | 01/25/2006 | MERRILL LYNCH CAPITAL MARKETS | | 645,000 | 645,000 | 0 | 4FE |
| 911365 AN 4 | UNITED RENTALS 6.500 2012 02 | | 01/13/2006 | CREDIT SUISSE FIRST BOSTON | | 73,125 | 75,000 | 2,085 | 4FE |
| 911365 AL 8 | UNITED RENTALS NA INC 7.750 2013 11 | | 01/30/2006 | DEUTSCHE BANC ALEX BROWN | | 990,000 | 1,000,000 | 16,447 | 4FE |
| 90333L AB 8 | US CONCRETE INC 8.375 2014 04 | | 02/14/2006 | KBC BANK | | 1,028,500 | 1,000,000 | 30,522 | 4FE |
| 91911X AB 0 | VALEANT PHARMACEUTICALS 3.000 2010 08 | | 03/01/2006 | PIPER JAFFRAY & HOPWOOD | | 132,345 | 145,000 | 233 | 4FE |
| 929043 AC 1 | VORNADO REALTY TRUST 3.875 2025 04 | | 03/02/2006 | VARIOUS | | 1,293,724 | 1,195,000 | 17,263 | 2FE |
| 918437 AD 6 | VWR INTERNATIONAL 8.000 2014 04 | | 02/16/2006 | DEUTSCHE BANC ALEX BROWN | | 497,500 | 500,000 | 14,111 | 5FE |
| 25468P BX 3 | WALT DISNEY COMPANY 6.375 2012 03 | | 03/16/2006 | J P MORGAN CHASE SECURITIES INC | | 2,104,380 | 2,000,000 | 7,083 | 1FE |
| 93443M AA 9 | WARNER CHILCOTT (144A) 8.750 2015 02 | | 01/17/2006 | MORGAN STANLEY DEAN WITTER | | 342,125 | 350,000 | 14,377 | 5FE |
| 941053 AF 7 | WASTE CONNECTIONS (144A) 3.750 2026 04 | | 03/29/2006 | VARIOUS | | 1,097,609 | 1,095,000 | 208 | 3FE |
| 94769M AG 0 | WEBMD CORP 3.125 2025 09 | | 02/28/2006 | VARIOUS | | 1,433,679 | 1,550,000 | 16,484 | 4Z |
| 949746 JJ 1 | WELLS FARGO 4.200 2010 01 | | 01/31/2006 | BANC OF AMERICA SECURITIES LLC | | 1,944,280 | 2,000,000 | 4,200 | 1FE |
| 960413 AE 2 | WESTLAKE CHEMICALS 6.625 2016 01 | | 01/10/2006 | DEUTSCHE BANC ALEX BROWN | | 996,740 | 1,000,000 | 0 | 3FE |
| 96808B AB 3 | WILD OATS MARKETS INC 3.250 2034 05 | | 02/17/2006 | VARIOUS | | 798,079 | 705,000 | 6,206 | 5FE |
| 96949V AK 9 | WILLIAMS SCOTSMAN 8.500 2015 10 | | 03/31/2006 | CREDIT SUISSE FIRST BOSTON | | 332,719 | 325,000 | 0 | 4FE |
| 972232 AB 8 | WILSON GREATBATCH TECH I 2.250 2013 06 | | 01/27/2006 | MORGAN STANLEY DEAN WITTER | | 7,740 | 9,000 | 26 | 3 |
| 94983F AA 8 | WOMBS 2006-1 A1 CMO 5.000 2020 09 | | 02/01/2006 | CREDIT SUISSE FIRST BOSTON | | 102,499 | 104,607 | 392 | 1 |
| 94983F AA 8 | WOMBS 2006-1 A1 CMO 5.000 2020 09 | | 02/01/2006 | CREDIT SUISSE FIRST BOSTON | | 14,595,158 | 14,895,393 | 55,858 | 1FE |
| 983024 AD 2 | WYETH 4.238 2024 01 | | 02/27/2006 | VARIOUS | | 2,919,623 | 2,775,000 | 22,009 | 1FE |
| 983130 AD 7 | WYNN LAS VEGAS 6.625 2014 12 | | 03/21/2006 | VARIOUS | | 546,325 | 555,000 | 11,438 | 4FE |
| 984121 BL 6 | XEROX CORP 7.125 2010 06 | | 03/15/2006 | J P MORGAN CHASE SECURITIES INC | | 1,040,000 | 1,000,000 | 18,802 | 3FE |
| 983759 AC 5 | XM SATELLITE RADIO HLDGS 1.750 2009 12 | | 03/21/2006 | CREDIT SUISSE FIRST BOSTON | | 37,969 | 45,000 | 247 | 5FE |
| 98385X AH 9 | XTO ENERGY INC 5.650 2016 04 | | 03/23/2006 | LEHMAN BROTHERS | | 1,998,340 | 2,000,000 | 0 | 2FE |
| 003924 AA 5 | ABITIBI-CONSOLIDATED INC 6.950 2008 04 | F | 03/10/2006 | MORGAN STANLEY DEAN WITTER | | 396,000 | 400,000 | 12,664 | 4FE |
| 885797 AB 6 | CANWEST MEDIA INC 8.000 2012 09 | F | 01/12/2006 | KBC BANK | | 169,744 | 165,000 | 4,510 | 4FE |
| 15101Q AC 2 | CELESTICA INC 7.625 2013 07 | F | 02/27/2006 | LEHMAN BROTHERS | | 452,813 | 450,000 | 5,814 | 4FE |
| 204755 AC 6 | COMPTON PETROLEUM (144A) 7.625 2013 12 | F | 03/24/2006 | CREDIT SUISSE FIRST BOSTON | | 250,625 | 250,000 | 0 | 4FE |
| 460915 AR 2 | INTRAWEST CORP 7.500 2013 10 | F | 03/06/2006 | VARIOUS | | 285,819 | 280,000 | 5,880 | 4FE |
| 746927 AB 8 | QLT INC 3.000 2023 09 | F | 02/22/2006 | VARIOUS | | 121,100 | 135,000 | 1,494 | 2 |
| 74820Q AA 3 | QUEBECOR WORLD CAPITAL C 8.750 2016 03 | F | 03/01/2006 | VARIOUS | | 1,467,938 | 1,460,000 | 0 | 3FE |
| 02342T AD 1 | AMDOCS LIMITED .500 2024 03 | F | 03/07/2006 | VARIOUS | | 660,303 | 675,000 | 1,635 | 2FE |
| 03760X AD 3 | APEX SILVER MINES LTD 4.000 2024 09 | F | 03/01/2006 | VARIOUS | | 1,171,577 | 1,115,000 | 20,846 | 4Z |
| 143658 AV 4 | CARNIVAL CORP 1.132 2033 04 | F | 03/21/2006 | VARIOUS | | 973,702 | 1,335,000 | 5,987 | 1FE |
| 33938E AL 1 | FLEXTRONICS INTL 1.000 2010 08 | F | 02/23/2006 | DEUTSCHE BANC ALEX BROWN | | 74,167 | 80,000 | 60 | 3FE |
| 45820E AG 7 | INTELSAT LTD 5.250 2008 11 | F | 01/17/2006 | MORGAN STANLEY DEAN WITTER | | 458,750 | 500,000 | 5,760 | 5FE |
| 81941Q AB 0 | SHANDA INTERACTIVE ENTER --- 2014 10 | F | 01/10/2006 | KBC BANK | | 39,624 | 45,000 | 0 | 6* |
| 88165F AA 0 | TEVA PHARMACEUTICALS FIN 1.750 2026 02 | F | 03/01/2006 | VARIOUS | | 4,198,793 | 4,175,000 | 897 | 2FE |
| 12669D XY 9 | CWHL 2003-1 1A14 CMO 6.000 2033 03 | | 03/01/2006 | DIRECT WITH COMPANY | | 14,360 | 14,360 | 0 | 1FE |
| 38373M SH 4 | GNR 2006-3 A PROJECT LOA 4.212 2028 01 | | 01/05/2006 | BANC OF AMERICA SECURITIES LLC | | 9,800,000 | 10,000,000 | 33,930 | 1 |
| 4599999. | Total - Bonds - Industrial & Miscellaneous | | | | | 209,724,519 | 208,836,538 | 1,436,839 | XXX |
| 6099997. | Total - Bonds - Part 3 | | | | | 752,035,283 | 737,936,376 | 6,958,913 | XXX |
| 6099999. | Total - Bonds | | | | | 752,035,283 | 737,936,376 | 6,958,913 | XXX |

**Preferred Stocks - Banks, Trust and Insurance Companies**

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 571834 20 9 | MARSHALL & ISLEY CORP 8/15/07 6.50% | | 01/05/2006 | LAZARD FRERES & COMPANY | 10,500.000 | 282,660 | 0.00 | 0 | RP1LFE |
| 05568A AA 8 | BOI CAPITAL FUNDING III 144A 6.107% VAR | F | 01/27/2006 | MERRILL LYNCH | 5,000.000 | 500,000 | 0.00 | 0 | P1LFE |
| G05384 11 3 | ASPEN INSURANCE HOLDINGS LTD 5.625% | F | 02/17/2006 | LEHMAN BROTHERS INC | 8,100.000 | 412,643 | 0.00 | 0 | P2U |
| 6299999 | Total - Preferred Stocks - Banks, Trust & Ins. Cos | | | | | 1,195,303 | XXX | 0 | XXX |
| **Preferred Stocks - Industrial and Miscellaneous** | | | | | | | | | |
| 165167 84 2 | CHESAPEAKE ENERGY CORP PFD 4.5% 144A | | 02/02/2006 | VARIOUS | 700.000 | 69,035 | 0.00 | 0 | RP4UFE |
| 35671D 79 0 | FREEPORT MCMORAN COPP 5.5% | | 03/14/2006 | VARIOUS | 400.000 | 465,624 | 0.00 | 0 | P4L |
| 35671D 81 6 | FREEPORT MCMORAN COPPER & GOLD 5.5% 144A | | 02/01/2006 | DIRECT | 0.000 | 0 | 0.00 | 0 | P4U |
| 629377 87 0 | NRG ENERGY INC 3/16/09 5.75% | | 01/25/2006 | MORGAN STANLEY | 2,000.000 | 500,000 | 0.00 | 0 | RP1LFE |
| 704231 50 5 | PAXSON COMM CORP 14.25 PIK | | 12/30/2005 | DIRECT | 1.000 | 0 | 0.00 | 0 | RP6UFE |
| 832727 20 0 | SMURFIT STONE 2/15/12 SER A CONV 7.00% | | 03/20/2006 | VARIOUS | 2,910.000 | 66,046 | 0.00 | 0 | RP5LFE |
| 92978A AA 0 | WACHOVIA CAPITAL TRUST III 5.80% | | 01/25/2006 | WACHOVIA SECURTIES | 10,000.000 | 1,000,000 | 0.00 | 0 | P1LFE |
| 6399999. | Total - Preferred Stocks - Industrial & Miscellaneous | | | | | 2,100,705 | XXX | 0 | XXX |
| 6599997. | Total - Preferred Stocks - Part 3 | | | | | 3,296,008 | XXX | 0 | XXX |
| 6599999. | Total - Preferred Stocks | | | | | 3,296,008 | XXX | 0 | XXX |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | |
| 171779 10 1 | CIENA CORP | | 01/30/2006 | DISTRIBUTION FROM PARTNERSHIP | 13,173.000 | 52,692 | XXX | 0 | L |
| 22765Y 10 4 | CROSSTEX ENERGY INC | | 03/15/2006 | DISTRIBUTION FROM PARTNERSHIP | 5,881.000 | 472,538 | XXX | 0 | L |
| 31787A 10 1 | FINISAR | | 03/22/2006 | DISTRIBUTION FROM PARTNERSHIP | 15,821.000 | 77,998 | XXX | 0 | L |
| 35063R 10 0 | FOUNDRY NETWORKS INC | | 03/21/2006 | DISTRIBUTION FROM PARTNERSHIP | 1,670.000 | 27,772 | XXX | 0 | L |
| 452308 10 9 | ILLINOIS TOOL WORKS INC | | 03/03/2006 | DISTRIBUTION FROM PARTNERSHIP | 5,103.000 | 444,887 | XXX | 0 | L |
| 52171N 10 3 | LEADIS TECHNOLOGY INC | | 02/07/2006 | DISTRIBUTION FROM PARTNERSHIP | 9,979.000 | 54,052 | XXX | 0 | L |
| 63227W 20 3 | NATCO GROUP INC | | 01/03/2006 | DISTRIBUTION FROM PARTNERSHIP | 136,957.000 | 835,438 | XXX | 0 | L |
| 684010 10 1 | OPTIONEXPRESS HOLDINGS INC | | 03/10/2006 | DISTRIBUTION FROM PARTNERSHIP | 20,366.000 | 599,697 | XXX | 0 | L |
| 69349H 10 7 | PNM RESOURCES INC | | 02/01/2006 | DISTRIBUTION FROM PARTNERSHIP | 6,908.000 | 170,785 | XXX | 0 | L |
| 928935 10 5 | VOXEL INC | | 12/30/2005 | DIRECT | 251,428.000 | 0 | XXX | 0 | U |
| 98235T 10 7 | WRIGHT MEDICAL GROUP INC | | 02/13/2006 | DISTRIBUTION FROM PARTNERSHIP | 2,937.000 | 57,785 | XXX | 0 | L |
| HAE231 50 1 | PAXSON COMMUNICATIONS CORP FRACTIONAL | | 12/30/2005 | DIRECT | 22,571.000 | 0 | XXX | 0 | U |
| 699219 10 1 | PARAMOUNT ENERGY TRUST | C | 03/15/2006 | DIRECT | 0.000 | 0 | XXX | 0 | U |
| 6899999. | Total - Common Stocks - Industrial & Miscellaneous | | | | | 2,793,644 | XXX | 0 | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates** | | | | | | | | | |
| 04857@ 10 4 | ATLANTIC INSURANCE CO DALLAS COM STK | | 01/02/2006 | CAPITAL CONTRIBUTION | 0.000 | 8,561,842 | XXX | 0 | A |
| 66650# 10 0 | NORTHLAND CO COM STK | | 01/02/2006 | CAPITAL CONTRIBUTION | 0.000 | 4,943,653 | XXX | 0 | A |
| 71907@ 10 3 | PHOENIX INSURANCE CO COM STK | | 01/02/2006 | CAPITAL CONTRIBUTION | 0.000 | 4,910,631 | XXX | 0 | A |
| 6999999. | Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 18,416,126 | XXX | 0 | XXX |
| 7299997. | Total - Common Stocks - Part 3 | | | | | 21,209,770 | XXX | 0 | XXX |
| 7299999. | Total - Common Stocks | | | | | 21,209,770 | XXX | 0 | XXX |
| 7399999. | Total - Preferred and Common Stocks | | | | | 24,505,778 | XXX | 0 | XXX |
| 7499999. | Total - Bonds, Preferred and Common Stocks | | | | | 776,541,061 | XXX | 6,958,913 | XXX |

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 Desig-nation or Market Indicator (a) |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 31402R NZ 8 | FN 735808 (3/1 ARM) 4.486 | | 03/25/2006 | PAID ON PRINCIPAL | | 561,242 | 561,242 | 558,699 | 558,680 | 0 | 2,562 | 0 | 2,562 | 0 | 561,242 | 0 | 0 | 0 | 5,816 | 08/01/2035 | 1 |
| 31402R NZ 8 | FN 735808 (3/1 ARM) 4.487 | | 01/25/2006 | PAID ON PRINCIPAL | | 674,125 | 674,125 | 671,070 | 671,048 | 0 | 3,077 | 0 | 3,077 | 0 | 674,125 | 0 | 0 | 0 | 2,521 | 08/01/2035 | 1 |
| 31403K 3F 8 | FN 751498 (5/1 ARM) 4.440 | | 03/25/2006 | PAID ON PRINCIPAL | | 324,422 | 324,422 | 322,192 | 322,207 | 0 | 2,215 | 0 | 2,215 | 0 | 324,422 | 0 | 0 | 0 | 3,110 | 11/01/2033 | 1 |
| 31403K 3F 8 | FN 751498 (5/1 ARM) 4.444 | | 01/25/2006 | PAID ON PRINCIPAL | | 256,686 | 256,686 | 254,921 | 254,934 | 0 | 1,752 | 0 | 1,752 | 0 | 256,686 | 0 | 0 | 0 | 951 | 11/01/2033 | 1 |
| 31403V G4 5 | FN 759019 (5/1 ARM) 4.396 | | 03/25/2006 | PAID ON PRINCIPAL | | 688,695 | 688,695 | 682,561 | 682,528 | 0 | 6,167 | 0 | 6,167 | 0 | 688,695 | 0 | 0 | 0 | 4,190 | 01/01/2034 | 1 |
| 31405R UD 6 | FN 797180 (7/1 ARM) 4.897 | | 03/25/2006 | PAID ON PRINCIPAL | | 693 | 693 | 692 | 692 | 0 | 1 | 0 | 1 | 0 | 693 | 0 | 0 | 0 | 8 | 12/01/2034 | 1 |
| 31405R UD 6 | FN 797180 (7/1 ARM) 4.899 | | 02/25/2006 | PAID ON PRINCIPAL | | 220,622 | 220,622 | 220,415 | 220,418 | 0 | 204 | 0 | 204 | 0 | 220,622 | 0 | 0 | 0 | 1,802 | 12/01/2034 | 1 |
| 31405R UD 6 | FN 797180 (7/1 ARM) 4.905 | | 01/25/2006 | PAID ON PRINCIPAL | | 271,145 | 271,145 | 270,890 | 270,894 | 0 | 251 | 0 | 251 | 0 | 271,145 | 0 | 0 | 0 | 1,108 | 12/01/2034 | 1 |
| 31406G 5S 4 | FN 810057 (10/1 ARM) 5.108 | | 03/25/2006 | PAID ON PRINCIPAL | | 7,959 | 7,959 | 8,033 | 8,032 | 0 | (73) | 0 | (73) | 0 | 7,959 | 0 | 0 | 0 | 85 | 03/01/2035 | 1 |
| 31406G 5S 4 | FN 810057 (10/1 ARM) 5.118 | | 01/25/2006 | PAID ON PRINCIPAL | | 44,565 | 44,565 | 44,975 | 44,972 | 0 | (407) | 0 | (407) | 0 | 44,565 | 0 | 0 | 0 | 190 | 03/01/2035 | 1 |
| 31406L MX 3 | FN 813174 (10/1 ARM) 5.112 | | 03/25/2006 | PAID ON PRINCIPAL | | 91,144 | 91,144 | 91,941 | 91,934 | 0 | (790) | 0 | (790) | 0 | 91,144 | 0 | 0 | 0 | 1,165 | 02/01/2035 | 1 |
| 31406L MX 3 | FN 813174 (10/1 ARM) 5.113 | | 02/25/2006 | PAID ON PRINCIPAL | | 216,219 | 216,219 | 218,110 | 218,094 | 0 | (1,875) | 0 | (1,875) | 0 | 216,219 | 0 | 0 | 0 | 1,843 | 02/01/2035 | 1 |
| 31406L MX 3 | FN 813174 (10/1 ARM) 5.115 | | 01/25/2006 | PAID ON PRINCIPAL | | 43,741 | 43,741 | 44,124 | 44,121 | 0 | (379) | 0 | (379) | 0 | 43,741 | 0 | 0 | 0 | 186 | 02/01/2035 | 1 |
| 31406M 6S 0 | FN 814581 (3/1 ARM) 4.462 | | 03/25/2006 | PAID ON PRINCIPAL | | 329,476 | 329,476 | 327,867 | 327,870 | 0 | 1,607 | 0 | 1,607 | 0 | 329,476 | 0 | 0 | 0 | 3,612 | 04/01/2035 | 1 |
| 31406M 6S 0 | FN 814581 (3/1 ARM) 4.464 | | 01/25/2006 | PAID ON PRINCIPAL | | 136,140 | 136,140 | 135,475 | 135,476 | 0 | 664 | 0 | 664 | 0 | 136,140 | 0 | 0 | 0 | 506 | 04/01/2035 | 1 |
| 31406W LD 4 | FN 822124 (3/1 ARM) 4.562 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,028 | 1,028 | 1,023 | 1,023 | 0 | 5 | 0 | 5 | 0 | 1,028 | 0 | 0 | 0 | 12 | 06/01/2035 | 1 |
| 31406W LD 4 | FN 822124 (3/1 ARM) 4.571 | | 02/25/2006 | PAID ON PRINCIPAL | | 150,555 | 150,555 | 149,873 | 149,876 | 0 | 679 | 0 | 679 | 0 | 150,555 | 0 | 0 | 0 | 1,147 | 06/01/2035 | 1 |
| 31406W LD 4 | FN 822124 (3/1 ARM) 4.573 | | 01/25/2006 | PAID ON PRINCIPAL | | 349,847 | 349,847 | 348,262 | 348,270 | 0 | 1,577 | 0 | 1,577 | 0 | 349,847 | 0 | 0 | 0 | 1,333 | 06/01/2035 | 1 |
| 31407B VG 1 | FN 826015 (10/1 ARM) 4.916 | | 02/25/2006 | PAID ON PRINCIPAL | | 34,774 | 34,774 | 34,810 | 34,811 | 0 | (38) | 0 | (38) | 0 | 34,774 | 0 | 0 | 0 | 283 | 07/01/2035 | 1 |
| 31407B VG 1 | FN 826015 (10/1 ARM) 4.917 | | 03/25/2006 | PAID ON PRINCIPAL | | 41,362 | 41,362 | 41,406 | 41,408 | 0 | (45) | 0 | (45) | 0 | 41,362 | 0 | 0 | 0 | 505 | 07/01/2035 | 1 |
| 31407B VG 1 | FN 826015 (10/1 ARM) 4.920 | | 01/25/2006 | PAID ON PRINCIPAL | | 279,415 | 279,415 | 279,710 | 279,719 | 0 | (304) | 0 | (304) | 0 | 279,415 | 0 | 0 | 0 | 1,139 | 07/01/2035 | 1 |
| 31407B 2G 3 | FN 826175 (10/1 ARM) 4.998 | | 03/25/2006 | PAID ON PRINCIPAL | | 16,134 | 16,134 | 16,184 | 16,184 | 0 | (50) | 0 | (50) | 0 | 16,134 | 0 | 0 | 0 | 202 | 07/01/2035 | 1 |
| 31407B 2G 3 | FN 826175 (10/1 ARM) 5.009 | | 02/25/2006 | PAID ON PRINCIPAL | | 341,428 | 341,428 | 342,495 | 342,481 | 0 | (1,054) | 0 | (1,054) | 0 | 341,428 | 0 | 0 | 0 | 2,781 | 07/01/2035 | 1 |
| 31407C D8 7 | FN 826427 (3/1 ARM) 4.365 | | 03/25/2006 | PAID ON PRINCIPAL | | 351,089 | 351,089 | 348,648 | 348,658 | 0 | 2,431 | 0 | 2,431 | 0 | 351,089 | 0 | 0 | 0 | 3,835 | 07/25/2035 | 1 |
| 31407C D8 7 | FN 826427 (3/1 ARM) 4.371 | | 02/25/2006 | PAID ON PRINCIPAL | | 385,461 | 385,461 | 382,780 | 382,792 | 0 | 2,669 | 0 | 2,669 | 0 | 385,461 | 0 | 0 | 0 | 2,726 | 07/25/2035 | 1 |
| 31407E MK 6 | FN 828462 (10/1 ARM) 4.978 | | 03/25/2006 | PAID ON PRINCIPAL | | 59,502 | 59,502 | 58,963 | 58,963 | 0 | 539 | 0 | 539 | 0 | 59,502 | 0 | 0 | 0 | 652 | 07/01/2035 | 1 |
| 31407E MK 6 | FN 828462 (10/1 ARM) 4.981 | | 01/25/2006 | PAID ON PRINCIPAL | | 398,240 | 398,240 | 394,631 | 394,635 | 0 | 3,605 | 0 | 3,605 | 0 | 398,240 | 0 | 0 | 0 | 823 | 07/01/2035 | 1 |
| 31407J XF 4 | FN 832378 (10/1 ARM) 4.712 | | 02/25/2006 | PAID ON PRINCIPAL | | 36,416 | 36,416 | 35,830 | 35,831 | 0 | 585 | 0 | 585 | 0 | 36,416 | 0 | 0 | 0 | 152 | 08/01/2035 | 1 |
| 31407J XF 4 | FN 832378 (10/1 ARM) 4.713 | | 03/25/2006 | PAID ON PRINCIPAL | | 18,741 | 18,741 | 18,439 | 18,440 | 0 | 301 | 0 | 301 | 0 | 18,741 | 0 | 0 | 0 | 226 | 08/01/2035 | 1 |
| 912827 W8 1 | U S TREASURY NOTES 5.625 | | 02/15/2006 | MATURED | | 5,795,000 | 5,795,000 | 5,907,059 | 5,796,702 | 0 | (1,702) | 0 | (1,702) | 0 | 5,795,000 | 0 | 0 | 0 | 162,984 | 02/15/2006 | 1 |
| 912827 4F 6 | U S TREASURY NOTES 5.625 | | 02/24/2006 | DEUTSCHE BANC ALEX BROV | | 5,094,141 | 5,000,000 | 5,588,281 | 5,269,584 | 0 | (17,638) | 0 | (17,638) | 0 | 5,251,946 | 0 | (157,806) | (157,806) | 80,801 | 05/15/2008 | 1 |
| 912828 BU 3 | U S TREASURY NOTES 1.875 | | 12/31/2005 | MATURED | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 635,625 | 12/31/2005 | 1 |
| 912828 BX 7 | U S TREASURY NOTES 1.875 | | 01/31/2006 | MATURED | | 250,000,000 | 250,000,000 | 247,445,313 | 249,790,154 | 0 | 209,847 | 0 | 209,847 | 0 | 250,000,000 | 0 | 0 | 0 | 2,343,750 | 01/31/2006 | 1 |
| 36202C 3X 9 | GNMA II PASS #00002614 6.000 | | 03/20/2006 | PAID ON PRINCIPAL | | 40,127 | 40,127 | 38,898 | 38,941 | 0 | 1,185 | 0 | 1,185 | 0 | 40,127 | 0 | 0 | 0 | 337 | 07/20/2028 | 1 |
| 36202D 6D 8 | GNMA II PASS #00003568 5.000 | | 03/20/2006 | PAID ON PRINCIPAL | | 762,195 | 762,195 | 757,432 | 757,525 | 0 | 4,671 | 0 | 4,671 | 0 | 762,195 | 0 | 0 | 0 | 6,045 | 06/20/2034 | 1 |
| 36202E BU 2 | GNMA II PASS #00003651 5.000 | | 03/20/2006 | PAID ON PRINCIPAL | | 1,513,786 | 1,513,786 | 1,504,325 | 1,504,726 | 0 | 9,060 | 0 | 9,060 | 0 | 1,513,786 | 0 | 0 | 0 | 12,414 | 12/20/2034 | 1 |
| 36202E DD 8 | GNMA II PASS #00003700 4.500 | | 03/20/2006 | PAID ON PRINCIPAL | | 159,450 | 159,450 | 151,004 | 151,079 | 0 | 8,371 | 0 | 8,371 | 0 | 159,450 | 0 | 0 | 0 | 1,211 | 04/20/2035 | 1 |
| 36202E ET 2 | GNMA II PASS #00003746 4.500 | | 03/20/2006 | PAID ON PRINCIPAL | | 543,161 | 543,161 | 518,000 | 518,333 | 0 | 24,828 | 0 | 24,828 | 0 | 543,161 | 0 | 0 | 0 | 3,552 | 08/20/2035 | 1 |
| 36202E E7 0 | GNMA II PASS #00003758 4.500 | | 03/20/2006 | PAID ON PRINCIPAL | | 349,321 | 349,321 | 333,383 | 333,620 | 0 | 15,700 | 0 | 15,700 | 0 | 349,321 | 0 | 0 | 0 | 2,220 | 09/20/2035 | 1 |
| 36202E E8 8 | GNMA II PASS #00003759 5.000 | | 03/20/2006 | PAID ON PRINCIPAL | | 243,485 | 243,485 | 242,763 | 242,807 | 0 | 679 | 0 | 679 | 0 | 243,485 | 0 | 0 | 0 | 2,046 | 09/20/2035 | 1 |
| 36202E FL 8 | GNMA II PASS #00003771 4.500 | | 03/20/2006 | PAID ON PRINCIPAL | | 76,122 | 76,122 | 73,208 | 73,261 | 0 | 2,862 | 0 | 2,862 | 0 | 76,122 | 0 | 0 | 0 | 572 | 10/20/2035 | 1 |
| 36202E F2 0 | GNMA II PASS #00003785 5.000 | | 03/20/2006 | PAID ON PRINCIPAL | | 416,674 | 416,674 | 407,885 | 407,902 | 0 | 8,772 | 0 | 8,772 | 0 | 416,674 | 0 | 0 | 0 | 3,455 | 11/20/2035 | 1 |
| 362050 EL 6 | GNMA PASS TH #00021739 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 205 | 205 | 206 | 205 | 0 | 0 | 0 | 0 | 0 | 205 | 0 | 0 | 0 | 3 | 11/15/2008 | 1 |
| 362050 LS 3 | GNMA PASS TH #00021937 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 552 | 552 | 554 | 552 | 0 | 1 | 0 | 1 | 0 | 552 | 0 | 0 | 0 | 8 | 08/15/2008 | 1 |
| 362050 L3 8 | GNMA PASS TH #00021946 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 4,760 | 4,760 | 4,824 | 4,766 | 0 | (6) | 0 | (6) | 0 | 4,760 | 0 | 0 | 0 | 71 | 09/15/2008 | 1 |
| 362050 ZA 7 | GNMA PASS TH #00022337 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 208 | 208 | 209 | 208 | 0 | 0 | 0 | 0 | 0 | 208 | 0 | 0 | 0 | 3 | 09/15/2008 | 1 |
| 362051 C5 1 | GNMA PASS TH #00022592 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 649 | 649 | 652 | 649 | 0 | 0 | 0 | 0 | 0 | 649 | 0 | 0 | 0 | 10 | 08/15/2008 | 1 |
| 362051 TV 6 | GNMA PASS TH #00023064 9.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 475 | 475 | 477 | 475 | 0 | 0 | 0 | 0 | 0 | 475 | 0 | 0 | 0 | 7 | 09/15/2008 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 362051 XW 9 | GNMA PASS TH #00023193 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .554 | .554 | .556 | .554 | .0 | .0 | .0 | .0 | .0 | .554 | .0 | .0 | .0 | .8 | 03/15/2009 | 1 |
| 362052 A5 1 | GNMA PASS TH #00023428 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .700 | .700 | .707 | .701 | .0 | .(1) | .0 | .(1) | .0 | .700 | .0 | .0 | .0 | .11 | 11/15/2008 | 1 |
| 362052 EU 2 | GNMA PASS TH #00023547 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .517 | .517 | .519 | .517 | .0 | .0 | .0 | .0 | .0 | .517 | .0 | .0 | .0 | .8 | 09/15/2008 | 1 |
| 362052 GQ 9 | GNMA PASS TH #00023607 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .948 | .948 | .961 | .951 | .0 | .(3) | .0 | .(3) | .0 | .948 | .0 | .0 | .0 | .14 | 11/15/2008 | 1 |
| 362052 HU 9 | GNMA PASS TH #00023643 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .485 | .485 | .487 | .485 | .0 | .0 | .0 | .0 | .0 | .485 | .0 | .0 | .0 | .7 | 12/15/2008 | 1 |
| 362052 MW 9 | GNMA PASS TH #00023773 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,539 | .1,539 | .1,545 | .1,538 | .0 | .1 | .0 | .1 | .0 | .1,539 | .0 | .0 | .0 | .30 | 12/15/2008 | 1 |
| 362052 Q5 4 | GNMA PASS TH #00023876 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .552 | .552 | .560 | .554 | .0 | .(1) | .0 | .(1) | .0 | .552 | .0 | .0 | .0 | .8 | 10/15/2008 | 1 |
| 362052 RL 8 | GNMA PASS TH #00023891 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .2,063 | .2,063 | .2,071 | .2,062 | .0 | .2 | .0 | .2 | .0 | .2,063 | .0 | .0 | .0 | .30 | 10/15/2008 | 1 |
| 362052 RM 6 | GNMA PASS TH #00023892 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .297 | .297 | .298 | .297 | .0 | .0 | .0 | .0 | .0 | .297 | .0 | .0 | .0 | .5 | 10/15/2008 | 1 |
| 362052 TK 8 | GNMA PASS TH #00023954 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,002 | .1,002 | .1,006 | .1,001 | .0 | .1 | .0 | .1 | .0 | .1,002 | .0 | .0 | .0 | .15 | 12/15/2008 | 1 |
| 362052 T9 3 | GNMA PASS TH #00023976 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .330 | .330 | .331 | .330 | .0 | .0 | .0 | .0 | .0 | .330 | .0 | .0 | .0 | .5 | 11/15/2008 | 1 |
| 362052 WZ 1 | GNMA PASS TH #00024064 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .74 | .74 | .75 | .74 | .0 | .(0) | .0 | .(0) | .0 | .74 | .0 | .0 | .0 | .1 | 11/15/2008 | 1 |
| 362052 3J 9 | GNMA PASS TH #00024201 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .732 | .732 | .734 | .731 | .0 | .1 | .0 | .1 | .0 | .732 | .0 | .0 | .0 | .11 | 09/15/2008 | 1 |
| 362053 EY 2 | GNMA PASS TH #00024451 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .2,404 | .2,404 | .2,413 | .2,400 | .0 | .3 | .0 | .3 | .0 | .2,404 | .0 | .0 | .0 | .36 | 11/15/2008 | 1 |
| 362053 UJ 7 | GNMA PASS TH #00024885 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .171 | .171 | .171 | .171 | .0 | .0 | .0 | .0 | .0 | .171 | .0 | .0 | .0 | .3 | 10/15/2008 | 1 |
| 362053 VU 1 | GNMA PASS TH #00024927 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .784 | .784 | .794 | .785 | .0 | .(2) | .0 | .(2) | .0 | .784 | .0 | .0 | .0 | .12 | 08/15/2008 | 1 |
| 362054 RJ 9 | GNMA PASS TH #00025689 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .683 | .683 | .685 | .682 | .0 | .1 | .0 | .1 | .0 | .683 | .0 | .0 | .0 | .8 | 09/15/2008 | 1 |
| 362054 T9 9 | GNMA PASS TH #00025776 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .2,766 | .2,766 | .2,776 | .2,764 | .0 | .2 | .0 | .2 | .0 | .2,766 | .0 | .0 | .0 | .56 | 09/15/2008 | 1 |
| 362054 UP 1 | GNMA PASS TH #00025790 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .268 | .268 | .269 | .268 | .0 | .0 | .0 | .0 | .0 | .268 | .0 | .0 | .0 | .4 | 08/15/2008 | 1 |
| 362054 UY 2 | GNMA PASS TH #00025799 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .685 | .685 | .687 | .684 | .0 | .1 | .0 | .1 | .0 | .685 | .0 | .0 | .0 | .10 | 09/15/2008 | 1 |
| 362054 7K 8 | GNMA PASS TH #00026098 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .824 | .824 | .827 | .823 | .0 | .1 | .0 | .1 | .0 | .824 | .0 | .0 | .0 | .11 | 09/15/2008 | 1 |
| 362055 B2 0 | GNMA PASS TH #00026157 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,003 | .1,003 | .1,006 | .1,001 | .0 | .1 | .0 | .1 | .0 | .1,003 | .0 | .0 | .0 | .16 | 10/15/2008 | 1 |
| 362055 B3 8 | GNMA PASS TH #00026158 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .522 | .522 | .524 | .522 | .0 | .1 | .0 | .1 | .0 | .522 | .0 | .0 | .0 | .8 | 10/15/2008 | 1 |
| 362055 DP 7 | GNMA PASS TH #00026210 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .660 | .660 | .662 | .659 | .0 | .1 | .0 | .1 | .0 | .660 | .0 | .0 | .0 | .10 | 11/15/2008 | 1 |
| 362055 EE 1 | GNMA PASS TH #00026233 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,108 | .1,108 | .1,112 | .1,107 | .0 | .1 | .0 | .1 | .0 | .1,108 | .0 | .0 | .0 | .17 | 08/15/2008 | 1 |
| 362055 K4 6 | GNMA PASS TH #00026415 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .286 | .286 | .287 | .286 | .0 | .0 | .0 | .0 | .0 | .286 | .0 | .0 | .0 | .4 | 09/15/2008 | 1 |
| 362055 LQ 6 | GNMA PASS TH #00026435 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .568 | .568 | .570 | .567 | .0 | .0 | .0 | .0 | .0 | .568 | .0 | .0 | .0 | .9 | 12/15/2008 | 1 |
| 362055 NW 1 | GNMA PASS TH #00026505 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .547 | .547 | .549 | .547 | .0 | .0 | .0 | .0 | .0 | .547 | .0 | .0 | .0 | .8 | 12/15/2008 | 1 |
| 362055 PM 1 | GNMA PASS TH #00026528 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .2,791 | .2,791 | .2,802 | .2,788 | .0 | .4 | .0 | .4 | .0 | .2,791 | .0 | .0 | .0 | .41 | 10/15/2008 | 1 |
| 362055 QH 1 | GNMA PASS TH #00026556 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .293 | .293 | .294 | .293 | .0 | .0 | .0 | .0 | .0 | .293 | .0 | .0 | .0 | .4 | 10/15/2008 | 1 |
| 362055 QX 6 | GNMA PASS TH #00026570 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .222 | .222 | .223 | .222 | .0 | .0 | .0 | .0 | .0 | .222 | .0 | .0 | .0 | .3 | 11/15/2008 | 1 |
| 362055 QZ 1 | GNMA PASS TH #00026572 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .9,074 | .9,074 | .9,108 | .9,065 | .0 | .9 | .0 | .9 | .0 | .9,074 | .0 | .0 | .0 | .73 | 02/15/2009 | 1 |
| 362055 SN 6 | GNMA PASS TH #00026625 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .2,680 | .2,680 | .2,690 | .2,678 | .0 | .2 | .0 | .2 | .0 | .2,680 | .0 | .0 | .0 | .25 | 12/15/2008 | 1 |
| 362055 SW 6 | GNMA PASS TH #00026633 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,615 | .1,615 | .1,637 | .1,618 | .0 | .(3) | .0 | .(3) | .0 | .1,615 | .0 | .0 | .0 | .30 | 02/15/2009 | 1 |
| 362055 TE 5 | GNMA PASS TH #00026649 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .786 | .786 | .789 | .786 | .0 | .1 | .0 | .1 | .0 | .786 | .0 | .0 | .0 | .12 | 06/15/2009 | 1 |
| 362055 TK 1 | GNMA PASS TH #00026654 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,530 | .1,530 | .1,535 | .1,528 | .0 | .2 | .0 | .2 | .0 | .1,530 | .0 | .0 | .0 | .21 | 12/15/2008 | 1 |
| 362055 U7 8 | GNMA PASS TH #00026706 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .396 | .396 | .398 | .396 | .0 | .0 | .0 | .0 | .0 | .396 | .0 | .0 | .0 | .6 | 11/15/2008 | 1 |
| 362055 VZ 5 | GNMA PASS TH #00026732 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .750 | .750 | .753 | .749 | .0 | .1 | .0 | .1 | .0 | .750 | .0 | .0 | .0 | .11 | 10/15/2008 | 1 |
| 362055 W9 2 | GNMA PASS TH #00026772 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,137 | .1,137 | .1,141 | .1,136 | .0 | .1 | .0 | .1 | .0 | .1,137 | .0 | .0 | .0 | .17 | 10/15/2008 | 1 |
| 362055 XX 8 | GNMA PASS TH #00026794 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .545 | .545 | .552 | .546 | .0 | .(1) | .0 | .(1) | .0 | .545 | .0 | .0 | .0 | .8 | 10/15/2008 | 1 |
| 362055 XZ 3 | GNMA PASS TH #00026796 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .722 | .722 | .724 | .721 | .0 | .1 | .0 | .1 | .0 | .722 | .0 | .0 | .0 | .11 | 10/15/2008 | 1 |
| 362055 YF 6 | GNMA PASS TH #00026810 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .156 | .156 | .156 | .156 | .0 | .0 | .0 | .0 | .0 | .156 | .0 | .0 | .0 | .2 | 09/15/2008 | 1 |
| 362055 YS 8 | GNMA PASS TH #00026821 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,258 | .1,258 | .1,262 | .1,257 | .0 | .1 | .0 | .1 | .0 | .1,258 | .0 | .0 | .0 | .21 | 10/15/2008 | 1 |
| 362055 2T 1 | GNMA PASS TH #00026886 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .703 | .703 | .706 | .702 | .0 | .0 | .0 | .0 | .0 | .703 | .0 | .0 | .0 | .11 | 09/15/2008 | 1 |
| 362055 3N 3 | GNMA PASS TH #00026905 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .421 | .421 | .423 | .421 | .0 | .1 | .0 | .1 | .0 | .421 | .0 | .0 | .0 | .6 | 10/15/2008 | 1 |
| 362056 EA 7 | GNMA PASS TH #00027129 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .196 | .196 | .197 | .196 | .0 | .0 | .0 | .0 | .0 | .196 | .0 | .0 | .0 | .3 | 02/15/2009 | 1 |
| 362056 FM 0 | GNMA PASS TH #00027172 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,251 | .1,251 | .1,256 | .1,250 | .0 | .1 | .0 | .1 | .0 | .1,251 | .0 | .0 | .0 | .19 | 11/15/2008 | 1 |
| 362056 GD 9 | GNMA PASS TH #00027196 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | .1,129 | .1,129 | .1,134 | .1,128 | .0 | .1 | .0 | .1 | .0 | .1,129 | .0 | .0 | .0 | .17 | 09/15/2008 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 362056 HF 3 | GNMA PASS TH #00027230 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 221 | 221 | 224 | 222 | 0 | (0) | 0 | (0) | 0 | 221 | 0 | 0 | 0 | 3 | 09/15/2008 | 1 |
| 362056 J4 6 | GNMA PASS TH #00027283 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 667 | 667 | 670 | 666 | 0 | 1 | 0 | 1 | 0 | 667 | 0 | 0 | 0 | 10 | 10/15/2008 | 1 |
| 362056 PV 9 | GNMA PASS TH #00027436 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,555 | 1,555 | 1,561 | 1,553 | 0 | 1 | 0 | 1 | 0 | 1,555 | 0 | 0 | 0 | 23 | 11/15/2008 | 1 |
| 362056 QG 1 | GNMA PASS TH #00027455 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 478 | 478 | 480 | 477 | 0 | 0 | 0 | 0 | 0 | 478 | 0 | 0 | 0 | 7 | 10/15/2008 | 1 |
| 362056 QJ 5 | GNMA PASS TH #00027457 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,545 | 2,545 | 2,555 | 2,542 | 0 | 3 | 0 | 3 | 0 | 2,545 | 0 | 0 | 0 | 52 | 10/15/2008 | 1 |
| 362056 RQ 8 | GNMA PASS TH #00027495 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,478 | 2,478 | 2,487 | 2,476 | 0 | 2 | 0 | 2 | 0 | 2,478 | 0 | 0 | 0 | 50 | 01/15/2009 | 1 |
| 362056 RY 1 | GNMA PASS TH #00027503 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,405 | 2,405 | 2,437 | 2,411 | 0 | (6) | 0 | (6) | 0 | 2,405 | 0 | 0 | 0 | 49 | 11/15/2008 | 1 |
| 362056 SA 2 | GNMA PASS TH #00027513 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,007 | 1,007 | 1,011 | 1,006 | 0 | 2 | 0 | 2 | 0 | 1,007 | 0 | 0 | 0 | 15 | 12/15/2008 | 1 |
| 362056 TC 7 | GNMA PASS TH #00027547 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 99 | 99 | 99 | 99 | 0 | 0 | 0 | 0 | 0 | 99 | 0 | 0 | 0 | 1 | 10/15/2008 | 1 |
| 362056 TF 0 | GNMA PASS TH #00027550 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 283 | 283 | 284 | 282 | 0 | 0 | 0 | 0 | 0 | 283 | 0 | 0 | 0 | 4 | 12/15/2008 | 1 |
| 362056 TH 6 | GNMA PASS TH #00027552 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 284 | 284 | 285 | 284 | 0 | 0 | 0 | 0 | 0 | 284 | 0 | 0 | 0 | 4 | 12/15/2008 | 1 |
| 362056 UK 7 | GNMA PASS TH #00027586 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 209 | 209 | 209 | 209 | 0 | 0 | 0 | 0 | 0 | 209 | 0 | 0 | 0 | 3 | 03/15/2009 | 1 |
| 362056 XU 2 | GNMA PASS TH #00027691 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 354 | 354 | 355 | 354 | 0 | 0 | 0 | 0 | 0 | 354 | 0 | 0 | 0 | 5 | 10/15/2008 | 1 |
| 362056 3F 8 | GNMA PASS TH #00027798 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,018 | 1,018 | 1,022 | 1,017 | 0 | 1 | 0 | 1 | 0 | 1,018 | 0 | 0 | 0 | 15 | 10/15/2008 | 1 |
| 362056 3W 1 | GNMA PASS TH #00027813 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 255 | 255 | 258 | 255 | 0 | (1) | 0 | (1) | 0 | 255 | 0 | 0 | 0 | 4 | 11/15/2008 | 1 |
| 362056 4R 1 | GNMA PASS TH #00027832 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,252 | 2,252 | 2,260 | 2,248 | 0 | 3 | 0 | 3 | 0 | 2,252 | 0 | 0 | 0 | 34 | 12/15/2008 | 1 |
| 362056 6T 5 | GNMA PASS TH #00027882 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 675 | 675 | 678 | 675 | 0 | 1 | 0 | 1 | 0 | 675 | 0 | 0 | 0 | 10 | 12/15/2008 | 1 |
| 362056 7M 9 | GNMA PASS TH #00027900 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,235 | 3,235 | 3,247 | 3,232 | 0 | 3 | 0 | 3 | 0 | 3,235 | 0 | 0 | 0 | 32 | 11/15/2008 | 1 |
| 362057 BE 0 | GNMA PASS TH #00027937 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 763 | 763 | 766 | 763 | 0 | 1 | 0 | 1 | 0 | 763 | 0 | 0 | 0 | 11 | 10/15/2008 | 1 |
| 362057 CN 9 | GNMA PASS TH #00027977 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 234 | 234 | 235 | 234 | 0 | 0 | 0 | 0 | 0 | 234 | 0 | 0 | 0 | 4 | 11/15/2008 | 1 |
| 362057 CP 4 | GNMA PASS TH #00027978 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 221 | 221 | 222 | 221 | 0 | 0 | 0 | 0 | 0 | 221 | 0 | 0 | 0 | 3 | 12/15/2008 | 1 |
| 362057 FC 0 | GNMA PASS TH #00028063 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,095 | 1,095 | 1,099 | 1,095 | 0 | 1 | 0 | 1 | 0 | 1,095 | 0 | 0 | 0 | 16 | 11/15/2008 | 1 |
| 362057 F7 1 | GNMA PASS TH #00028090 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 344 | 344 | 345 | 344 | 0 | 0 | 0 | 0 | 0 | 344 | 0 | 0 | 0 | 5 | 12/15/2008 | 1 |
| 362057 LC 3 | GNMA PASS TH #00028223 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,160 | 2,160 | 2,168 | 2,158 | 0 | 1 | 0 | 1 | 0 | 2,160 | 0 | 0 | 0 | 47 | 12/15/2008 | 1 |
| 362057 NB 3 | GNMA PASS TH #00028286 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 819 | 819 | 822 | 818 | 0 | 1 | 0 | 1 | 0 | 819 | 0 | 0 | 0 | 12 | 12/15/2008 | 1 |
| 362057 NT 4 | GNMA PASS TH #00028302 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 591 | 591 | 593 | 590 | 0 | 0 | 0 | 0 | 0 | 591 | 0 | 0 | 0 | 9 | 12/15/2008 | 1 |
| 362057 QR 5 | GNMA PASS TH #00028364 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 164 | 164 | 165 | 164 | 0 | 0 | 0 | 0 | 0 | 164 | 0 | 0 | 0 | 2 | 12/15/2008 | 1 |
| 362057 VX 6 | GNMA PASS TH #00028530 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 449 | 449 | 455 | 450 | 0 | (1) | 0 | (1) | 0 | 449 | 0 | 0 | 0 | 7 | 12/15/2008 | 1 |
| 362057 V2 4 | GNMA PASS TH #00028533 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 487 | 487 | 489 | 487 | 0 | 1 | 0 | 1 | 0 | 487 | 0 | 0 | 0 | 7 | 12/15/2008 | 1 |
| 362057 YB 1 | GNMA PASS TH #00028606 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 645 | 645 | 647 | 644 | 0 | 0 | 0 | 0 | 0 | 645 | 0 | 0 | 0 | 10 | 02/15/2009 | 1 |
| 362057 Z4 6 | GNMA PASS TH #00028663 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 650 | 650 | 653 | 650 | 0 | 0 | 0 | 0 | 0 | 650 | 0 | 0 | 0 | 10 | 05/15/2009 | 1 |
| 362057 5K 3 | GNMA PASS TH #00028750 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,046 | 1,046 | 1,049 | 1,044 | 0 | 1 | 0 | 1 | 0 | 1,046 | 0 | 0 | 0 | 16 | 12/15/2008 | 1 |
| 362058 BE 8 | GNMA PASS TH #00028837 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 501 | 501 | 507 | 501 | 0 | (1) | 0 | (1) | 0 | 501 | 0 | 0 | 0 | 8 | 02/15/2009 | 1 |
| 362058 BY 4 | GNMA PASS TH #00028855 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,633 | 1,633 | 1,639 | 1,632 | 0 | 2 | 0 | 2 | 0 | 1,633 | 0 | 0 | 0 | 14 | 12/15/2008 | 1 |
| 362058 B5 7 | GNMA PASS TH #00028860 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 91 | 91 | 91 | 91 | 0 | 0 | 0 | 0 | 0 | 91 | 0 | 0 | 0 | 1 | 05/15/2009 | 1 |
| 362058 SM 2 | GNMA PASS TH #00029324 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 509 | 509 | 511 | 508 | 0 | 0 | 0 | 0 | 0 | 509 | 0 | 0 | 0 | 10 | 01/15/2009 | 1 |
| 362058 W6 2 | GNMA PASS TH #00029469 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 312 | 312 | 317 | 313 | 0 | (1) | 0 | (1) | 0 | 312 | 0 | 0 | 0 | 4 | 01/15/2009 | 1 |
| 362058 XV 6 | GNMA PASS TH #00029492 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 409 | 409 | 411 | 409 | 0 | 0 | 0 | 0 | 0 | 409 | 0 | 0 | 0 | 6 | 02/15/2009 | 1 |
| 362058 YG 8 | GNMA PASS TH #00029511 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 334 | 334 | 339 | 335 | 0 | (1) | 0 | (1) | 0 | 334 | 0 | 0 | 0 | 5 | 04/15/2009 | 1 |
| 362059 AV 9 | GNMA PASS TH #00029720 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 221 | 221 | 222 | 220 | 0 | 0 | 0 | 0 | 0 | 221 | 0 | 0 | 0 | 3 | 02/15/2009 | 1 |
| 362059 AX 5 | GNMA PASS TH #00029722 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 348 | 348 | 350 | 348 | 0 | 0 | 0 | 0 | 0 | 348 | 0 | 0 | 0 | 5 | 03/15/2009 | 1 |
| 362059 HZ 3 | GNMA PASS TH #00029948 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 559 | 559 | 561 | 559 | 0 | 0 | 0 | 0 | 0 | 559 | 0 | 0 | 0 | 8 | 05/15/2009 | 1 |
| 362059 M7 9 | GNMA PASS TH #00030082 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 491 | 491 | 497 | 492 | 0 | (2) | 0 | (2) | 0 | 491 | 0 | 0 | 0 | 7 | 02/15/2009 | 1 |
| 362059 TV 9 | GNMA PASS TH #00030264 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,010 | 1,010 | 1,023 | 1,012 | 0 | (2) | 0 | (2) | 0 | 1,010 | 0 | 0 | 0 | 15 | 05/15/2009 | 1 |
| 362059 WE 3 | GNMA PASS TH #00030345 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,133 | 1,133 | 1,138 | 1,133 | 0 | 1 | 0 | 1 | 0 | 1,133 | 0 | 0 | 0 | 18 | 03/15/2009 | 1 |
| 362059 X3 6 | GNMA PASS TH #00030398 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 290 | 290 | 294 | 291 | 0 | (1) | 0 | (1) | 0 | 290 | 0 | 0 | 0 | 4 | 06/15/2009 | 1 |
| 362059 ZH 3 | GNMA PASS TH #00030444 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,276 | 1,276 | 1,280 | 1,274 | 0 | 2 | 0 | 2 | 0 | 1,276 | 0 | 0 | 0 | 19 | 05/15/2009 | 1 |
| 362060 FR 1 | GNMA PASS TH #00030776 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 287 | 287 | 291 | 288 | 0 | (1) | 0 | (1) | 0 | 287 | 0 | 0 | 0 | 4 | 03/15/2009 | 1 |
| 362060 GX 7 | GNMA PASS TH #00030814 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,348 | 2,348 | 2,357 | 2,347 | 0 | 1 | 0 | 1 | 0 | 2,348 | 0 | 0 | 0 | 35 | 04/15/2009 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 362060 HD 0 | GNMA PASS TH #00030828 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 802 | 802 | 805 | 801 | 0 | 1 | 0 | 1 | 0 | 802 | 0 | 0 | 0 | 12 | 06/15/2009 | 1 |
| 362060 KU 8 | GNMA PASS TH #00030907 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 238 | 238 | 239 | 238 | 0 | 0 | 0 | 0 | 0 | 238 | 0 | 0 | 0 | 4 | 04/15/2009 | 1 |
| 362060 K6 1 | GNMA PASS TH #00030917 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 9,826 | 9,826 | 9,863 | 9,817 | 0 | 9 | 0 | 9 | 0 | 9,826 | 0 | 0 | 0 | 146 | 05/15/2009 | 1 |
| 362060 LD 5 | GNMA PASS TH #00030924 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 140 | 140 | 141 | 140 | 0 | 0 | 0 | 0 | 0 | 140 | 0 | 0 | 0 | 2 | 05/15/2009 | 1 |
| 362060 QM 0 | GNMA PASS TH #00031060 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,539 | 1,539 | 1,559 | 1,543 | 0 | (4) | 0 | (4) | 0 | 1,539 | 0 | 0 | 0 | 29 | 03/15/2009 | 1 |
| 362060 UJ 2 | GNMA PASS TH #00031185 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,004 | 1,004 | 1,007 | 1,003 | 0 | 1 | 0 | 1 | 0 | 1,004 | 0 | 0 | 0 | 15 | 04/15/2009 | 1 |
| 362060 Z3 2 | GNMA PASS TH #00031362 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 598 | 598 | 600 | 597 | 0 | 1 | 0 | 1 | 0 | 598 | 0 | 0 | 0 | 9 | 04/15/2009 | 1 |
| 362061 MB 6 | GNMA PASS TH #00031854 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 620 | 620 | 622 | 620 | 0 | 1 | 0 | 1 | 0 | 620 | 0 | 0 | 0 | 9 | 05/15/2009 | 1 |
| 362062 PH 8 | GNMA PASS TH #00032824 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 564 | 564 | 566 | 564 | 0 | 0 | 0 | 0 | 0 | 564 | 0 | 0 | 0 | 8 | 05/15/2009 | 1 |
| 362064 R3 3 | GNMA PASS TH #00034706 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 598 | 598 | 601 | 598 | 0 | 1 | 0 | 1 | 0 | 598 | 0 | 0 | 0 | 9 | 12/15/2008 | 1 |
| 36216C KY 2 | GNMA PASS TH #00160611 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 116 | 116 | 124 | 126 | 0 | (10) | 0 | (10) | 0 | 116 | 0 | 0 | 0 | 2 | 09/15/2016 | 1 |
| 36216E TY 9 | GNMA PASS TH #00162667 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 24 | 24 | 26 | 26 | 0 | (2) | 0 | (2) | 0 | 24 | 0 | 0 | 0 | 0 | 09/15/2019 | 1 |
| 36216G N3 8 | GNMA PASS TH #00164310 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 15 | 15 | 16 | 16 | 0 | (1) | 0 | (1) | 0 | 15 | 0 | 0 | 0 | 0 | 09/15/2018 | 1 |
| 36216H W9 3 | GNMA PASS TH #00165472 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 3 | 3 | 3 | 4 | 0 | (0) | 0 | (0) | 0 | 3 | 0 | 0 | 0 | 0 | 04/15/2018 | 1 |
| 362160 Q9 7 | GNMA PASS TH #00179680 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 179 | 179 | 191 | 187 | 0 | (8) | 0 | (8) | 0 | 179 | 0 | 0 | 0 | 3 | 10/15/2016 | 1 |
| 362161 7E 5 | GNMA PASS TH #00180993 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 7,952 | 7,952 | 8,476 | 8,275 | 0 | (324) | 0 | (324) | 0 | 7,952 | 0 | 0 | 0 | 126 | 11/15/2019 | 1 |
| 362164 W5 0 | GNMA PASS TH #00183468 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 21 | 21 | 22 | 23 | 0 | (2) | 0 | (2) | 0 | 21 | 0 | 0 | 0 | 0 | 10/15/2016 | 1 |
| 362167 NJ 3 | GNMA PASS TH #00185893 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 39 | 39 | 42 | 42 | 0 | (3) | 0 | (3) | 0 | 39 | 0 | 0 | 0 | 1 | 10/15/2016 | 1 |
| 36217D UZ 5 | GNMA PASS TH #00190600 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 631 | 631 | 673 | 656 | 0 | (24) | 0 | (24) | 0 | 631 | 0 | 0 | 0 | 11 | 08/15/2016 | 1 |
| 36217J QQ 7 | GNMA PASS TH #00194963 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 33 | 33 | 36 | 35 | 0 | (2) | 0 | (2) | 0 | 33 | 0 | 0 | 0 | 1 | 09/15/2019 | 1 |
| 36217S TL 5 | GNMA PASS TH #00202255 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 34 | 34 | 36 | 36 | 0 | (2) | 0 | (2) | 0 | 34 | 0 | 0 | 0 | 1 | 08/15/2017 | 1 |
| 36217T CA 5 | GNMA PASS TH #00202665 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 49 | 49 | 52 | 52 | 0 | (4) | 0 | (4) | 0 | 49 | 0 | 0 | 0 | 1 | 11/15/2019 | 1 |
| 36217T CQ 0 | GNMA PASS TH #00202679 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 12 | 12 | 12 | 13 | 0 | (1) | 0 | (1) | 0 | 12 | 0 | 0 | 0 | 0 | 12/15/2019 | 1 |
| 362172 N4 6 | GNMA PASS TH #00210211 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 31 | 31 | 33 | 33 | 0 | (2) | 0 | (2) | 0 | 31 | 0 | 0 | 0 | 0 | 07/15/2017 | 1 |
| 36218J 4S 6 | GNMA PASS TH #00224133 9.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 95 | 95 | 102 | 100 | 0 | (5) | 0 | (5) | 0 | 95 | 0 | 0 | 0 | 1 | 06/15/2018 | 1 |
| 36218K U4 7 | GNMA PASS TH #00224803 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,503 | 3,503 | 3,638 | 3,522 | 0 | (20) | 0 | (20) | 0 | 3,503 | 0 | 0 | 0 | 44 | 03/15/2008 | 1 |
| 36218X 3Z 0 | GNMA PASS TH #00235816 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 258 | 258 | 275 | 275 | 0 | (16) | 0 | (16) | 0 | 258 | 0 | 0 | 0 | 4 | 06/15/2018 | 1 |
| 36219L BK 9 | GNMA PASS TH #00252142 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 118 | 118 | 126 | 126 | 0 | (8) | 0 | (8) | 0 | 118 | 0 | 0 | 0 | 2 | 10/15/2018 | 1 |
| 36219M DT 6 | GNMA PASS TH #00253114 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 22 | 22 | 23 | 23 | 0 | (1) | 0 | (1) | 0 | 22 | 0 | 0 | 0 | 0 | 08/15/2018 | 1 |
| 362191 X7 8 | GNMA PASS TH #00264502 9.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 24 | 24 | 25 | 26 | 0 | (2) | 0 | (2) | 0 | 24 | 0 | 0 | 0 | 0 | 09/15/2018 | 1 |
| 362205 JS 6 | GNMA PASS TH #00297373 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 616 | 616 | 638 | 619 | 0 | (3) | 0 | (3) | 0 | 616 | 0 | 0 | 0 | 8 | 03/15/2008 | 1 |
| 36223V PC 4 | GNMA PASS TH #00319119 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 718 | 718 | 745 | 720 | 0 | (2) | 0 | (2) | 0 | 718 | 0 | 0 | 0 | 9 | 03/15/2007 | 1 |
| 36224A XF 3 | GNMA PASS TH #00322978 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 4,142 | 4,142 | 4,303 | 4,164 | 0 | (22) | 0 | (22) | 0 | 4,142 | 0 | 0 | 0 | 52 | 02/15/2008 | 1 |
| 36224F EV 8 | GNMA PASS TH #00326948 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 623 | 623 | 645 | 627 | 0 | (4) | 0 | (4) | 0 | 623 | 0 | 0 | 0 | 8 | 03/15/2008 | 1 |
| 36224F P9 5 | GNMA PASS TH #00327248 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 657 | 657 | 683 | 661 | 0 | (3) | 0 | (3) | 0 | 657 | 0 | 0 | 0 | 8 | 08/15/2007 | 1 |
| 36224J MV 1 | GNMA PASS TH #00329872 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,436 | 1,436 | 1,486 | 1,442 | 0 | (7) | 0 | (7) | 0 | 1,436 | 0 | 0 | 0 | 18 | 03/15/2008 | 1 |
| 36224K EF 2 | GNMA PASS TH #00330534 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,931 | 1,931 | 2,006 | 1,937 | 0 | (7) | 0 | (7) | 0 | 1,931 | 0 | 0 | 0 | 15 | 08/15/2007 | 1 |
| 36224P L9 7 | GNMA PASS TH #00334352 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,058 | 2,058 | 2,138 | 2,067 | 0 | (9) | 0 | (9) | 0 | 2,058 | 0 | 0 | 0 | 20 | 09/15/2007 | 1 |
| 36224Y CY 3 | GNMA PASS TH #00342187 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 69 | 69 | 71 | 69 | 0 | (0) | 0 | (0) | 0 | 69 | 0 | 0 | 0 | 1 | 11/15/2007 | 1 |
| 36203B 3X 0 | GNMA PASS TH #00344714 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 905 | 905 | 939 | 910 | 0 | (5) | 0 | (5) | 0 | 905 | 0 | 0 | 0 | 11 | 02/15/2008 | 1 |
| 36203D 2B 5 | GNMA PASS TH #00346470 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,424 | 1,424 | 1,474 | 1,432 | 0 | (8) | 0 | (8) | 0 | 1,424 | 0 | 0 | 0 | 18 | 03/15/2008 | 1 |
| 36203L TD 4 | GNMA PASS TH #00352548 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 266 | 266 | 277 | 268 | 0 | (1) | 0 | (1) | 0 | 266 | 0 | 0 | 0 | 3 | 02/15/2008 | 1 |
| 36205E EM 4 | GNMA PASS TH #00388140 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 5,936 | 5,936 | 5,822 | 5,890 | 0 | 46 | 0 | 46 | 0 | 5,936 | 0 | 0 | 0 | 59 | 02/15/2009 | 1 |
| 36205E GC 4 | GNMA PASS TH #00388195 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 5,719 | 5,719 | 5,609 | 5,679 | 0 | 40 | 0 | 40 | 0 | 5,719 | 0 | 0 | 0 | 57 | 05/15/2009 | 1 |
| 36205E H8 2 | GNMA PASS TH #00388255 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 5,295 | 5,295 | 5,193 | 5,253 | 0 | 42 | 0 | 42 | 0 | 5,295 | 0 | 0 | 0 | 53 | 04/15/2009 | 1 |
| 36205E J8 0 | GNMA PASS TH #00388287 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,861 | 2,861 | 2,806 | 2,840 | 0 | 21 | 0 | 21 | 0 | 2,861 | 0 | 0 | 0 | 29 | 03/15/2009 | 1 |
| 36205E KX 3 | GNMA PASS TH #00388310 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,418 | 3,418 | 3,352 | 3,392 | 0 | 26 | 0 | 26 | 0 | 3,418 | 0 | 0 | 0 | 34 | 02/15/2009 | 1 |
| 36205E U5 3 | GNMA PASS TH #00388604 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 230 | 230 | 226 | 229 | 0 | 2 | 0 | 2 | 0 | 230 | 0 | 0 | 0 | 2 | 02/15/2009 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 36205E 4Z 6 | GNMA PASS TH #00388840 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 4,627 | 4,627 | 4,538 | 4,595 | 0 | 32 | 0 | 32 | 0 | 4,627 | 0 | 0 | 0 | 46 | 03/15/2009 | 1 |
| 36205F KQ 5 | GNMA PASS TH #00389203 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,908 | 2,908 | 2,853 | 2,889 | 0 | 19 | 0 | 19 | 0 | 2,908 | 0 | 0 | 0 | 29 | 02/15/2009 | 1 |
| 0399999. | Total - Bonds - U.S. Government | | | | | 271,498,270 | 271,404,130 | 269,447,853 | 271,363,791 | 0 | 292,285 | 0 | 292,285 | 0 | 271,656,076 | 0 | (157,806) | (157,806) | 3,300,307 | XXX | XXX |
| **Bonds - All Other Government** | | | | | | | | | | | | | | | | | | | | | |
| 135087 VU 5 | CANADA TREASURY BONDS 7.000 | C | .01/01/2006 | ST PAUL F&M CANADIAN BRA | | 800,701 | 779,006 | 698,049 | 790,332 | 0 | (35) | 0 | (35) | 0 | 790,297 | 0 | 10,404 | 10,404 | 4,631 | 12/01/2006 | 1FE |
| 317873 BB 2 | FINLAND REPUBLIC OF 5.875 | F | .02/27/2006 | MATURED | | 2,000,000 | 2,000,000 | 2,055,060 | 2,008,255 | 0 | (8,255) | 0 | (8,255) | 0 | 2,000,000 | 0 | 0 | 0 | 58,750 | 02/27/2006 | 1FE |
| 1099999. | Total - Bonds - All Other Government | | | | | 2,800,701 | 2,779,006 | 2,753,109 | 2,798,587 | 0 | (8,289) | 0 | (8,289) | 0 | 2,790,297 | 0 | 10,404 | 10,404 | 63,381 | XXX | XXX |
| **Bonds - States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | | |
| 341426 VX 9 | FLORIDA BD ED REFUNDIN 5.000 | | .03/23/2006 | PNC BANK CORP | | 15,298,553 | 14,750,000 | 15,689,428 | 15,581,605 | 0 | (65,048) | 0 | (65,048) | 0 | 15,516,558 | 0 | (218,005) | (218,005) | 546,979 | 01/01/2009 | 1FE |
| 642866 ER 4 | NEW BRUNSWICK (PROVINC 5.700 | C | .02/09/2006 | BANK OF MONTREAL | | 2,707,839 | 2,618,040 | 1,919,086 | 2,565,813 | 0 | 0 | 0 | 0 | 0 | 2,565,813 | 49,845 | 92,181 | 142,026 | 30,255 | 06/02/2008 | 1FE |
| 642866 EY 9 | NEW BRUNSWICK (PROVINC 5.800 | C | .02/10/2006 | RBC CAPITAL MARKETS | | 931,911 | 866,330 | 663,564 | 851,196 | 0 | 61 | 0 | 61 | 0 | 851,257 | 10,222 | 70,433 | 80,655 | 24,927 | 07/12/2011 | 1FE |
| 651333 FM 3 | NEWFOUNDLAND (PROVINCE 5.600 | C | .02/10/2006 | PUTNAM LOVELL NBF SE | | 1,942,087 | 1,732,660 | 1,453,922 | 1,709,292 | 0 | 17 | 0 | 17 | 0 | 1,709,310 | 20,526 | 212,251 | 232,777 | 32,166 | 10/17/2033 | 1FE |
| 669827 EM 5 | NOVA SCOTIA (PROVINCE 6.400 | C | .02/09/2006 | CIBC WORLD MARKETS | | 8,606,600 | 7,906,481 | 6,005,968 | 7,899,232 | 0 | (2,845) | 0 | (2,845) | 3 | 7,896,390 | 153,427 | 556,783 | 710,209 | 230,133 | 09/01/2010 | 1FE |
| 683234 MD 7 | ONTARIO (PROVINCE OF) 5.700 | C | .01/01/2006 | ST PAUL F&M CANADIAN BRA | | 6,429,962 | 6,150,719 | 4,627,712 | 6,037,054 | 0 | 62 | 0 | 62 | 0 | 6,037,115 | 0 | 392,846 | 392,846 | 29,858 | 12/01/2008 | 1FE |
| 683234 PQ 5 | ONTARIO (PROVINCE OF) 6.100 | C | .01/01/2006 | ST PAUL F&M CANADIAN BRA | | 2,364,025 | 2,140,125 | 1,632,591 | 2,197,288 | 0 | (21) | 0 | (21) | 0 | 2,197,266 | 0 | 166,759 | 166,759 | 10,759 | 12/02/2011 | 1FE |
| 683234 RX 8 | ONTARIO (PROVINCE OF) 5.375 | C | .01/01/2006 | ST PAUL F&M CANADIAN BRA | | 2,758,989 | 2,568,150 | 2,176,282 | 2,602,358 | 0 | (26) | 0 | (26) | 0 | 2,602,332 | 0 | 156,657 | 156,657 | 11,377 | 12/02/2012 | 1FE |
| 748148 BG 7 | QUEBEC (PROVINCE OF) 6.000 | C | .01/01/2006 | ST PAUL F&M CANADIAN BRA | | 3,772,852 | 3,424,200 | 2,978,709 | 3,571,201 | 0 | (34) | 0 | (34) | 0 | 3,571,167 | 0 | 201,685 | 201,685 | 51,927 | 10/01/2012 | 1FE |
| 748148 PZ 0 | QUEBEC (PROVINCE OF) 8.500 | C | .02/10/2006 | CIBC WORLD MARKETS | | 3,820,255 | 2,598,990 | 2,736,177 | 3,246,527 | 0 | (2,077) | 0 | (2,077) | 10 | 3,244,460 | 38,974 | 536,821 | 575,795 | 82,918 | 04/01/2026 | 1FE |
| 1799999. | Total - Bonds - States, Territories & Possessions | | | | | 48,633,072 | 44,755,695 | 39,883,438 | 46,261,566 | 0 | (69,912) | 0 | (69,912) | 14 | 46,191,667 | 272,994 | 2,168,411 | 2,441,405 | 1,051,299 | XXX | XXX |
| **Bonds - Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | | |
| 167484 DP 6 | CHICAGO GO S95B DTD 1- 5.125 | | .01/01/2006 | REDEEMED | | 10,200,000 | 10,000,000 | 9,325,000 | 10,200,000 | 0 | 0 | 0 | 0 | 0 | 10,200,000 | 0 | 0 | 0 | 256,250 | 01/01/2016 | 1FE |
| 213183 5F 9 | COOK CO GO S2004A (AMB 5.000 | | .03/27/2006 | RBC DAIN RAUSCHER INC | | 13,685,266 | 12,700,000 | 14,486,636 | 14,233,144 | 0 | (36,830) | 0 | (36,830) | 0 | 14,196,314 | 0 | (511,048) | (511,048) | 238,125 | 11/15/2014 | 1FE |
| 667026 5H 7 | NORTHSIDE ISD GO S96 ( 5.000 | | .02/15/2006 | REDEEMED | | 1,000,000 | 1,000,000 | 953,000 | 999,100 | 0 | 900 | 0 | 900 | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | 02/15/2015 | 1FE |
| 765412 7P 0 | RICHMOND GENERAL OBLIG 5.200 | | .01/15/2006 | REDEEMED | | 408,000 | 400,000 | 385,427 | 406,292 | 0 | 1,708 | 0 | 1,708 | 0 | 408,000 | 0 | 0 | 0 | 10,400 | 01/15/2014 | 1FE |
| 614852 KN 0 | MONTREAL CITY OF 6.000 | C | .02/10/2006 | RBC CAPITAL MARKETS | | 1,220,278 | 1,039,596 | 850,149 | 1,015,108 | 0 | (31) | 0 | (31) | 0 | 1,015,076 | 12,190 | 193,011 | 205,201 | 12,988 | 06/01/2043 | 1FE |
| 97373C JW 9 | WINDSOR (CITY OF) 5.750 | C | .02/13/2006 | CIBC WORLD MARKETS | | 324,618 | 302,901 | 217,478 | 297,766 | 0 | 45 | 0 | 45 | 0 | 297,811 | 3,263 | 23,544 | 26,807 | 7,205 | 03/18/2012 | 1FE |
| 2499999. | Total - Bonds - Political Subdivisions | | | | | 26,838,162 | 25,442,497 | 26,217,690 | 27,151,409 | 0 | (34,208) | 0 | (34,208) | 0 | 27,117,201 | 15,453 | 294,492 | 279,039 | 549,968 | XXX | XXX |
| **Bonds - Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 167592 LQ 5 | CHICAGO O'HARE INTL AR 5.000 | | .01/27/2006 | REDEEMED | | 22,460,000 | 22,460,000 | 20,272,302 | 21,067,550 | 0 | 6,296 | 0 | 6,296 | 0 | 21,073,845 | 0 | 1,386,155 | 1,386,155 | 642,606 | 01/01/2016 | 1FE |
| 167592 KR 4 | CHICAGO O'HARE INTL AR 5.000 | | .01/27/2006 | REDEEMED | | 2,100,000 | 2,100,000 | 1,846,898 | 1,922,172 | 0 | 630 | 0 | 630 | 0 | 1,922,802 | 0 | 177,198 | 177,198 | 60,083 | 01/01/2018 | 1FE |
| 186432 UZ 1 | CLEVELAND WTRWKS 1ST M 5.750 | | .01/01/2006 | REDEEMED | | 2,019,600 | 1,980,000 | 1,960,628 | 2,019,600 | 0 | 0 | 0 | 0 | 0 | 2,019,600 | 0 | 0 | 0 | 56,925 | 01/01/2016 | 1 |
| 3128JM N7 8 | FH 1B2313 (3/1 ARM) 4.577 | | .03/15/2006 | PAID ON PRINCIPAL | | 294,046 | 294,046 | 292,438 | 292,434 | 0 | 1,611 | 0 | 1,611 | 0 | 294,046 | 0 | 0 | 0 | 3,383 | 08/15/2035 | 1 |
| 3128JM N7 8 | FH 1B2313 (3/1 ARM) 4.602 | | .01/15/2006 | PAID ON PRINCIPAL | | 1,276,401 | 1,276,401 | 1,269,421 | 1,269,407 | 0 | 6,995 | 0 | 6,995 | 0 | 1,276,401 | 0 | 0 | 0 | 4,910 | 08/15/2035 | 1 |
| 3128JM QF 7 | FH 1B2353 (3/1 ARM) 4.565 | | .01/15/2006 | PAID ON PRINCIPAL | | 438,598 | 438,598 | 435,840 | 435,826 | 0 | 2,772 | 0 | 2,772 | 0 | 438,598 | 0 | 0 | 0 | 1,669 | 09/15/2035 | 1 |
| 3128JM QF 7 | FH 1B2353 (3/1 ARM) 4.568 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,070,769 | 1,070,769 | 1,064,035 | 1,064,002 | 0 | 6,767 | 0 | 6,767 | 0 | 1,070,769 | 0 | 0 | 0 | 9,379 | 09/15/2035 | 1 |
| 3128JM SB 4 | FH 1B2413 (3/1 ARM) 4.772 | | .01/15/2006 | PAID ON PRINCIPAL | | 1,992,230 | 1,992,230 | 1,987,561 | 1,987,489 | 0 | 4,742 | 0 | 4,742 | 0 | 1,992,230 | 0 | 0 | 0 | 7,956 | 10/01/2035 | 1 |
| 3128JM SB 4 | FH 1B2413 (3/1 ARM) 4.774 | | .02/15/2006 | PAID ON PRINCIPAL | | 644,855 | 644,855 | 643,344 | 643,320 | 0 | 1,535 | 0 | 1,535 | 0 | 644,855 | 0 | 0 | 0 | 5,144 | 10/01/2035 | 1 |
| 3128JM SB 4 | FH 1B2413 (3/1 ARM) 4.777 | | .03/15/2006 | PAID ON PRINCIPAL | | 532,303 | 532,303 | 531,055 | 531,036 | 0 | 1,267 | 0 | 1,267 | 0 | 532,303 | 0 | 0 | 0 | 6,363 | 10/01/2035 | 1 |
| 31407C HK 6 | FN 826534(10/1 ARM) 5.037 | | .03/25/2006 | PAID ON PRINCIPAL | | 526,195 | 526,195 | 527,006 | 527,000 | 0 | (805) | 0 | (805) | 0 | 526,195 | 0 | 0 | 0 | 4,823 | 07/25/2035 | 1 |
| 31407F ML 1 | FN 829363 (3/1 ARM) 4.688 | | .03/25/2006 | PAID ON PRINCIPAL | | 756,207 | 756,207 | 752,840 | 752,819 | 0 | 3,388 | 0 | 3,388 | 0 | 756,207 | 0 | 0 | 0 | 4,489 | 10/01/2035 | 1 |
| 349514 T3 3 | FORT WORTH WATER & SEW 5.125 | | .02/15/2006 | REDEEMED | | 3,000,000 | 3,000,000 | 2,700,000 | 2,994,390 | 0 | 5,610 | 0 | 5,610 | 0 | 3,000,000 | 0 | 0 | 0 | 76,875 | 02/15/2015 | 1FE |
| 442348 EZ 7 | HOUSTON ARPT SYS S66 4.000 | | .01/01/2006 | MATURED | | 500,000 | 500,000 | 490,275 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 10,000 | 01/01/2006 | 1 |
| 49151E WZ 2 | KENTUCKY PPTY & BLDG P 5.000 | | .03/23/2006 | RBC DAIN RAUSCHER INC | | 7,059,000 | 6,500,000 | 7,391,020 | 7,292,545 | 0 | (14,365) | 0 | (14,365) | 0 | 7,278,180 | 0 | (219,180) | (219,180) | 159,792 | 10/01/2016 | 1FE |
| 646139 CA 1 | NEW JERSEY TURNPIKE AU 5.750 | | .01/01/2006 | REDEEMED | | 215,000 | 215,000 | 216,344 | 215,000 | 0 | 0 | 0 | 0 | 0 | 215,000 | 0 | 0 | 0 | 6,181 | 01/01/2009 | 1 |
| 64985F UC 3 | NEW YORK ENVIRON FAC C 5.900 | | .01/15/2006 | REDEEMED | | 4,243,200 | 4,160,000 | 4,146,526 | 4,241,328 | 0 | 1,872 | 0 | 1,872 | 0 | 4,243,200 | 0 | 0 | 0 | 122,720 | 01/15/2018 | 1 |
| 649892 KN 5 | NEW YORK POWER AUTH S7 7.500 | | .01/01/2006 | REDEEMED | | 80,000 | 80,000 | 76,900 | 79,083 | 0 | 0 | 0 | 0 | 0 | 79,083 | 0 | 917 | 917 | 3,000 | 01/01/2010 | 1 |
| 785649 DA 9 | SABINE RIVER AUTH HYDR 4.600 | | .03/01/2006 | MATURED | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 5,750 | 03/01/2006 | 2 |
| 79061A AB 3 | ST JOSEPH IND EDL FAC 5.500 | | .03/01/2006 | REDEEMED | | 5,355,000 | 5,250,000 | 5,028,660 | 5,064,885 | 0 | 290,115 | 0 | 290,115 | 0 | 5,355,000 | 0 | 0 | 0 | 144,375 | 03/01/2026 | 1FE |

# 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 Desig-nation or Market Indicator (a) |
| 873482 QA 4 | TACOMA PUB UTIL LIGHT 3.600 | | .01/01/2006 | MATURED | | 650,000 | 650,000 | 640,250 | 650,000 | 0 | 0 | 0 | 0 | 0 | 650,000 | 0 | 0 | 0 | 11,700 | 01/01/2006 | 1 |
| 882797 NT 6 | TEXAS TECH UNIV REV S6 4.450 | | .03/01/2006 | MATURED | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 2,225 | 03/01/2006 | 1 |
| 246395 BB 2 | DELAWARE HSG AUTH SFM 3.950 | | .01/01/2006 | REDEEMED | | 115,000 | 115,000 | 115,000 | 115,000 | 0 | 0 | 0 | 0 | 0 | 115,000 | 0 | 0 | 0 | 2,271 | 07/01/2019 | 1FE |
| 312966 SM 7 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 29,938 | 29,938 | 28,352 | 28,456 | 0 | 1,482 | 0 | 1,482 | 0 | 29,938 | 0 | 0 | 0 | 176 | 05/15/2019 | 1 |
| 312966 TP 9 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 330,839 | 330,839 | 313,315 | 315,371 | 0 | 15,467 | 0 | 15,467 | 0 | 330,839 | 0 | 0 | 0 | 2,164 | 05/15/2019 | 1 |
| 312966 TQ 7 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 877,587 | 877,587 | 831,103 | 836,151 | 0 | 41,436 | 0 | 41,436 | 0 | 877,587 | 0 | 0 | 0 | 5,287 | 05/15/2019 | 1 |
| 312967 HM 7 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 26,152 | 26,152 | 24,767 | 24,940 | 0 | 1,212 | 0 | 1,212 | 0 | 26,152 | 0 | 0 | 0 | 179 | 05/15/2019 | 1 |
| 312967 KD 3 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 241,800 | 241,800 | 228,993 | 230,541 | 0 | 11,260 | 0 | 11,260 | 0 | 241,800 | 0 | 0 | 0 | 1,617 | 05/15/2019 | 1 |
| 312967 PC 0 | FHLMC GOLD PASSTHRU 4.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 327,282 | 327,282 | 309,947 | 312,439 | 0 | 14,842 | 0 | 14,842 | 0 | 327,282 | 0 | 0 | 0 | 1,575 | 05/15/2019 | 1 |
| 31296J ZX 7 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 818 | 818 | 801 | 800 | 0 | 19 | 0 | 19 | 0 | 818 | 0 | 0 | 0 | 8 | 06/15/2033 | 1 |
| 31296J ZY 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 37,086 | 37,086 | 36,308 | 36,293 | 0 | 793 | 0 | 793 | 0 | 37,086 | 0 | 0 | 0 | 338 | 06/15/2033 | 1 |
| 31296J 2F 2 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 189 | 189 | 185 | 186 | 0 | 3 | 0 | 3 | 0 | 189 | 0 | 0 | 0 | 2 | 07/15/2033 | 1 |
| 31296J 2J 4 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 37,445 | 37,445 | 36,659 | 36,497 | 0 | 948 | 0 | 948 | 0 | 37,445 | 0 | 0 | 0 | 345 | 07/15/2033 | 1 |
| 31296J 3V 6 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 487 | 487 | 476 | 473 | 0 | 14 | 0 | 14 | 0 | 487 | 0 | 0 | 0 | 4 | 07/15/2033 | 1 |
| 31296J 4V 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,049 | 3,049 | 2,985 | 2,991 | 0 | 58 | 0 | 58 | 0 | 3,049 | 0 | 0 | 0 | 28 | 07/15/2033 | 1 |
| 31296K AD 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,565 | 1,565 | 1,532 | 1,527 | 0 | 38 | 0 | 38 | 0 | 1,565 | 0 | 0 | 0 | 14 | 07/15/2033 | 1 |
| 31296K AL 7 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 146 | 146 | 143 | 140 | 0 | 5 | 0 | 5 | 0 | 146 | 0 | 0 | 0 | 1 | 04/15/2033 | 1 |
| 31296K BK 8 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 16,121 | 16,121 | 15,783 | 15,756 | 0 | 366 | 0 | 366 | 0 | 16,121 | 0 | 0 | 0 | 148 | 07/15/2033 | 1 |
| 31296K E3 3 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 6,270 | 6,270 | 6,139 | 6,142 | 0 | 128 | 0 | 128 | 0 | 6,270 | 0 | 0 | 0 | 58 | 07/15/2033 | 1 |
| 31296K NR 0 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 156,173 | 156,173 | 152,895 | 152,558 | 0 | 3,615 | 0 | 3,615 | 0 | 156,173 | 0 | 0 | 0 | 1,551 | 07/15/2033 | 1 |
| 31296K QD 8 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 55,861 | 55,861 | 54,689 | 54,662 | 0 | 1,199 | 0 | 1,199 | 0 | 55,861 | 0 | 0 | 0 | 389 | 07/15/2033 | 1 |
| 31296K TN 3 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 182,097 | 182,097 | 178,276 | 177,799 | 0 | 4,298 | 0 | 4,298 | 0 | 182,097 | 0 | 0 | 0 | 1,837 | 07/15/2033 | 1 |
| 31296K X5 7 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 302 | 302 | 296 | 292 | 0 | 11 | 0 | 11 | 0 | 302 | 0 | 0 | 0 | 3 | 07/15/2033 | 1 |
| 31296K Y8 0 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 122 | 122 | 120 | 118 | 0 | 4 | 0 | 4 | 0 | 122 | 0 | 0 | 0 | 1 | 07/15/2033 | 1 |
| 31296K 4R 1 | FHLMC GOLD PASSTHRU 5.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 244,314 | 244,314 | 242,787 | 242,874 | 0 | 1,440 | 0 | 1,440 | 0 | 244,314 | 0 | 0 | 0 | 2,142 | 08/15/2033 | 1 |
| 31296L AV 3 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,628 | 1,628 | 1,594 | 1,598 | 0 | 30 | 0 | 30 | 0 | 1,628 | 0 | 0 | 0 | 15 | 08/15/2033 | 1 |
| 31296L KZ 3 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,736 | 1,736 | 1,700 | 1,701 | 0 | 35 | 0 | 35 | 0 | 1,736 | 0 | 0 | 0 | 16 | 08/15/2033 | 1 |
| 31296L P6 2 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 527 | 527 | 516 | 515 | 0 | 13 | 0 | 13 | 0 | 527 | 0 | 0 | 0 | 7 | 08/15/2033 | 1 |
| 31296L QV 6 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 19,145 | 19,145 | 18,743 | 18,600 | 0 | 544 | 0 | 544 | 0 | 19,145 | 0 | 0 | 0 | 190 | 08/15/2033 | 1 |
| 31296L WL 1 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 24,471 | 24,471 | 23,958 | 23,885 | 0 | 586 | 0 | 586 | 0 | 24,471 | 0 | 0 | 0 | 283 | 08/15/2033 | 1 |
| 31296L ZL 8 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 10,901 | 10,901 | 10,672 | 10,676 | 0 | 225 | 0 | 225 | 0 | 10,901 | 0 | 0 | 0 | 89 | 08/15/2033 | 1 |
| 31296L 6E 6 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 6,754 | 6,754 | 6,612 | 6,593 | 0 | 161 | 0 | 161 | 0 | 6,754 | 0 | 0 | 0 | 86 | 08/15/2033 | 1 |
| 31296M CE 7 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 35,386 | 35,386 | 34,643 | 34,491 | 0 | 895 | 0 | 895 | 0 | 35,386 | 0 | 0 | 0 | 168 | 05/15/2033 | 1 |
| 31296M 6K 0 | FHLMC GOLD PASSTHRU 5.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 471,748 | 471,748 | 468,799 | 468,912 | 0 | 2,835 | 0 | 2,835 | 0 | 471,748 | 0 | 0 | 0 | 3,718 | 09/15/2033 | 1 |
| 31296N EJ 2 | FHLMC GOLD PASSTHRU 5.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 35,157 | 35,157 | 34,937 | 34,953 | 0 | 204 | 0 | 204 | 0 | 35,157 | 0 | 0 | 0 | 287 | 09/15/2033 | 1 |
| 31292G 6L 5 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 5,055 | 5,055 | 5,318 | 5,613 | 0 | (558) | 0 | (558) | 0 | 5,055 | 0 | 0 | 0 | 58 | 10/15/2029 | 1 |
| 31292G 6T 8 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 17,231 | 17,231 | 18,128 | 19,168 | 0 | (1,937) | 0 | (1,937) | 0 | 17,231 | 0 | 0 | 0 | 241 | 11/15/2029 | 1 |
| 31292G 7H 3 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 6,637 | 6,637 | 6,983 | 7,418 | 0 | (781) | 0 | (781) | 0 | 6,637 | 0 | 0 | 0 | 74 | 12/15/2029 | 1 |
| 31292H EV 2 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 4,442 | 4,442 | 4,675 | 5,138 | 0 | (695) | 0 | (695) | 0 | 4,442 | 0 | 0 | 0 | 53 | 08/15/2030 | 1 |
| 31292H M2 7 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 10,693 | 10,693 | 11,254 | 12,015 | 0 | (1,322) | 0 | (1,322) | 0 | 10,693 | 0 | 0 | 0 | 149 | 11/15/2031 | 1 |
| 31292H P9 9 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 7,230 | 7,230 | 7,079 | 7,038 | 0 | 193 | 0 | 193 | 0 | 7,230 | 0 | 0 | 0 | 60 | 03/15/2032 | 1 |
| 31292H QQ 0 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 4,398 | 4,398 | 4,306 | 4,279 | 0 | 119 | 0 | 119 | 0 | 4,398 | 0 | 0 | 0 | 29 | 04/15/2032 | 1 |
| 31292H XK 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 118,329 | 118,329 | 115,845 | 115,609 | 0 | 2,720 | 0 | 2,720 | 0 | 118,329 | 0 | 0 | 0 | 1,033 | 07/15/2033 | 1 |
| 31293E N4 8 | FHLMC GOLD PASSTHRU 6.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 35,626 | 35,626 | 33,572 | 33,186 | 0 | 2,440 | 0 | 2,440 | 0 | 35,626 | 0 | 0 | 0 | 336 | 12/15/2028 | 1 |
| 31293F WM 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,783 | 3,783 | 3,703 | 3,652 | 0 | 131 | 0 | 131 | 0 | 3,783 | 0 | 0 | 0 | 52 | 12/15/2028 | 1 |
| 31293M FE 7 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 138 | 138 | 135 | 133 | 0 | 5 | 0 | 5 | 0 | 138 | 0 | 0 | 0 | 1 | 03/15/2029 | 1 |
| 31293Q 2V 4 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,324 | 3,324 | 3,498 | 3,647 | 0 | (323) | 0 | (323) | 0 | 3,324 | 0 | 0 | 0 | 43 | 06/15/2029 | 1 |
| 31293V FH 0 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 462 | 462 | 486 | 520 | 0 | (58) | 0 | (58) | 0 | 462 | 0 | 0 | 0 | 5 | 08/15/2029 | 1 |
| 31293W ZQ 6 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,577 | 1,577 | 1,659 | 1,834 | 0 | (257) | 0 | (257) | 0 | 1,577 | 0 | 0 | 0 | 10 | 10/15/2029 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 31293W 6X 3 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 13,331 | 13,331 | 14,025 | 14,275 | 0 | (944) | 0 | (944) | 0 | 13,331 | 0 | 0 | 0 | 85 | 10/15/2029 | 1 |
| 31293X EG 9 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 76 | 76 | 79 | 82 | 0 | (6) | 0 | (6) | 0 | 76 | 0 | 0 | 0 | 1 | 10/15/2029 | 1 |
| 31293X RH 3 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,000 | 2,000 | 2,104 | 2,201 | 0 | (201) | 0 | (201) | 0 | 2,000 | 0 | 0 | 0 | 22 | 10/15/2029 | 1 |
| 31293X TX 6 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 67 | 67 | 70 | 77 | 0 | (11) | 0 | (11) | 0 | 67 | 0 | 0 | 0 | 1 | 11/15/2029 | 1 |
| 31293X W5 3 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,030 | 1,030 | 1,084 | 1,147 | 0 | (117) | 0 | (117) | 0 | 1,030 | 0 | 0 | 0 | 13 | 11/15/2029 | 1 |
| 31293Y DY 9 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 63 | 63 | 66 | 73 | 0 | (10) | 0 | (10) | 0 | 63 | 0 | 0 | 0 | 1 | 11/15/2029 | 1 |
| 31293Y GV 2 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 6,090 | 6,090 | 6,407 | 6,984 | 0 | (895) | 0 | (895) | 0 | 6,090 | 0 | 0 | 0 | 39 | 11/15/2029 | 1 |
| 31293Y HJ 8 | FHLMC GOLD PASSTHRU 7.500 | | .01/15/2006 | PAID ON PRINCIPAL | | 2,101 | 2,101 | 2,211 | 2,555 | 0 | (453) | 0 | (453) | 0 | 2,101 | 0 | 0 | 0 | 13 | 11/15/2029 | 1 |
| 31293Y KN 5 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,723 | 2,723 | 2,865 | 3,038 | 0 | (314) | 0 | (314) | 0 | 2,723 | 0 | 0 | 0 | 21 | 11/15/2029 | 1 |
| 31293Y LG 9 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 21,785 | 21,785 | 22,919 | 24,601 | 0 | (2,815) | 0 | (2,815) | 0 | 21,785 | 0 | 0 | 0 | 137 | 11/15/2029 | 1 |
| 31293Y LV 6 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 23,772 | 23,772 | 25,009 | 26,180 | 0 | (2,408) | 0 | (2,408) | 0 | 23,772 | 0 | 0 | 0 | 224 | 11/15/2029 | 1 |
| 31293Y L6 1 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 22 | 22 | 24 | 26 | 0 | (4) | 0 | (4) | 0 | 22 | 0 | 0 | 0 | 0 | 12/15/2029 | 1 |
| 31293Y L7 9 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 113 | 113 | 118 | 128 | 0 | (15) | 0 | (15) | 0 | 113 | 0 | 0 | 0 | 1 | 12/15/2029 | 1 |
| 31293Y Q8 2 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 8,831 | 8,831 | 9,291 | 10,127 | 0 | (1,295) | 0 | (1,295) | 0 | 8,831 | 0 | 0 | 0 | 163 | 12/15/2029 | 1 |
| 31293Y RF 5 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 7,405 | 7,405 | 7,790 | 8,188 | 0 | (783) | 0 | (783) | 0 | 7,405 | 0 | 0 | 0 | 135 | 12/15/2029 | 1 |
| 31294B FC 4 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 86 | 86 | 91 | 96 | 0 | (9) | 0 | (9) | 0 | 86 | 0 | 0 | 0 | 1 | 12/15/2029 | 1 |
| 31294B NE 1 | FHLMC GOLD PASSTHRU 7.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 43 | 43 | 45 | 51 | 0 | (8) | 0 | (8) | 0 | 43 | 0 | 0 | 0 | 1 | 12/15/2029 | 1 |
| 31294B 5Y 7 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 25,602 | 25,602 | 26,946 | 29,376 | 0 | (3,774) | 0 | (3,774) | 0 | 25,602 | 0 | 0 | 0 | 224 | 01/15/2030 | 1 |
| 31294G Q9 8 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 202 | 202 | 212 | 230 | 0 | (28) | 0 | (28) | 0 | 202 | 0 | 0 | 0 | 2 | 06/15/2030 | 1 |
| 31298E 3C 7 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 299 | 299 | 315 | 328 | 0 | (29) | 0 | (29) | 0 | 299 | 0 | 0 | 0 | 4 | 01/15/2029 | 1 |
| 31298Q GD 4 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 275 | 275 | 289 | 325 | 0 | (51) | 0 | (51) | 0 | 275 | 0 | 0 | 0 | 3 | 06/15/2031 | 1 |
| 31298S UV 4 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,851 | 3,851 | 4,053 | 4,480 | 0 | (629) | 0 | (629) | 0 | 3,851 | 0 | 0 | 0 | 46 | 01/15/2031 | 1 |
| 31298T WD 0 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 4,884 | 4,884 | 5,141 | 5,551 | 0 | (667) | 0 | (667) | 0 | 4,884 | 0 | 0 | 0 | 48 | 08/15/2031 | 1 |
| 31298V ZF 7 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 12,412 | 12,412 | 13,064 | 14,428 | 0 | (2,016) | 0 | (2,016) | 0 | 12,412 | 0 | 0 | 0 | 74 | 10/15/2031 | 1 |
| 31298V ZH 3 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 61 | 61 | 64 | 67 | 0 | (6) | 0 | (6) | 0 | 61 | 0 | 0 | 0 | 1 | 10/15/2031 | 1 |
| 31298W N7 6 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 13,899 | 13,899 | 14,628 | 16,023 | 0 | (2,125) | 0 | (2,125) | 0 | 13,899 | 0 | 0 | 0 | 82 | 10/15/2031 | 1 |
| 31287M FB 1 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 135 | 135 | 132 | 130 | 0 | 5 | 0 | 5 | 0 | 135 | 0 | 0 | 0 | 1 | 12/15/2031 | 1 |
| 31287M 3L 2 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 13,675 | 13,675 | 14,393 | 15,648 | 0 | (1,973) | 0 | (1,973) | 0 | 13,675 | 0 | 0 | 0 | 81 | 01/15/2032 | 1 |
| 31287N DK 1 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 99 | 99 | 96 | 95 | 0 | 3 | 0 | 3 | 0 | 99 | 0 | 0 | 0 | 1 | 12/15/2031 | 1 |
| 31287P E9 0 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 14,048 | 14,048 | 14,786 | 16,077 | 0 | (2,028) | 0 | (2,028) | 0 | 14,048 | 0 | 0 | 0 | 140 | 02/15/2032 | 1 |
| 31287P S2 0 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 6,520 | 6,520 | 6,383 | 6,363 | 0 | 156 | 0 | 156 | 0 | 6,520 | 0 | 0 | 0 | 55 | 02/15/2032 | 1 |
| 31287Q FF 3 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 5,746 | 5,746 | 6,048 | 6,501 | 0 | (754) | 0 | (754) | 0 | 5,746 | 0 | 0 | 0 | 64 | 03/15/2032 | 1 |
| 31287Q L6 6 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 650 | 650 | 684 | 714 | 0 | (64) | 0 | (64) | 0 | 650 | 0 | 0 | 0 | 7 | 03/15/2032 | 1 |
| 31287Q NB 3 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,888 | 2,888 | 2,827 | 2,807 | 0 | 82 | 0 | 82 | 0 | 2,888 | 0 | 0 | 0 | 26 | 01/15/2032 | 1 |
| 31287R ML 0 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 134 | 134 | 141 | 146 | 0 | (12) | 0 | (12) | 0 | 134 | 0 | 0 | 0 | 2 | 04/15/2032 | 1 |
| 31287T DJ 1 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,501 | 2,501 | 2,637 | 2,833 | 0 | (333) | 0 | (333) | 0 | 2,501 | 0 | 0 | 0 | 29 | 05/15/2032 | 1 |
| 31287T SE 6 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 13,969 | 13,969 | 14,703 | 15,480 | 0 | (1,511) | 0 | (1,511) | 0 | 13,969 | 0 | 0 | 0 | 85 | 06/15/2032 | 1 |
| 31287T 3G 8 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 33,982 | 33,982 | 35,766 | 39,551 | 0 | (5,569) | 0 | (5,569) | 0 | 33,982 | 0 | 0 | 0 | 429 | 06/15/2032 | 1 |
| 31287U B7 6 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 243 | 243 | 256 | 277 | 0 | (33) | 0 | (33) | 0 | 243 | 0 | 0 | 0 | 3 | 06/15/2032 | 1 |
| 31287U GL 0 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 30 | 30 | 32 | 33 | 0 | (3) | 0 | (3) | 0 | 30 | 0 | 0 | 0 | 0 | 06/15/2032 | 1 |
| 31287V GQ 7 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 171,135 | 171,135 | 180,493 | 198,295 | 0 | (27,161) | 0 | (27,161) | 0 | 171,135 | 0 | 0 | 0 | 2,988 | 07/15/2032 | 1 |
| 31287V 6N 5 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,118 | 1,118 | 1,176 | 1,212 | 0 | (95) | 0 | (95) | 0 | 1,118 | 0 | 0 | 0 | 15 | 07/15/2032 | 1 |
| 31287Y NS 9 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 137 | 137 | 145 | 158 | 0 | (21) | 0 | (21) | 0 | 137 | 0 | 0 | 0 | 2 | 09/15/2032 | 1 |
| 31288A MM 4 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,035 | 1,035 | 1,092 | 1,219 | 0 | (184) | 0 | (184) | 0 | 1,035 | 0 | 0 | 0 | 12 | 10/15/2032 | 1 |
| 31288A X4 2 | FHLMC GOLD PASSTHRU 7.000 | | .03/15/2006 | PAID ON PRINCIPAL | | 27,665 | 27,665 | 29,118 | 33,050 | 0 | (5,385) | 0 | (5,385) | 0 | 27,665 | 0 | 0 | 0 | 482 | 06/15/2032 | 1 |
| 31288D AJ 8 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 10,737 | 10,737 | 10,512 | 10,449 | 0 | 288 | 0 | 288 | 0 | 10,737 | 0 | 0 | 0 | 132 | 12/15/2032 | 1 |
| 31288D FL 8 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 3,165 | 3,165 | 3,099 | 3,085 | 0 | 81 | 0 | 81 | 0 | 3,165 | 0 | 0 | 0 | 28 | 01/15/2033 | 1 |
| 31288F W7 5 | FHLMC GOLD PASSTHRU 5.500 | | .03/15/2006 | PAID ON PRINCIPAL | | 1,651 | 1,651 | 1,616 | 1,598 | 0 | 53 | 0 | 53 | 0 | 1,651 | 0 | 0 | 0 | 14 | 02/15/2033 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 31288F XM 1 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 108 | 108 | 106 | 105 | 0 | 2 | 0 | 2 | 0 | 108 | 0 | 0 | 0 | 1 | 03/15/2033 | 1 |
| 31288G G8 9 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 2,266 | 2,266 | 2,385 | 2,380 | 0 | (113) | 0 | (113) | 0 | 2,266 | 0 | 0 | 0 | 26 | 02/15/2033 | 1 |
| 31288G TB 8 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 8 | 8 | 7 | 7 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 0 | 04/15/2033 | 1 |
| 31288G 4G 4 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 7,855 | 7,855 | 7,690 | 7,679 | 0 | 176 | 0 | 176 | 0 | 7,855 | 0 | 0 | 0 | 57 | 04/15/2033 | 1 |
| 31288H X4 7 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,163 | 1,163 | 1,139 | 1,136 | 0 | 27 | 0 | 27 | 0 | 1,163 | 0 | 0 | 0 | 7 | 04/15/2033 | 1 |
| 31288H 4E 7 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 967 | 967 | 947 | 929 | 0 | 38 | 0 | 38 | 0 | 967 | 0 | 0 | 0 | 10 | 05/15/2033 | 1 |
| 31288H 7A 2 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 4,821 | 4,821 | 4,720 | 4,709 | 0 | 112 | 0 | 112 | 0 | 4,821 | 0 | 0 | 0 | 45 | 05/15/2033 | 1 |
| 31288J QN 9 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 4,737 | 4,737 | 4,637 | 4,619 | 0 | 118 | 0 | 118 | 0 | 4,737 | 0 | 0 | 0 | 41 | 05/15/2033 | 1 |
| 31288J ZX 7 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 5,125 | 5,125 | 5,018 | 5,007 | 0 | 119 | 0 | 119 | 0 | 5,125 | 0 | 0 | 0 | 65 | 05/15/2033 | 1 |
| 31288J 4L 7 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 263 | 263 | 258 | 258 | 0 | 5 | 0 | 5 | 0 | 263 | 0 | 0 | 0 | 3 | 05/15/2033 | 1 |
| 31335H Z7 1 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 231,804 | 231,804 | 236,730 | 236,665 | 0 | (4,860) | 0 | (4,860) | 0 | 231,804 | 0 | 0 | 0 | 2,264 | 12/15/2023 | 1 |
| 31280E 3W 3 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,852 | 1,852 | 1,935 | 1,918 | 0 | (65) | 0 | (65) | 0 | 1,852 | 0 | 0 | 0 | 17 | 05/15/2009 | 1 |
| 3128G8 YT 2 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 2,018 | 2,018 | 2,109 | 2,133 | 0 | (115) | 0 | (115) | 0 | 2,018 | 0 | 0 | 0 | 19 | 01/15/2014 | 1 |
| 3128G9 MN 6 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 5,472 | 5,472 | 5,718 | 5,711 | 0 | (239) | 0 | (239) | 0 | 5,472 | 0 | 0 | 0 | 50 | 02/15/2014 | 1 |
| 3128GA CP 9 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 3,427 | 3,427 | 3,581 | 3,625 | 0 | (198) | 0 | (198) | 0 | 3,427 | 0 | 0 | 0 | 36 | 03/15/2014 | 1 |
| 3128GA NN 2 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 900 | 900 | 941 | 1,004 | 0 | (104) | 0 | (104) | 0 | 900 | 0 | 0 | 0 | 8 | 04/15/2014 | 1 |
| 31283H HE 8 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 7,184 | 7,184 | 7,562 | 8,155 | 0 | (971) | 0 | (971) | 0 | 7,184 | 0 | 0 | 0 | 76 | 06/15/2030 | 1 |
| 31283H JN 6 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,800 | 1,800 | 1,762 | 1,748 | 0 | 52 | 0 | 52 | 0 | 1,800 | 0 | 0 | 0 | 14 | 01/15/2030 | 1 |
| 31283H J4 8 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 7,027 | 7,027 | 7,396 | 8,058 | 0 | (1,031) | 0 | (1,031) | 0 | 7,027 | 0 | 0 | 0 | 86 | 02/15/2031 | 1 |
| 31283H LC 7 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,541 | 1,541 | 1,622 | 1,743 | 0 | (201) | 0 | (201) | 0 | 1,541 | 0 | 0 | 0 | 16 | 10/15/2029 | 1 |
| 31283H MD 4 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 603 | 603 | 635 | 688 | 0 | (84) | 0 | (84) | 0 | 603 | 0 | 0 | 0 | 7 | 05/15/2031 | 1 |
| 31283H MZ 5 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 5,113 | 5,113 | 5,381 | 5,784 | 0 | (671) | 0 | (671) | 0 | 5,113 | 0 | 0 | 0 | 64 | 06/15/2031 | 1 |
| 31283H N4 3 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 40,560 | 40,560 | 42,778 | 46,609 | 0 | (6,049) | 0 | (6,049) | 0 | 40,560 | 0 | 0 | 0 | 481 | 09/15/2031 | 1 |
| 31283H N8 4 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,557 | 1,557 | 1,639 | 1,765 | 0 | (208) | 0 | (208) | 0 | 1,557 | 0 | 0 | 0 | 17 | 09/15/2031 | 1 |
| 31283H TE 5 | FHLMC GOLD PASSTHRU 7.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 797 | 797 | 839 | 903 | 0 | (106) | 0 | (106) | 0 | 797 | 0 | 0 | 0 | 9 | 07/15/2032 | 1 |
| 31283H WY 7 | FHLMC GOLD PASSTHRU 5.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 103,522 | 103,522 | 101,353 | 101,111 | 0 | 2,411 | 0 | 2,411 | 0 | 103,522 | 0 | 0 | 0 | 902 | 06/15/2033 | 1 |
| 31282R 6A 7 | FHLMC GOLD PASSTHRU 4.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 746,339 | 746,339 | 757,067 | 759,766 | 0 | (13,428) | 0 | (13,428) | 0 | 746,339 | 0 | 0 | 0 | 4,633 | 11/15/2010 | 1 |
| 31367B 2P 1 | FNMA PASS TH #00164682 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 178 | 178 | 178 | 177 | 0 | 0 | 0 | 0 | 0 | 178 | 0 | 0 | 0 | 2 | 09/25/2022 | 1 |
| 31367B 2T 3 | FNMA PASS TH #00164686 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 108 | 108 | 108 | 108 | 0 | 0 | 0 | 0 | 0 | 108 | 0 | 0 | 0 | 1 | 09/25/2022 | 1 |
| 31367L 5S 0 | FNMA PASS TH #00172857 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 249 | 249 | 249 | 249 | 0 | 1 | 0 | 1 | 0 | 249 | 0 | 0 | 0 | 3 | 09/25/2022 | 1 |
| 31367M ZB 2 | FNMA PASS TH #00173638 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 99 | 99 | 99 | 99 | 0 | 0 | 0 | 0 | 0 | 99 | 0 | 0 | 0 | 1 | 09/25/2022 | 1 |
| 31367P HS 8 | FNMA PASS TH #00174941 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 43 | 43 | 43 | 43 | 0 | 0 | 0 | 0 | 0 | 43 | 0 | 0 | 0 | 1 | 09/25/2022 | 1 |
| 31367S F6 2 | FNMA PASS TH #00177589 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 136 | 136 | 136 | 135 | 0 | 0 | 0 | 0 | 0 | 136 | 0 | 0 | 0 | 2 | 09/25/2022 | 1 |
| 31367S F7 0 | FNMA PASS TH #00177590 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 6,481 | 6,481 | 6,481 | 6,467 | 0 | 14 | 0 | 14 | 0 | 6,481 | 0 | 0 | 0 | 81 | 09/25/2022 | 1 |
| 31367S GQ 7 | FNMA PASS TH #00177607 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 403 | 403 | 403 | 402 | 0 | 1 | 0 | 1 | 0 | 403 | 0 | 0 | 0 | 5 | 09/25/2022 | 1 |
| 31367S M9 8 | FNMA PASS TH #00177784 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 175 | 175 | 175 | 175 | 0 | 0 | 0 | 0 | 0 | 175 | 0 | 0 | 0 | 2 | 09/25/2022 | 1 |
| 31367S R7 7 | FNMA PASS TH #00177910 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 210 | 210 | 210 | 210 | 0 | 0 | 0 | 0 | 0 | 210 | 0 | 0 | 0 | 3 | 09/25/2022 | 1 |
| 31367S R8 5 | FNMA PASS TH #00177911 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 629 | 629 | 629 | 628 | 0 | 1 | 0 | 1 | 0 | 629 | 0 | 0 | 0 | 8 | 09/25/2022 | 1 |
| 31367S 2T 6 | FNMA PASS TH #00178186 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 59 | 59 | 59 | 59 | 0 | 0 | 0 | 0 | 0 | 59 | 0 | 0 | 0 | 1 | 09/25/2022 | 1 |
| 31367T ZH 4 | FNMA PASS TH #00179044 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 36 | 36 | 36 | 36 | 0 | 0 | 0 | 0 | 0 | 36 | 0 | 0 | 0 | 0 | 09/25/2022 | 1 |
| 31367T Z4 3 | FNMA PASS TH #00179063 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 612 | 612 | 612 | 611 | 0 | 1 | 0 | 1 | 0 | 612 | 0 | 0 | 0 | 7 | 09/25/2022 | 1 |
| 31367U KT 1 | FNMA PASS TH #00179506 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 30 | 30 | 30 | 30 | 0 | 0 | 0 | 0 | 0 | 30 | 0 | 0 | 0 | 0 | 09/25/2022 | 1 |
| 31367V GA 5 | FNMA PASS TH #00180293 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 60 | 60 | 60 | 60 | 0 | 0 | 0 | 0 | 0 | 60 | 0 | 0 | 0 | 1 | 09/25/2022 | 1 |
| 31368H KV 4 | FNMA PASS TH #00190308 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 255 | 255 | 266 | 285 | 0 | (30) | 0 | (30) | 0 | 255 | 0 | 0 | 0 | 3 | 09/25/2030 | 1 |
| 31371H FM 5 | FNMA PASS TH #00252272 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 197,262 | 197,262 | 195,444 | 195,641 | 0 | 1,621 | 0 | 1,621 | 0 | 197,262 | 0 | 0 | 0 | 1,734 | 01/25/2029 | 1 |
| 31371H KR 8 | FNMA PASS TH #00252404 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 8,203 | 8,203 | 8,087 | 8,103 | 0 | 100 | 0 | 100 | 0 | 8,203 | 0 | 0 | 0 | 75 | 03/25/2029 | 1 |
| 31371J PV 0 | FNMA PASS TH #00253436 7.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,739 | 1,739 | 1,811 | 1,947 | 0 | (208) | 0 | (208) | 0 | 1,739 | 0 | 0 | 0 | 18 | 09/25/2030 | 1 |
| 31371K KH 3 | FNMA PASS TH #00254196 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 21,285 | 21,285 | 22,199 | 22,476 | 0 | (1,191) | 0 | (1,191) | 0 | 21,285 | 0 | 0 | 0 | 212 | 02/25/2017 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig- nation or Market Indicator (a) |
| 31371K LQ 2 | FNMA PASS TH #00254235 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 20,752 | 20,752 | 21,644 | 21,941 | 0 | (1,189) | 0 | (1,189) | 0 | 20,752 | 0 | 0 | 0 | 214 | 03/25/2017 | 1 |
| 31371K NY 3 | FNMA PASS TH #00254307 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 49,249 | 49,249 | 51,365 | 52,176 | 0 | (2,927) | 0 | (2,927) | 0 | 49,249 | 0 | 0 | 0 | 501 | 05/25/2017 | 1 |
| 31371K P3 9 | FNMA PASS TH #00254342 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 3,545 | 3,545 | 3,697 | 3,759 | 0 | (214) | 0 | (214) | 0 | 3,545 | 0 | 0 | 0 | 34 | 06/25/2017 | 1 |
| 31371K 3A 7 | FNMA PASS TH #00254693 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 206,727 | 206,727 | 206,339 | 206,444 | 0 | 283 | 0 | 283 | 0 | 206,727 | 0 | 0 | 0 | 1,840 | 04/25/2033 | 1 |
| 31371L DM 8 | FNMA PASS TH #00254908 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,130,083 | 1,130,083 | 1,135,910 | 1,135,707 | 0 | (5,624) | 0 | (5,624) | 0 | 1,130,083 | 0 | 0 | 0 | 9,275 | 09/25/2023 | 1 |
| 31371L DQ 9 | FNMA PASS TH #00254911 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 111,386 | 111,386 | 111,194 | 111,204 | 0 | 182 | 0 | 182 | 0 | 111,386 | 0 | 0 | 0 | 896 | 10/25/2023 | 1 |
| 31371L EZ 8 | FNMA PASS TH #00254952 4.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 119,635 | 119,635 | 119,897 | 119,848 | 0 | (213) | 0 | (213) | 0 | 119,635 | 0 | 0 | 0 | 853 | 11/25/2018 | 1 |
| 31371L E3 9 | FNMA PASS TH #00254954 4.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 570,731 | 570,731 | 553,698 | 555,397 | 0 | 15,333 | 0 | 15,333 | 0 | 570,731 | 0 | 0 | 0 | 4,215 | 10/25/2023 | 1 |
| 31371L FY 0 | FNMA PASS TH #00254983 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 10,512 | 10,512 | 10,493 | 10,497 | 0 | 16 | 0 | 16 | 0 | 10,512 | 0 | 0 | 0 | 95 | 12/25/2033 | 1 |
| 31373U FJ 1 | FNMA PASS TH #00303569 6.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 4,935 | 4,935 | 4,625 | 4,666 | 0 | 270 | 0 | 270 | 0 | 4,935 | 0 | 0 | 0 | 38 | 10/25/2025 | 1 |
| 31374A PA 2 | FNMA PASS TH #00308317 10.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,426 | 1,426 | 1,544 | 1,488 | 0 | (62) | 0 | (62) | 0 | 1,426 | 0 | 0 | 0 | 25 | 02/25/2020 | 1 |
| 31374A PC 8 | FNMA PASS TH #00308319 11.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 612 | 612 | 673 | 653 | 0 | (42) | 0 | (42) | 0 | 612 | 0 | 0 | 0 | 12 | 04/25/2019 | 1 |
| 31374W Y8 9 | FNMA PASS TH #00326635 6.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 13,513 | 13,513 | 12,664 | 12,731 | 0 | 781 | 0 | 781 | 0 | 13,513 | 0 | 0 | 0 | 146 | 10/25/2025 | 1 |
| 31375D CH 4 | FNMA PASS TH #00331372 6.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 6,325 | 6,325 | 5,928 | 5,989 | 0 | 337 | 0 | 337 | 0 | 6,325 | 0 | 0 | 0 | 76 | 11/25/2025 | 1 |
| 31375E 6U 0 | FNMA PASS TH #00333083 6.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 2,712 | 2,712 | 2,611 | 2,620 | 0 | 92 | 0 | 92 | 0 | 2,712 | 0 | 0 | 0 | 29 | 02/25/2026 | 1 |
| 31375Q XL 3 | FNMA PASS TH #00341883 7.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 281 | 281 | 274 | 275 | 0 | 5 | 0 | 5 | 0 | 281 | 0 | 0 | 0 | 3 | 04/25/2026 | 1 |
| 31375S J3 5 | FNMA PASS TH #00343282 7.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 109 | 109 | 106 | 107 | 0 | 2 | 0 | 2 | 0 | 109 | 0 | 0 | 0 | 1 | 04/25/2026 | 1 |
| 31376K B2 1 | FNMA PASS TH #00357457 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 3,454,901 | 3,454,901 | 3,448,433 | 3,449,275 | 0 | 5,626 | 0 | 5,626 | 0 | 3,454,901 | 0 | 0 | 0 | 29,602 | 11/25/2033 | 1 |
| 31378R S5 9 | FNMA PASS TH #00406540 6.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 26,857 | 26,857 | 26,918 | 26,910 | 0 | (53) | 0 | (53) | 0 | 26,857 | 0 | 0 | 0 | 428 | 12/25/2027 | 1 |
| 31384V ZT 2 | FNMA PASS TH #00535454 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 26,023 | 26,023 | 27,141 | 27,378 | 0 | (1,355) | 0 | (1,355) | 0 | 26,023 | 0 | 0 | 0 | 263 | 02/25/2015 | 1 |
| 31385H WJ 7 | FNMA PASS TH #00545249 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 410 | 410 | 376 | 360 | 0 | 50 | 0 | 50 | 0 | 410 | 0 | 0 | 0 | 4 | 10/25/2016 | 1 |
| 31385H YA 4 | FNMA PASS TH #00545305 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 11,323 | 11,323 | 11,809 | 12,074 | 0 | (751) | 0 | (751) | 0 | 11,323 | 0 | 0 | 0 | 105 | 11/25/2016 | 1 |
| 31385J LH 9 | FNMA PASS TH #00545828 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 14,208 | 14,208 | 14,818 | 14,933 | 0 | (725) | 0 | (725) | 0 | 14,208 | 0 | 0 | 0 | 144 | 12/25/2014 | 1 |
| 31385W 2N 8 | FNMA PASS TH #00555281 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 94,168 | 94,168 | 96,669 | 98,454 | 0 | (4,286) | 0 | (4,286) | 0 | 94,168 | 0 | 0 | 0 | 924 | 03/25/2033 | 1 |
| 31385X F9 3 | FNMA PASS TH #00555592 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 162,373 | 162,373 | 162,069 | 162,156 | 0 | 217 | 0 | 217 | 0 | 162,373 | 0 | 0 | 0 | 1,429 | 07/25/2033 | 1 |
| 31385X 6M 4 | FNMA PASS TH #00556276 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 2,138 | 2,138 | 2,230 | 2,275 | 0 | (137) | 0 | (137) | 0 | 2,138 | 0 | 0 | 0 | 18 | 03/25/2016 | 1 |
| 31386T QH 1 | FNMA PASS TH #00572956 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 219 | 219 | 229 | 235 | 0 | (16) | 0 | (16) | 0 | 219 | 0 | 0 | 0 | 2 | 04/25/2016 | 1 |
| 31388M JZ 2 | FNMA PASS TH #00608780 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 8,752 | 8,752 | 9,128 | 9,317 | 0 | (565) | 0 | (565) | 0 | 8,752 | 0 | 0 | 0 | 79 | 10/25/2016 | 1 |
| 31388N KR 6 | FNMA PASS TH #00609704 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,681 | 1,681 | 1,753 | 1,792 | 0 | (111) | 0 | (111) | 0 | 1,681 | 0 | 0 | 0 | 17 | 02/25/2017 | 1 |
| 31388V P3 6 | FNMA PASS TH #00616142 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,420 | 1,420 | 1,481 | 1,513 | 0 | (93) | 0 | (93) | 0 | 1,420 | 0 | 0 | 0 | 10 | 12/25/2016 | 1 |
| 31388W WL 6 | FNMA PASS TH #00617251 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 3,585 | 3,585 | 3,739 | 3,799 | 0 | (214) | 0 | (214) | 0 | 3,585 | 0 | 0 | 0 | 39 | 12/25/2016 | 1 |
| 31388X G9 9 | FNMA PASS TH #00617724 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 10,280 | 10,280 | 10,721 | 10,750 | 0 | (471) | 0 | (471) | 0 | 10,280 | 0 | 0 | 0 | 75 | 06/25/2017 | 1 |
| 31389D QT 7 | FNMA PASS TH #00622466 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 353,761 | 353,761 | 349,892 | 349,579 | 0 | 4,182 | 0 | 4,182 | 0 | 353,761 | 0 | 0 | 0 | 2,798 | 12/25/2016 | 1 |
| 31390B ED 6 | FNMA PASS TH #00641032 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 169 | 169 | 176 | 177 | 0 | (7) | 0 | (7) | 0 | 169 | 0 | 0 | 0 | 2 | 01/25/2018 | 1 |
| 31390C PC 4 | FNMA PASS TH #00642219 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 24,322 | 24,322 | 25,367 | 26,115 | 0 | (1,793) | 0 | (1,793) | 0 | 24,322 | 0 | 0 | 0 | 258 | 05/25/2017 | 1 |
| 31390J SN 2 | FNMA PASS TH #00647725 6.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 32,815 | 32,815 | 34,225 | 35,007 | 0 | (2,192) | 0 | (2,192) | 0 | 32,815 | 0 | 0 | 0 | 349 | 05/25/2017 | 1 |
| 31400E Q3 7 | FNMA PASS TH #00685474 4.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 229,537 | 229,537 | 228,568 | 228,631 | 0 | 906 | 0 | 906 | 0 | 229,537 | 0 | 0 | 0 | 1,730 | 04/25/2018 | 1 |
| 31400S ER 6 | FNMA PASS TH #00695944 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,482,788 | 1,482,788 | 1,523,333 | 1,524,043 | 0 | (41,255) | 0 | (41,255) | 0 | 1,482,788 | 0 | 0 | 0 | 12,467 | 05/25/2018 | 1 |
| 31400V 2K 7 | FNMA PASS TH #00699278 4.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 150,432 | 150,432 | 149,550 | 149,595 | 0 | 836 | 0 | 836 | 0 | 150,432 | 0 | 0 | 0 | 1,098 | 04/25/2018 | 1 |
| 31401W AP 4 | FNMA PASS TH #00720114 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 165,142 | 165,142 | 164,832 | 164,921 | 0 | 221 | 0 | 221 | 0 | 165,142 | 0 | 0 | 0 | 1,462 | 07/25/2033 | 1 |
| 31401X UH 8 | FNMA PASS TH #00721584 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 334,909 | 334,909 | 334,281 | 334,637 | 0 | 272 | 0 | 272 | 0 | 334,909 | 0 | 0 | 0 | 2,826 | 07/25/2033 | 1 |
| 31401Y FH 3 | FNMA PASS TH #00722068 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 185,056 | 185,056 | 184,709 | 184,818 | 0 | 238 | 0 | 238 | 0 | 185,056 | 0 | 0 | 0 | 1,513 | 07/25/2033 | 1 |
| 31401Y LS 2 | FNMA PASS TH #00722237 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 520,229 | 520,229 | 519,253 | 519,443 | 0 | 786 | 0 | 786 | 0 | 520,229 | 0 | 0 | 0 | 3,638 | 07/25/2033 | 1 |
| 31402B FR 0 | FNMA PASS TH #00723876 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 115,047 | 115,047 | 114,832 | 114,950 | 0 | 97 | 0 | 97 | 0 | 115,047 | 0 | 0 | 0 | 1,136 | 07/25/2033 | 1 |
| 31402D C4 0 | FNMA PASS TH #00725591 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 226,943 | 226,943 | 218,043 | 218,079 | 0 | 8,865 | 0 | 8,865 | 0 | 226,943 | 0 | 0 | 0 | 1,840 | 07/25/2034 | 1 |
| 31402H VV 0 | FNMA PASS TH #00729728 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 65,887 | 65,887 | 65,764 | 65,792 | 0 | 95 | 0 | 95 | 0 | 65,887 | 0 | 0 | 0 | 764 | 07/25/2033 | 1 |
| 31402J 4W 4 | FNMA PASS TH #00730837 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 184,091 | 184,091 | 183,746 | 183,832 | 0 | 259 | 0 | 259 | 0 | 184,091 | 0 | 0 | 0 | 1,777 | 07/25/2033 | 1 |
| 31402Q GH 8 | FNMA PASS TH #00734700 4.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 117,703 | 117,703 | 113,878 | 114,383 | 0 | 3,320 | 0 | 3,320 | 0 | 117,703 | 0 | 0 | 0 | 778 | 09/25/2018 | 1 |
| 31402V UR 9 | FNMA PASS TH #00739592 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 6,665 | 6,665 | 6,653 | 6,658 | 0 | 8 | 0 | 8 | 0 | 6,665 | 0 | 0 | 0 | 37 | 09/25/2033 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig-nation or Market Indicator (a) |
| 31402W NN 4 | FNMA PASS TH #00740297 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 1,213,233 | 1,213,233 | 1,210,950 | 1,211,383 | 0 | 1,850 | 0 | 1,850 | 0 | 1,213,233 | 0 | 0 | 0 | 11,284 | 10/25/2033 | 1 |
| 31402W 3P 1 | FNMA PASS TH #00740706 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 163,824 | 163,824 | 162,864 | 162,958 | 0 | 866 | 0 | 866 | 0 | 163,824 | 0 | 0 | 0 | 1,467 | 09/25/2018 | 1 |
| 31402W 3W 6 | FNMA PASS TH #00740713 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 18,428 | 18,428 | 18,320 | 18,324 | 0 | 104 | 0 | 104 | 0 | 18,428 | 0 | 0 | 0 | 138 | 08/25/2018 | 1 |
| 31402W 4N 5 | FNMA PASS TH #00740729 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 183,584 | 183,584 | 182,508 | 182,585 | 0 | 998 | 0 | 998 | 0 | 183,584 | 0 | 0 | 0 | 1,169 | 11/25/2018 | 1 |
| 31403A 2X 2 | FNMA PASS TH #00743390 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 85,345 | 85,345 | 85,532 | 85,523 | 0 | (178) | 0 | (178) | 0 | 85,345 | 0 | 0 | 0 | 525 | 11/25/2018 | 1 |
| 31403B NN 9 | FNMA PASS TH #00743897 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 202,674 | 202,674 | 201,487 | 201,573 | 0 | 1,101 | 0 | 1,101 | 0 | 202,674 | 0 | 0 | 0 | 965 | 11/25/2018 | 1 |
| 31403C WE 7 | FNMA PASS TH #00745045 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 1,249,422 | 1,249,422 | 1,170,552 | 1,171,518 | 0 | 77,904 | 0 | 77,904 | 0 | 1,249,422 | 0 | 0 | 0 | 9,994 | 12/25/2034 | 1 |
| 31403L D5 7 | FNMA PASS TH #00751724 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 117,914 | 117,914 | 117,223 | 117,267 | 0 | 647 | 0 | 647 | 0 | 117,914 | 0 | 0 | 0 | 813 | 11/25/2018 | 1 |
| 31403R CK 2 | FNMA PASS TH #00755274 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 79,745 | 79,745 | 79,920 | 79,896 | 0 | (151) | 0 | (151) | 0 | 79,745 | 0 | 0 | 0 | 510 | 12/25/2018 | 1 |
| 31404J MA 0 | FNMA PASS TH #00769953 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 25,480 | 25,480 | 25,464 | 25,468 | 0 | 12 | 0 | 12 | 0 | 25,480 | 0 | 0 | 0 | 216 | 03/25/2034 | 1 |
| 31404Y YE 6 | FNMA PASS TH #00782909 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 224,307 | 224,307 | 215,369 | 215,404 | 0 | 8,902 | 0 | 8,902 | 0 | 224,307 | 0 | 0 | 0 | 1,687 | 06/25/2034 | 1 |
| 31406V 2P 0 | FNMA PASS TH #00821682 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 497,598 | 497,598 | 493,081 | 493,081 | 0 | 4,517 | 0 | 4,517 | 0 | 497,598 | 0 | 0 | 0 | 3,876 | 06/25/2035 | 1 |
| 31407J 2Q 4 | FNMA PASS TH #00832483 5.000 | | .03/25/2006 | VARIOUS | | 9,340,774 | 9,718,804 | 9,638,434 | 9,641,440 | 0 | (1,001) | 0 | (1,001) | 0 | 9,640,438 | 0 | (299,664) | (299,664) | 121,136 | 09/25/2035 | 1 |
| 65888M ZD 6 | NORTH DAKOTA HSG FIN A 5.150 | | .01/01/2006 | REDEEMED | | 145,000 | 145,000 | 145,000 | 145,000 | 0 | 0 | 0 | 0 | 0 | 145,000 | 0 | 0 | 0 | 3,734 | 01/01/2019 | 1FE |
| 676907 CR 7 | OHIO HSG FIN AGY MTG R 5.200 | | .03/01/2006 | REDEEMED | | 445,000 | 445,000 | 445,000 | 445,000 | 0 | 0 | 0 | 0 | 0 | 445,000 | 0 | 0 | 0 | 11,570 | 09/01/2022 | 1FE |
| 880459 HD 7 | TENNESSEE HSG DEV AGCY 5.600 | | .01/01/2006 | REDEEMED | | 430,000 | 430,000 | 429,463 | 429,617 | 0 | 0 | 0 | 0 | 0 | 429,617 | 0 | 383 | 383 | 12,040 | 07/01/2018 | 1FE |
| 3199999. | Total - Bonds - Special Revenue & Assessment | | | | | 85,658,490 | 85,249,720 | 82,850,470 | 84,205,001 | 0 | 407,681 | 0 | 407,681 | 0 | 84,612,682 | 0 | 1,045,808 | 1,045,808 | 1,661,522 | XXX | XXX |
| **Bonds - Public Utilities** | | | | | | | | | | | | | | | | | | | | | |
| 03027R AB 9 | AMERICAN TOWER ESCROW --- | | .02/01/2006 | REDEEMED | | 812,022 | 1,030,000 | 690,229 | 805,975 | 25,209 | 5,770 | 0 | 30,979 | 0 | 836,954 | 0 | (24,932) | (24,932) | 0 | 08/01/2008 | 3FE |
| 001957 BC 2 | AT&T CORP 9.050 | | .03/17/2006 | MERRILL LYNCH CAPITAL MA | | 1,335,931 | 1,225,000 | 1,341,822 | 1,325,386 | 0 | (3,139) | 0 | (3,139) | 0 | 1,322,247 | 0 | 13,684 | 13,684 | 38,869 | 11/15/2011 | 1FE |
| 190441 AX 3 | EL PASO CGP CO 6.375 | | .01/09/2006 | EXCHANGE | | 600,000 | 600,000 | 579,000 | 584,391 | 0 | 111 | 0 | 111 | 0 | 584,503 | 0 | 15,498 | 15,498 | 0 | 02/01/2009 | 5FE |
| 190441 BC 8 | EL PASO CGP CO 7.750 | | .01/06/2006 | EXCHANGE | | 600,000 | 600,000 | 625,500 | 612,000 | 9,357 | (66) | 0 | 9,291 | 0 | 621,291 | 0 | (21,291) | (21,291) | 1,500 | 06/15/2010 | 5FE |
| 552691 AA 5 | MCI INC 6.908 | | .02/21/2006 | TENDERED | | 457,530 | 453,000 | 453,130 | 453,106 | 0 | (209) | 0 | (209) | 0 | 452,897 | 0 | 4,633 | 4,633 | 9,561 | 05/01/2007 | 4FE |
| 552691 AC 1 | MCI INC 7.688 | | .03/01/2006 | REDEEMED | | 2,767,984 | 2,680,000 | 2,757,806 | 2,739,403 | 0 | (3,976) | 0 | (3,976) | 0 | 2,735,427 | 0 | 32,558 | 32,558 | 68,688 | 05/01/2009 | 4FE |
| 65332V BH 5 | NEXTEL COMMUNICATIONS 6.875 | | .03/02/2006 | DEUTSCHE BANC ALEX BROV | | 1,040,000 | 1,000,000 | 1,045,000 | 1,039,337 | 0 | (1,051) | 0 | (1,051) | 0 | 1,038,286 | 0 | 1,714 | 1,714 | 24,253 | 10/31/2013 | 2FE |
| 743263 AC 9 | PROGRESS ENERGY INC 6.750 | | .03/01/2006 | MATURED | | 1,700,000 | 1,700,000 | 1,886,949 | 1,711,482 | 0 | (11,482) | 0 | (11,482) | 0 | 1,700,000 | 0 | 0 | 0 | 57,375 | 03/01/2006 | 2FE |
| 749121 BY 4 | QWEST COMMUNICATIONS I 3.500 | | .03/16/2006 | J P MORGAN CHASE SECURI | | 77,299 | 55,000 | 64,625 | 63,731 | 801 | (434) | 0 | 367 | 0 | 64,098 | 0 | 13,200 | 13,200 | 711 | 11/15/2025 | 4FE |
| 78387G AS 2 | SBC COMMUNICATIONS INC 5.300 | | .02/28/2006 | UBS AG | | 1,990,140 | 2,000,000 | 1,996,180 | 1,996,136 | 0 | 68 | 0 | 68 | 0 | 1,996,204 | 0 | (6,064) | (6,064) | 32,094 | 11/15/2010 | 1FE |
| 92344G AW 6 | VERIZON GLOBAL FUNDING 4.900 | | .02/14/2006 | VARIOUS | | 4,770,510 | 5,000,000 | 4,961,400 | 4,961,934 | 0 | 475 | 0 | 475 | 0 | 4,962,409 | 0 | (191,899) | (191,899) | 100,858 | 09/15/2015 | 1FE |
| 021374 AB 9 | ALTALINK 5.430 | C | .02/13/2006 | TORONTO DOMINION BANK L | | 906,711 | 865,430 | 721,284 | 855,908 | 0 | (36) | 0 | (36) | 0 | 855,873 | 9,378 | 41,460 | 50,838 | 9,399 | 06/05/2013 | 1FE |
| 29410Z AA 3 | EPCOR UTILITIES 6.950 | C | .02/09/2006 | RBC CAPITAL MARKETS | | 2,191,911 | 2,001,928 | 1,509,421 | 2,007,423 | 0 | (1,248) | 0 | (1,248) | 2 | 2,006,177 | 38,985 | 146,749 | 185,734 | 18,297 | 06/28/2010 | 2FE |
| 3899999. | Total - Bonds - Public Utilities | | | | | 19,250,038 | 19,210,358 | 18,632,345 | 19,156,213 | 35,367 | (15,215) | 0 | 20,151 | 2 | 19,176,366 | 48,363 | 25,309 | 73,672 | 361,606 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 000361 AF 2 | AAR CORP 2.875 | | .01/04/2006 | GOLDMAN SACHS & CO | | 53,478 | 40,000 | 37,700 | 37,792 | 0 | 2 | 0 | 2 | 0 | 37,794 | 0 | 15,684 | 15,684 | 500 | 02/01/2024 | 4FE |
| 000361 AG 0 | AAR CORP (144A) 1.750 | | .01/30/2006 | MERRILL LYNCH CAPITAL MA | | 178,135 | 175,000 | 175,000 | 175,000 | 0 | 0 | 0 | 0 | 0 | 175,000 | 0 | 3,135 | 3,135 | 9 | 02/01/2026 | 1 |
| 00339B AD 9 | ABGENIX INC 1.750 | | .02/02/2006 | VARIOUS | | 881,822 | 490,000 | 568,372 | 565,575 | 0 | (1,788) | 0 | (1,788) | 0 | 563,787 | 0 | 318,035 | 318,035 | 1,186 | 12/15/2011 | 4Z |
| 00770# AA 2 | ADVANTAGE CAPITAL MO I 8.930 | | .03/01/2006 | MATURED | | 112,954 | 112,954 | 216,408 | 112,954 | 0 | 0 | 0 | 0 | 0 | 112,954 | 0 | 0 | 0 | 0 | 03/01/2006 | 1 |
| 00771* AA 5 | ADVANTAGE CAPITAL PRTN --- | | .03/31/2006 | MATURED | | 17,368 | 17,368 | 16,293 | 17,368 | 0 | 0 | 0 | 0 | 0 | 17,368 | 0 | 0 | 0 | 3,133 | 03/31/2006 | 1FE |
| 00772# AA 0 | ADVANTAGE CAPITAL PTNR --- | | .03/31/2006 | MATURED | | 53,435 | 53,435 | 51,947 | 53,435 | 0 | 0 | 0 | 0 | 0 | 53,435 | 0 | 0 | 0 | 0 | 03/31/2006 | 1FE |
| 007594 AC 8 | AEARO CO I 8.250 | | .03/24/2006 | TENDERED | | 798,863 | 750,000 | 762,188 | 761,250 | 421 | (255) | 0 | 166 | 0 | 761,416 | 0 | 37,446 | 37,446 | 49,828 | 04/15/2012 | 4FE |
| 00817Y AA 6 | AETNA INC 7.375 | | .03/01/2006 | MATURED | | 5,000,000 | 5,000,000 | 5,499,950 | 5,036,307 | 0 | (36,307) | 0 | (36,307) | 0 | 5,000,000 | 0 | 0 | 0 | 184,375 | 03/01/2006 | 2FE |
| 001397 AA 6 | AIG SUNAMERICA GLOBAL 5.850 | | .02/01/2006 | MATURED | | 5,000,000 | 5,000,000 | 5,272,046 | 5,014,278 | 0 | (14,278) | 0 | (14,278) | 0 | 5,000,000 | 0 | 0 | 0 | 146,250 | 02/01/2006 | 1FE |
| 001546 AG 5 | AK STEEL CORP 7.750 | | .01/30/2006 | VARIOUS | | 2,326,358 | 2,418,000 | 1,892,793 | 1,986,214 | 0 | 3,284 | 0 | 3,284 | 0 | 1,989,498 | 0 | 336,859 | 336,859 | 23,205 | 06/15/2012 | 4FE |
| 015351 AF 6 | ALEXION PHARMACEUTICAL 1.375 | | .03/17/2006 | VARIOUS | | 898,719 | 690,000 | 760,494 | 760,494 | 0 | (1,125) | 0 | (1,125) | 0 | 759,369 | 0 | 139,350 | 139,350 | 952 | 02/01/2012 | 1 |
| 018606 AF 0 | ALLIANCE IMAGING 7.250 | | .02/02/2006 | VARIOUS | | 834,175 | 1,000,000 | 962,500 | 853,125 | 110,945 | 244 | 0 | 111,188 | 0 | 964,313 | 0 | (130,138) | (130,138) | 8,992 | 12/15/2012 | 4FE |
| 018804 AF 1 | ALLIANT TECHSYSTEMS IN 8.500 | | .03/09/2006 | REDEEMED | | 2,960,750 | 2,910,000 | 3,144,138 | 3,052,408 | 10 | (9,943) | 0 | (9,932) | 0 | 3,042,475 | 0 | (81,725) | (81,725) | 169,749 | 05/15/2011 | 4FE |
| 018804 AG 9 | ALLIANT TECHSYSTEMS IN 2.750 | | .01/09/2006 | BANC OF AMERICA SECURITI | | 139,811 | 130,000 | 133,950 | 133,345 | 0 | (4) | 0 | (4) | 0 | 133,341 | 0 | 6,470 | 6,470 | 1,460 | 02/15/2024 | 4FE |
| 018804 AH 7 | ALLIANT TECHSYSTEMS IN 2.750 | | .01/09/2006 | BANC OF AMERICA SECURITI | | 134,434 | 125,000 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 0 | 125,000 | 0 | 9,434 | 9,434 | 1,404 | 02/15/2024 | 4FE |

# 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 Desig- nation or Market Indicator (a) |
| 018804 AH 7 | ALLIANT TECHSYSTEMS IN 2.750 | | .01/09/2006 | BANC OF AMERICA SECURITI | | 26,887 | 25,000 | 25,375 | 25,262 | 0 | (2) | 0 | (2) | 0 | 25,260 | 0 | 1,626 | 1,626 | 281 | 02/15/2024 | 4FE |
| 020813 AD 3 | ALPHARMA INC 3.000 | | .01/24/2006 | TENDERED | | 171,535 | 130,000 | 158,113 | 137,033 | 0 | (1,107) | 0 | (1,107) | 0 | 135,926 | 0 | 35,609 | 35,609 | 563 | 06/01/2006 | 5FE |
| 001765 BA 3 | AMERICAN AIRLINE 4.250 | | .01/06/2006 | MERRILL LYNCH CAPITAL MA | | 1,803,200 | 1,280,000 | 1,145,676 | 1,148,300 | 0 | 130 | 0 | 130 | 0 | 1,148,430 | 0 | 654,770 | 654,770 | 16,320 | 09/23/2023 | 5FE |
| 02744R AH 0 | AMERICAN MEDIA OPERATI 10.250 | | .01/06/2006 | J P MORGAN CHASE SECURIT | | 473,750 | 500,000 | 522,813 | 457,500 | 53,502 | (236) | 0 | 53,266 | 0 | 510,766 | 0 | (37,016) | (37,016) | 9,965 | 05/01/2009 | 5FE |
| 029912 AR 3 | AMERICAN TOWER CORP 3.000 | | .02/06/2006 | VARIOUS | | 877,328 | 560,000 | 609,938 | 603,955 | 0 | (705) | 0 | (705) | 0 | 603,250 | 0 | 274,078 | 274,078 | 7,504 | 08/15/2012 | 3FE |
| 03070Q AF 8 | AMERISTAR CASINOS INC 10.750 | | .02/15/2006 | REDEEMED | | 1,053,750 | 1,000,000 | 1,092,625 | 1,060,000 | 1,394 | (7,644) | 0 | (6,250) | 0 | 1,053,750 | 0 | 0 | 0 | 53,750 | 02/15/2009 | 4FE |
| 031162 AL 4 | AMGEN INC --- | | .01/31/2006 | MERRILL LYNCH CAPITAL MA | | 235,794 | 310,000 | 241,219 | 241,219 | 0 | 132 | 0 | 132 | 0 | 241,351 | 0 | (5,557) | (5,557) | 0 | 03/01/2032 | 1 |
| 031162 AL 4 | AMGEN INC --- | | .02/09/2006 | VARIOUS | | 1,411,385 | 1,865,000 | 1,418,963 | 1,425,084 | 0 | 1,711 | 0 | 1,711 | 0 | 1,426,795 | 0 | (15,410) | (15,410) | 0 | 03/01/2032 | 1FE |
| 031162 AM 2 | AMGEN INC (144A) .125 | | .02/15/2006 | UBS AG | | 566,978 | 565,000 | 565,000 | 565,000 | 0 | 0 | 0 | 0 | 0 | 565,000 | 0 | 1,978 | 1,978 | 0 | 02/01/2011 | 1 |
| 001765 BB 1 | AMR CORP 4.500 | | .03/14/2006 | VARIOUS | | 342,462 | 265,000 | 205,616 | 204,149 | 3,191 | 289 | 0 | 3,479 | 0 | 207,629 | 0 | 134,833 | 134,833 | 6,507 | 02/15/2024 | 5FE |
| 032346 AB 4 | AMYLIN PHARMACEUTICALS 2.250 | | .01/27/2006 | VARIOUS | | 1,135,312 | 805,000 | 763,988 | 770,471 | 0 | 1,003 | 0 | 1,003 | 0 | 771,474 | 0 | 363,838 | 363,838 | 1,377 | 06/30/2008 | 5 |
| 032346 AD 0 | AMYLIN PHARMACEUTICALS 2.500 | | .03/17/2006 | VARIOUS | | 741,127 | 540,000 | 503,750 | 505,799 | 0 | 1,296 | 0 | 1,296 | 0 | 507,095 | 0 | 234,032 | 234,032 | 5,265 | 04/15/2011 | 5 |
| 037411 AQ 8 | APACHE CORP 6.250 | | .03/28/2006 | MORGAN STANLEY DEAN WIT | | 1,047,790 | 1,000,000 | 1,128,950 | 1,111,087 | 0 | (3,829) | 0 | (3,829) | 0 | 1,107,258 | 0 | (59,468) | (59,468) | 28,819 | 04/15/2012 | 1FE |
| 03760A AK 7 | APOGENT TECHNOLOGIES I 3.241 | | .03/07/2006 | VARIOUS | | 1,437,270 | 1,115,000 | 1,255,384 | 1,252,892 | 0 | (505) | 0 | (505) | 0 | 1,252,387 | 0 | 184,883 | 184,883 | 7,041 | 12/15/2033 | 2FE |
| 03939R AB 6 | ARCH WESTERN 6.750 | | .01/06/2006 | WACHOVIA SECURITIES INC | | 744,600 | 730,000 | 764,675 | 743,688 | 15,896 | (146) | 0 | 15,751 | 0 | 759,438 | 0 | (14,838) | (14,838) | 26,006 | 07/01/2013 | 3FE |
| 007036 QM 1 | ARMT 2005-8 4A21 5.444 | | .03/25/2006 | PAID ON PRINCIPAL | | 111,559 | 111,559 | 112,461 | 112,414 | 0 | (854) | 0 | (854) | 0 | 111,559 | 0 | 0 | 0 | 1,519 | 07/25/2035 | 1FE |
| 007036 QM 1 | ARMT 2005-8 4A21 5.444 | | .02/25/2006 | PAID ON PRINCIPAL | | 47,548 | 47,548 | 47,932 | 47,912 | 0 | (364) | 0 | (364) | 0 | 47,548 | 0 | 0 | 0 | 431 | 07/25/2035 | 1FE |
| 007036 QM 1 | ARMT 2005-8 4A21 5.445 | | .01/25/2006 | PAID ON PRINCIPAL | | 16,032 | 16,032 | 16,161 | 16,154 | 0 | (123) | 0 | (123) | 0 | 16,032 | 0 | 0 | 0 | 73 | 07/25/2035 | 1FE |
| 049513 AE 4 | ATMEL CORP --- | | .02/27/2006 | DEUTSCHE BANC ALEX BROV | | 9,763 | 20,000 | 8,525 | 9,420 | 0 | 73 | 0 | 73 | 0 | 9,493 | 0 | 269 | 269 | 0 | 05/23/2021 | 6* |
| 054802 AH 6 | AZTAR CORP 7.875 | | .02/23/2006 | VARIOUS | | 1,765,438 | 1,700,000 | 1,742,000 | 1,729,851 | 7,990 | (413) | 0 | 7,576 | 0 | 1,737,428 | 0 | 28,010 | 28,010 | 23,395 | 06/15/2014 | 4FE |
| 06421@ AG 1 | BANC ONE EQUITY INVSTR 9.443 | | .03/01/2006 | MATURED | | 16,611 | 16,611 | 16,611 | 16,611 | 0 | 0 | 0 | 0 | 0 | 16,611 | 0 | 0 | 0 | 0 | 03/01/2006 | 1FE |
| 086516 AF 8 | BEST BUY 2.250 | | .03/14/2006 | MERRILL LYNCH CAPITAL MA | | 24,650 | 20,000 | 22,725 | 22,725 | 0 | (514) | 0 | (514) | 0 | 22,211 | 0 | 2,439 | 2,439 | 303 | 01/15/2022 | 1 |
| 087851 AT 8 | BEVERLY ENTERPRISES IN 7.875 | | .03/15/2006 | REDEEMED | | 1,431,885 | 1,300,000 | 1,295,180 | 1,295,663 | 0 | (102) | 0 | (102) | 0 | 1,295,561 | 0 | 136,324 | 136,324 | 25,594 | 06/15/2014 | 4FE |
| 091797 AF 7 | BLACK & DECKER 7.000 | | .02/01/2006 | MATURED | | 3,400,000 | 3,400,000 | 3,731,772 | 3,412,474 | 0 | (12,474) | 0 | (12,474) | 0 | 3,400,000 | 0 | 0 | 0 | 119,000 | 02/01/2006 | 2FE |
| 05949C EL 6 | BOAMS 2005-G 4A1 CMO 5.257 | | .03/25/2006 | PAID ON PRINCIPAL | | 252,283 | 252,283 | 253,041 | 252,958 | 0 | (674) | 0 | (674) | 0 | 252,283 | 0 | 0 | 0 | 3,316 | 07/25/2035 | 1FE |
| 05949C EL 6 | BOAMS 2005-G 4A1 CMO 5.258 | | .02/25/2006 | PAID ON PRINCIPAL | | 131,864 | 131,864 | 132,260 | 132,216 | 0 | (352) | 0 | (352) | 0 | 131,864 | 0 | 0 | 0 | 1,003 | 07/25/2035 | 1FE |
| 05949C KS 4 | BOAMS 2005-J 2A3 CMO 5.106 | | .03/25/2006 | PAID ON PRINCIPAL | | 38,780 | 38,780 | 38,678 | 38,680 | 0 | 100 | 0 | 100 | 0 | 38,780 | 0 | 0 | 0 | 495 | 11/25/2035 | 1FE |
| 05949C KS 4 | BOAMS 2005-J 2A3 CMO 5.110 | | .02/25/2006 | PAID ON PRINCIPAL | | 262,226 | 262,226 | 261,539 | 261,549 | 0 | 677 | 0 | 677 | 0 | 262,226 | 0 | 0 | 0 | 2,233 | 11/25/2035 | 1FE |
| 05949C KS 4 | BOAMS 2005-J 2A3 CMO 5.111 | | .01/25/2006 | PAID ON PRINCIPAL | | 417,568 | 417,568 | 416,473 | 416,490 | 0 | 1,078 | 0 | 1,078 | 0 | 417,568 | 0 | 0 | 0 | 1,779 | 11/25/2035 | 1FE |
| 05949C MD 5 | BOAMS 2005-10 2A1 CMO 5.250 | | .03/25/2006 | PAID ON PRINCIPAL | | 632,978 | 632,978 | 630,258 | 630,266 | 0 | 2,712 | 0 | 2,712 | 0 | 632,978 | 0 | 0 | 0 | 5,946 | 11/25/2020 | 1FE |
| 05949C AL 0 | BOAMS 2005-5 1A11 CMO 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 344,671 | 344,671 | 348,443 | 348,186 | 0 | (3,515) | 0 | (3,515) | 0 | 344,671 | 0 | 0 | 0 | 3,260 | 06/25/2035 | 1FE |
| 05949C FG 6 | BOAMS 2005-7 2A1 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 775,826 | 775,826 | 776,673 | 776,615 | 0 | (789) | 0 | (789) | 0 | 775,826 | 0 | 0 | 0 | 5,117 | 07/25/2020 | 1FE |
| 05949C JX 5 | BOAMS 2005-9 3A1 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 524,039 | 524,039 | 520,409 | 520,545 | 0 | 3,494 | 0 | 3,494 | 0 | 524,039 | 0 | 0 | 0 | 5,014 | 10/25/2020 | 1FE |
| 05948# ## 7 | BOCF LLC NT FL 9.441 | | .03/01/2006 | MATURED | | 15,894 | 15,894 | 15,894 | 15,894 | 0 | 0 | 0 | 0 | 0 | 15,894 | 0 | 0 | 0 | 0 | 03/01/2006 | 1FE |
| 05567@ AD 4 | BOCNY LLC SR NT SER 19 8.764 | | .03/15/2006 | MATURED | | 36,193 | 36,193 | 36,193 | 36,193 | 0 | 0 | 0 | 0 | 0 | 36,193 | 0 | 0 | 0 | 793 | 03/15/2006 | 1 |
| 05566S AA 1 | BURLINGTON NORTHERN SA 4.830 | | .01/15/2006 | PAID ON PRINCIPAL | | 203,437 | 203,437 | 203,437 | 203,437 | 0 | 0 | 0 | 0 | 0 | 203,437 | 0 | 0 | 0 | 4,422 | 01/15/2023 | 1FE |
| 127387 AB 4 | CADENCE DESIGN SYSTEMS --- | | .01/13/2006 | S G COWEN | | 774,038 | 675,000 | 732,688 | 726,516 | 0 | (837) | 0 | (837) | 0 | 725,679 | 0 | 48,358 | 48,358 | 0 | 08/15/2023 | 4Z |
| 12802R AA 3 | CAL DIVE INTERNATIONAL 4.930 | | .02/01/2006 | PAID ON PRINCIPAL | | 26,658 | 26,658 | 26,658 | 26,658 | 0 | 0 | 0 | 0 | 0 | 26,658 | 0 | 0 | 0 | 657 | 02/01/2027 | 1FE |
| 127914 AA 7 | CAL DIVE INTERNATIONAL 3.250 | | .01/30/2006 | VARIOUS | | 785,289 | 510,000 | 573,113 | 569,244 | 0 | (516) | 0 | (516) | 0 | 568,728 | 0 | 216,561 | 216,561 | 1,804 | 12/15/2025 | 2 |
| 14055X AD 4 | CAPITALSOURCE 3.500 | | .02/03/2006 | VARIOUS | | 711,412 | 745,000 | 679,813 | 680,516 | 0 | 112 | 0 | 112 | 0 | 680,629 | 0 | 30,784 | 30,784 | 14,501 | 07/15/2034 | 2FE |
| 156708 AK 5 | CEPHALON INC --- | | .03/06/2006 | VARIOUS | | 2,130,606 | 1,565,000 | 1,472,615 | 1,473,329 | 0 | 515 | 0 | 515 | 0 | 1,473,843 | 0 | 656,763 | 656,763 | 0 | 06/15/2033 | 4FE |
| 16115Q AA 8 | CHART INDUSTRIES (144A 9.125 | | .03/15/2006 | MORGAN STANLEY DEAN WIT | | 103,125 | 100,000 | 100,569 | 100,548 | 0 | 4 | 0 | 4 | 0 | 100,552 | 0 | 2,573 | 2,573 | 3,878 | 10/15/2015 | 4FE |
| 16162W MF 3 | CHASE 2005-S2 A19 CMO 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 777,046 | 777,046 | 782,266 | 781,932 | 0 | (4,886) | 0 | (4,886) | 0 | 777,046 | 0 | 0 | 0 | 7,592 | 10/25/2035 | 1FE |
| 16162W NF 2 | CHASE 2005-S3 AC CMO 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 1,185,384 | 1,185,384 | 1,189,273 | 1,189,308 | 0 | (3,924) | 0 | (3,924) | 0 | 1,185,384 | 0 | 0 | 0 | 10,447 | 11/25/2035 | 1FE |
| 16675H AL 6 | CHEVRON CORP ESOP (144 7.327 | | .01/01/2006 | PAID ON PRINCIPAL | | 30,992 | 30,992 | 34,730 | 34,642 | 0 | (3,651) | 0 | (3,651) | 0 | 30,992 | 0 | 0 | 0 | 1,135 | 01/01/2014 | 1FE |
| 171276 AG 3 | CHUKCHANSI ECO DEV AUT 8.060 | | .01/04/2006 | MERRILL LYNCH CAPITAL MA | | 1,023,750 | 1,000,000 | 1,004,250 | 1,004,404 | 0 | (20) | 0 | (20) | 0 | 1,004,384 | 0 | 19,366 | 19,366 | 12,538 | 11/15/2012 | 1 |
| 171779 AA 9 | CIENA CORP 3.750 | | .03/07/2006 | CREDIT SUISSE FIRST BOST | | 38,000 | 40,000 | 35,450 | 36,605 | 0 | 288 | 0 | 288 | 0 | 36,893 | 0 | 1,107 | 1,107 | 913 | 02/01/2008 | 4FE |
| 17285T AB 2 | CITADEL BROADCASTING 1.875 | | .03/28/2006 | S G COWEN | | 33,088 | 40,000 | 32,000 | 32,000 | 0 | 192 | 0 | 192 | 0 | 32,192 | 0 | 896 | 896 | 471 | 02/15/2011 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig- nation or Market Indicator (a) |
| 17285T AB 2 | CITADEL BROADCASTING 1.875 | | 02/06/2006 | WACHOVIA SECURITIES INC | | 26,688 | 35,000 | 27,546 | 27,169 | 635 | 126 | 0 | 761 | 0 | 27,930 | 0 | (1,243) | (1,243) | 317 | 02/15/2011 | 4 |
| 17453B AP 6 | CITIZENS COMMUNICATION 6.250 | | 01/26/2006 | CREDIT SUISSE FIRST BOST | | 481,250 | 500,000 | 489,375 | 483,750 | 6,120 | 92 | 0 | 6,212 | 0 | 489,962 | 0 | (8,712) | (8,712) | 17,014 | 01/15/2013 | 3FE |
| 172973 Z9 3 | CMSI 2005-5 2A1 CMO 5.000 | | 03/31/2006 | PAID ON PRINCIPAL | | 1,545,408 | 1,545,408 | 1,537,721 | 1,537,996 | 0 | 7,412 | 0 | 7,412 | 0 | 1,545,408 | 0 | 0 | 0 | 14,961 | 08/25/2035 | 1FE |
| 192596 AH 7 | COINMACH CORP 9.000 | | 02/01/2006 | PAID ON PRINCIPAL | | 1,045,000 | 1,000,000 | 1,047,500 | 1,039,893 | 0 | (39,893) | 0 | (39,893) | 0 | 1,000,000 | 0 | 45,000 | 45,000 | 45,000 | 02/01/2010 | 5FE |
| 20029P AL 3 | COMCAST CABLE 6.750 | | 02/13/2006 | J P MORGAN CHASE SECURI | | 1,048,430 | 1,000,000 | 1,086,700 | 1,082,723 | 0 | (1,818) | 0 | (1,818) | 0 | 1,080,905 | 0 | (32,475) | (32,475) | 36,750 | 01/30/2011 | 2FE |
| 203372 AD 9 | COMMSCOPE INC 1.000 | | 02/23/2006 | WACHOVIA SECURITIES INC | | 54,154 | 45,000 | 50,569 | 50,569 | 0 | (99) | 0 | (99) | 0 | 50,470 | 0 | 3,684 | 3,684 | 204 | 03/15/2024 | 1 |
| 203372 AD 9 | COMMSCOPE INC 1.000 | | 03/31/2006 | VARIOUS | | 801,436 | 660,000 | 613,551 | 615,231 | 0 | 314 | 0 | 314 | 0 | 615,545 | 0 | 185,891 | 185,891 | 2,860 | 03/15/2024 | 4FE |
| 210805 DT 1 | CONTINENTAL AIR PASS C 9.798 | | 03/03/2006 | VARIOUS | | 650,579 | 642,960 | 642,960 | 642,960 | 0 | 0 | 0 | 0 | 0 | 642,960 | 0 | 7,619 | 7,619 | 13,146 | 04/01/2021 | 3FE |
| 210795 PD 6 | CONTINENTAL AIRLINES S 4.500 | | 02/15/2006 | GOLDMAN SACHS & CO | | 9,800 | 10,000 | 9,550 | 9,325 | 236 | 54 | 0 | 290 | 0 | 9,615 | 0 | 185 | 185 | 250 | 02/01/2007 | 5FE |
| 210805 BV 8 | CONTINENTAL AIRPASS CR 6.900 | | 01/02/2006 | PAID ON PRINCIPAL | | 10,313 | 10,313 | 9,230 | 8,948 | 284 | 1,081 | 0 | 1,365 | 0 | 10,313 | 0 | 0 | 0 | 356 | 01/02/2017 | 3FE |
| 216640 AE 2 | COOPER CAMERON CORP 1.500 | | 03/06/2006 | VARIOUS | | 1,356,175 | 955,000 | 1,023,400 | 1,010,347 | 0 | (1,317) | 0 | (1,317) | 0 | 1,009,029 | 0 | 347,146 | 347,146 | 2,964 | 05/15/2024 | 2FE |
| 225302 AF 5 | CREDENCE SYSTEMS CORP 1.500 | | 01/23/2006 | BEAR STEARNS & CO | | 14,569 | 15,000 | 16,013 | 13,350 | 2,504 | (25) | 0 | 2,479 | 0 | 15,829 | 0 | (1,260) | (1,260) | 44 | 05/15/2008 | 5 |
| 228255 AH 8 | CROWN CORK & SEAL 7.375 | | 02/23/2006 | DEUTSCHE BANC ALEX BROV | | 1,902,285 | 2,013,000 | 1,391,258 | 1,409,714 | 0 | 889 | 0 | 889 | 0 | 1,410,603 | 0 | 491,682 | 491,682 | 30,104 | 12/15/2026 | 4FE |
| 126304 AP 9 | CSC HOLDINGS INC 7.625 | | 03/14/2006 | BANC OF AMERICA SECURITI | | 190,363 | 190,000 | 192,856 | 189,050 | 3,324 | (37) | 0 | 3,287 | 0 | 192,337 | 0 | (1,974) | (1,974) | 6,221 | 04/01/2011 | 4FE |
| 225458 FE 3 | CSFB 2005-2 3A1 CMO 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 721,582 | 721,582 | 722,708 | 722,634 | 0 | (1,052) | 0 | (1,052) | 0 | 721,582 | 0 | 0 | 0 | 7,293 | 02/25/2020 | 1FE |
| 225458 G3 6 | CSFB 2005-7 4A1 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 607,454 | 607,454 | 608,023 | 607,954 | 0 | (500) | 0 | (500) | 0 | 607,454 | 0 | 0 | 0 | 4,567 | 08/25/2020 | 1FE |
| 126650 AV 2 | CVS CORP 4.875 | | 02/07/2006 | CREDIT SUISSE FIRST BOST | | 951,860 | 1,000,000 | 1,004,630 | 1,004,438 | 0 | (21) | 0 | (21) | 0 | 1,004,418 | 0 | (52,558) | (52,558) | 19,635 | 09/15/2014 | 1FE |
| 12669G V4 0 | CWHL 2005-J2 3A5 CMO 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 418,471 | 418,471 | 424,399 | 423,880 | 0 | (5,409) | 0 | (5,409) | 0 | 418,471 | 0 | 0 | 0 | 3,681 | 07/25/2035 | 1FE |
| 126694 RJ 9 | CWHL 2005-J4 A1 CMO 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 1,161,291 | 1,161,291 | 1,163,560 | 1,163,435 | 0 | (2,144) | 0 | (2,144) | 0 | 1,161,291 | 0 | 0 | 0 | 12,914 | 12/25/2035 | 1FE |
| 126694 PG 7 | CWHL 2005-28 A2 CMO 5.500 | | 03/25/2006 | PAID ON PRINCIPAL | | 240,228 | 240,228 | 241,654 | 241,629 | 0 | (1,401) | 0 | (1,401) | 0 | 240,228 | 0 | 0 | 0 | 2,293 | 09/25/2035 | 1FE |
| 232806 AH 2 | CYPRESS SEMICONDUCTOR 1.250 | | 03/06/2006 | VARIOUS | | 637,871 | 485,000 | 572,300 | 509,680 | 0 | (9,858) | 0 | (9,858) | 0 | 499,822 | 0 | 138,049 | 138,049 | 1,380 | 06/15/2008 | 4FE |
| 232946 AB 9 | CYTYC CORP 2.250 | | 03/17/2006 | VARIOUS | | 567,438 | 500,000 | 511,250 | 509,948 | 0 | (668) | 0 | (668) | 0 | 509,279 | 0 | 58,158 | 58,158 | 5,823 | 03/15/2024 | 3 |
| 245217 AM 6 | DEL MONTE CORP 8.625 | | 01/13/2006 | VARIOUS | | 1,713,213 | 1,610,000 | 1,699,200 | 1,678,794 | 0 | (444) | 0 | (444) | 0 | 1,678,350 | 0 | 34,863 | 34,863 | 11,220 | 12/15/2012 | 4FE |
| 245217 AM 6 | DEL MONTE CORP 8.625 | | 01/04/2006 | LEHMAN BROTHERS | | 42,500 | 40,000 | 44,000 | 43,000 | 27 | (12) | 0 | 15 | 0 | 43,015 | 0 | (515) | (515) | 230 | 12/15/2012 | 4FE |
| 246688 AF 2 | DELHAIZE AMERICA INC 9.000 | | 03/16/2006 | BANC OF AMERICA SECURITI | | 697,831 | 587,000 | 598,500 | 599,896 | 0 | 40 | 0 | 40 | 0 | 599,936 | 0 | 97,896 | 97,896 | 22,893 | 04/15/2031 | 3FE |
| 252125 AC 3 | DEX MEDIA EAST LLC/FIN 9.875 | | 01/11/2006 | J P MORGAN CHASE SECURI | | 151,025 | 140,000 | 159,600 | 150,759 | 0 | (196) | 0 | (196) | 0 | 150,562 | 0 | 463 | 463 | 2,381 | 11/15/2009 | 3FE |
| 25212E AC 4 | DEX MEDIA INC 8.000 | | 01/05/2006 | LEHMAN BROTHERS | | 1,227,000 | 1,200,000 | 1,240,000 | 1,214,174 | 24,474 | (148) | 0 | 24,326 | 0 | 1,238,500 | 0 | (11,500) | (11,500) | 14,667 | 11/15/2013 | 4FE |
| 25212E AF 7 | DEX MEDIA INC --- | | 01/05/2006 | DEUTSCHE BANC ALEX BROV | | 1,804,938 | 2,250,000 | 1,482,902 | 1,691,253 | 0 | 1,406 | 0 | 1,406 | 0 | 1,692,660 | 0 | 112,278 | 112,278 | 0 | 11/15/2013 | 4FE |
| 25212E AF 7 | DEX MEDIA INC --- | | 01/04/2006 | DEUTSCHE BANC ALEX BROV | | 642,000 | 800,000 | 551,000 | 614,520 | 0 | 458 | 0 | 458 | 0 | 614,978 | 0 | 27,022 | 27,022 | 0 | 11/15/2013 | 4FE |
| 25459H AD 7 | DIRECTV HOLDINGS/FINAN 6.375 | | 02/08/2006 | MORGAN STANLEY DEAN WI | | 491,250 | 500,000 | 498,750 | 488,750 | 10,073 | (24) | 0 | 10,049 | 0 | 498,799 | 0 | (7,549) | (7,549) | 5,135 | 06/15/2015 | 3FE |
| 26483E AB 6 | DUN & BRADSTREET CORP 6.625 | | 03/15/2006 | MATURED | | 4,500,000 | 4,500,000 | 4,863,264 | 4,535,001 | 0 | (35,001) | 0 | (35,001) | 0 | 4,500,000 | 0 | 0 | 0 | 149,063 | 03/15/2006 | 1FE |
| 27876G AK 4 | ECHOSTAR DBS CORP 9.125 | | 02/17/2006 | REDEEMED | | 17,776 | 17,000 | 18,913 | 17,786 | 8 | (50) | 0 | (42) | 0 | 17,745 | 0 | 31 | 31 | 914 | 01/15/2009 | 3FE |
| 27876G AN 8 | ECHOSTAR DBS CORP 5.750 | | 02/16/2006 | CREDIT SUISSE FIRST BOST | | 457,444 | 465,000 | 465,000 | 455,700 | 9,300 | 0 | 0 | 9,300 | 0 | 465,000 | 0 | (7,556) | (7,556) | 10,472 | 10/01/2008 | 3FE |
| 278865 A@ 9 | ECOLAB INC 7.190 | | 01/11/2006 | MATURED | | 5,000,000 | 5,000,000 | 4,443,483 | 4,997,231 | 0 | 2,769 | 0 | 2,769 | 0 | 5,000,000 | 0 | 0 | 0 | 179,750 | 01/11/2006 | 1 |
| 290846 AC 8 | EMCORE CORP 5.000 | | 03/30/2006 | VARIOUS | | 177,202 | 145,000 | 124,156 | 125,803 | 0 | 440 | 0 | 440 | 0 | 126,243 | 0 | 50,959 | 50,959 | 1,763 | 05/15/2011 | 6* |
| 291525 AH 6 | EMMIS COMMUNICATIONS C 10.366 | | 03/09/2006 | VARIOUS | | 670,000 | 670,000 | 670,000 | 670,000 | 0 | 0 | 0 | 0 | 0 | 670,000 | 0 | 0 | 0 | 10,501 | 06/15/2012 | 4FE |
| 268766 BJ 0 | EOP OPERATING LP 8.375 | | 03/15/2006 | MATURED | | 5,200,000 | 5,200,000 | 5,711,042 | 5,261,589 | 0 | (61,589) | 0 | (61,589) | 0 | 5,200,000 | 0 | 0 | 0 | 217,750 | 03/15/2006 | 2FE |
| 303250 AD 6 | FAIR ISAAC CORP 1.500 | | 03/16/2006 | VARIOUS | | 1,052,400 | 1,025,000 | 1,089,545 | 1,082,889 | 0 | (4,921) | 0 | (4,921) | 0 | 1,077,968 | 0 | (25,568) | (25,568) | 9,192 | 08/15/2023 | 1 |
| 3133TL BU 1 | FHR 2162 TG CMO 6.000 | | 03/15/2006 | PAID ON PRINCIPAL | | 150,133 | 150,133 | 147,625 | 148,535 | 0 | 1,599 | 0 | 1,599 | 0 | 150,133 | 0 | 0 | 0 | 1,472 | 10/15/2027 | 1 |
| 3133TQ ZU 4 | FHR 2274 KC CMO 6.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 498,133 | 498,133 | 497,063 | 497,070 | 0 | 1,064 | 0 | 1,064 | 0 | 498,133 | 0 | 0 | 0 | 5,462 | 01/15/2031 | 1 |
| 31339N AG 1 | FHR 2400 MK CMO 6.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 1,418,996 | 1,418,996 | 1,399,485 | 1,405,116 | 0 | 13,881 | 0 | 13,881 | 0 | 1,418,996 | 0 | 0 | 0 | 14,065 | 01/15/2032 | 1 |
| 31339N F2 7 | FHR 2413 MH CMO 6.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 2,536,213 | 2,536,213 | 2,501,340 | 2,509,399 | 0 | 26,814 | 0 | 26,814 | 0 | 2,536,213 | 0 | 0 | 0 | 27,286 | 02/15/2032 | 1 |
| 31392P H2 4 | FHR 2459 GE CMO 6.500 | | 03/15/2006 | PAID ON PRINCIPAL | | 32,041 | 32,041 | 32,283 | 32,084 | 0 | (42) | 0 | (42) | 0 | 32,041 | 0 | 0 | 0 | 345 | 04/15/2031 | 1 |
| 316326 AC 1 | FIDELITY NATIONAL FINA 7.300 | | 01/17/2006 | EXCHANGE | | 247,607 | 233,600 | 254,157 | 247,912 | 0 | (89) | 0 | (89) | 0 | 247,823 | 0 | (216) | (216) | 7,200 | 08/15/2011 | 2FE |
| 31787A AF 8 | FINISAR CORP 2.500 | | 03/31/2006 | VARIOUS | | 886,437 | 720,000 | 704,276 | 704,276 | 0 | 372 | 0 | 372 | 0 | 704,648 | 0 | 181,789 | 181,789 | 6,083 | 10/15/2010 | 1 |
| 31787A AF 8 | FINISAR CORP 2.500 | | 02/14/2006 | VARIOUS | | 24,725 | 25,000 | 22,063 | 22,716 | 0 | 44 | 0 | 44 | 0 | 22,760 | 0 | 1,965 | 1,965 | 197 | 10/15/2010 | 6* |
| 31359H WH 3 | FNR 1994-79 Z CMO 7.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 130,705 | 130,705 | 134,211 | 135,693 | 0 | (4,988) | 0 | (4,988) | 0 | 130,705 | 0 | 0 | 0 | 1,508 | 04/25/2024 | 1 |
| 367626 AD 0 | GATEWAY INC 2.000 | | 02/03/2006 | MORGAN STANLEY DEAN WI | | 34,125 | 50,000 | 35,267 | 35,267 | 0 | 101 | 0 | 101 | 0 | 35,367 | 0 | (1,242) | (1,242) | 106 | 12/31/2011 | 1 |
| 373298 BU 1 | GEORGIA-PACIFIC CORP 8.875 | | 01/05/2006 | LEHMAN BROTHERS | | 57,750 | 56,000 | 47,320 | 47,491 | 0 | 0 | 0 | 0 | 0 | 47,491 | 0 | 10,259 | 10,259 | 759 | 05/15/2031 | 3FE |

# 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 Desig- nation or Market Indicator (a) |
| 384313 AB 8 | GRAFTECH INTERNATIONAL 1.625 | | 03/07/2006 | VARIOUS | | 61,244 | 85,000 | 61,259 | 61,362 | 227 | 165 | 0 | 392 | 0 | 61,754 | 0 | (510) | (510) | 892 | 01/15/2024 | 5FE |
| 36293Y AC 9 | GSC HOLDINGS (144A) 8.000 | | 03/16/2006 | UBS AG | | 486,875 | 500,000 | 493,440 | 470,000 | 23,527 | 239 | 0 | 23,766 | 0 | 493,766 | 0 | (6,891) | (6,891) | 19,222 | 10/01/2012 | 3FE |
| 410768 AC 9 | HANOVER COMPRESSOR CO 4.750 | | 03/09/2006 | KBC BANK | | 14,513 | 15,000 | 13,688 | 14,250 | 21 | 59 | 0 | 80 | 0 | 14,330 | 0 | 182 | 182 | 344 | 03/15/2008 | 4FE |
| 410768 AE 5 | HANOVER COMPRESSOR CO 4.750 | | 03/27/2006 | J P MORGAN CHASE SECURIT | | 180,156 | 145,000 | 158,983 | 156,713 | 0 | (160) | 0 | (160) | 0 | 156,553 | 0 | 23,604 | 23,604 | 3,884 | 01/15/2014 | 4FE |
| 421933 AF 9 | HEALTH MANAGEMENT ASSO 1.500 | | 01/26/2006 | VARIOUS | | 2,084,256 | 2,082,000 | 2,214,718 | 2,195,287 | 0 | (3,392) | 0 | (3,392) | 0 | 2,191,895 | 0 | (107,639) | (107,639) | 15,464 | 08/01/2023 | 1FE |
| 427056 BC 9 | HERCULES INC 6.500 | | 03/09/2006 | KBC BANK | | 34,988 | 45,000 | 39,038 | 33,750 | 5,370 | 18 | 0 | 5,388 | 0 | 39,138 | 0 | (4,150) | (4,150) | 731 | 06/30/2029 | 4FE |
| 428040 BX 6 | HERTZ CORP (144A) 8.875 | | 01/31/2006 | VARIOUS | | 330,738 | 320,000 | 320,000 | 320,000 | 0 | 0 | 0 | 0 | 0 | 320,000 | 0 | 10,738 | 10,738 | 3,244 | 01/01/2014 | 4FE |
| 428303 AB 7 | HEXION US FIN/NOVA SCO 9.000 | | 03/14/2006 | VARIOUS | | 488,125 | 480,000 | 480,788 | 475,200 | 5,630 | (24) | 0 | 5,606 | 0 | 480,806 | 0 | 7,319 | 7,319 | 26,585 | 07/15/2014 | 4FE |
| 447012 AB 1 | HUNTSMAN ICI CHEMICALS 10.125 | | 01/31/2006 | MERRILL LYNCH CAPITAL MA | | 281,860 | 272,000 | 248,540 | 256,208 | 0 | 249 | 0 | 249 | 0 | 256,456 | 0 | 25,404 | 25,404 | 16,218 | 07/01/2009 | 4FE |
| 45072P AB 8 | IASIS HEALTHCARE 8.750 | | 02/21/2006 | VARIOUS | | 256,388 | 255,000 | 278,550 | 267,750 | 9,457 | (336) | 0 | 9,121 | 0 | 276,871 | 0 | (20,484) | (20,484) | 3,426 | 06/15/2014 | 4FE |
| 45920Q ET 7 | IBM CORP 3.800 | | 02/06/2006 | BANC OF AMERICA SECURITI | | 978,100 | 1,000,000 | 987,370 | 989,051 | 0 | 550 | 0 | 550 | 0 | 989,601 | 0 | (11,501) | (11,501) | 19,844 | 02/01/2008 | 1FE |
| 45245W AF 6 | IMCLONE SYSTEMS 1.375 | | 02/28/2006 | VARIOUS | | 39,675 | 45,000 | 38,321 | 38,321 | 0 | 23 | 0 | 23 | 0 | 38,344 | 0 | 1,331 | 1,331 | 161 | 05/15/2024 | 1 |
| 45245W AF 6 | IMCLONE SYSTEMS 1.375 | | 02/28/2006 | VARIOUS | | 26,438 | 30,000 | 24,919 | 24,989 | 0 | 26 | 0 | 26 | 0 | 25,015 | 0 | 1,423 | 1,423 | 104 | 05/15/2024 | 4 |
| 457985 AB 5 | INTEGRA LIFESCIENCES H 2.500 | | 02/10/2006 | CREDIT SUISSE FIRST BOST | | 590,000 | 500,000 | 550,000 | 543,296 | 0 | (2,435) | 0 | (2,435) | 0 | 540,861 | 0 | 49,139 | 49,139 | 5,208 | 03/15/2008 | 4 |
| 458140 AC 4 | INTEL CORP (144A) 2.950 | | 03/07/2006 | CITIGROUP GLOBAL MARKET | | 61,688 | 70,000 | 62,125 | 62,125 | 0 | 4 | 0 | 4 | 0 | 62,129 | 0 | (441) | (441) | 482 | 12/15/2035 | 1 |
| 458140 AC 4 | INTEL CORP (144A) 2.950 | | 03/07/2006 | VARIOUS | | 782,619 | 885,000 | 889,425 | 863,981 | 25,417 | (17) | 0 | 25,400 | 0 | 889,381 | 0 | (106,762) | (106,762) | 5,241 | 12/15/2035 | 4Z |
| 158525 AS 4 | INTERNATIONAL PAPER CO 6.400 | | 02/15/2006 | REDEEMED | | 440,000 | 440,000 | 467,500 | 466,160 | 0 | (46) | 0 | (46) | 0 | 466,113 | 0 | (26,113) | (26,113) | 14,080 | 02/15/2026 | 2FE |
| 464337 AC 8 | ISIS PHARMACEUTICALS I 5.500 | | 03/02/2006 | CREDIT SUISSE FIRST BOST | | 4,800 | 5,000 | 4,444 | 0 | 4,488 | 24 | 0 | 4,512 | 0 | 4,512 | 0 | 288 | 288 | 96 | 05/01/2009 | 6* |
| 450295 AE 0 | ISP CHEMCO 10.250 | | 02/16/2006 | TENDERED | | 1,276,481 | 1,205,000 | 1,360,419 | 1,283,325 | 2,456 | (5,030) | 0 | (2,575) | 0 | 1,280,750 | 0 | (4,270) | (4,270) | 89,245 | 07/01/2011 | 4FE |
| 46612J AB 7 | JDS UNIPHASE CORP --- | | 02/27/2006 | VARIOUS | | 110,187 | 120,000 | 94,744 | 96,476 | 50 | 483 | 0 | 533 | 0 | 97,009 | 0 | 13,179 | 13,179 | 0 | 11/15/2010 | 5 |
| 47508X AB 1 | JEFFERSON SMURFIT CORP 8.250 | | 01/31/2006 | CREDIT SUISSE FIRST BOST | | 90,013 | 95,000 | 100,349 | 91,200 | 7,686 | (56) | 0 | 7,630 | 0 | 98,830 | 0 | (8,818) | (8,818) | 2,656 | 10/01/2012 | 4FE |
| 47508X AD 7 | JEFFERSON SMURFIT CORP 7.500 | | 01/31/2006 | DEUTSCHE BANC ALEX BROV | | 729,450 | 795,000 | 773,969 | 727,317 | 44,753 | (32) | 0 | 44,721 | 0 | 772,039 | 0 | (42,589) | (42,589) | 6,894 | 06/01/2013 | 4FE |
| 477143 AB 7 | JETBLUE AIRWAYS CORP 3.500 | | 02/03/2006 | MORGAN STANLEY DEAN WIT | | 30,844 | 35,000 | 32,069 | 32,069 | 0 | 4 | 0 | 4 | 0 | 32,073 | 0 | (1,229) | (1,229) | 691 | 07/15/2033 | 1 |
| 477143 AB 7 | JETBLUE AIRWAYS CORP 3.500 | | 02/03/2006 | MORGAN STANLEY DEAN WIT | | 8,813 | 10,000 | 9,013 | 9,014 | 0 | 2 | 0 | 2 | 0 | 9,015 | 0 | (203) | (203) | 197 | 07/15/2033 | 4FE |
| 244199 AY 1 | JOHN DEERE & CO 7.850 | | 03/24/2006 | TENDERED | | 3,310,950 | 3,000,000 | 3,540,450 | 3,446,697 | 0 | (21,658) | 0 | (21,658) | 0 | 3,425,039 | 0 | (114,089) | (114,089) | 84,387 | 05/15/2010 | 1FE |
| 46625H BV 1 | JP MORGAN CHASE 5.125 | | 01/10/2006 | BEAR STEARNS & CO | | 1,981,920 | 2,000,000 | 2,030,200 | 2,027,327 | 0 | (74) | 0 | (74) | 0 | 2,027,252 | 0 | (45,332) | (45,332) | 33,597 | 09/15/2014 | 1FE |
| 466247 YK 3 | JPMMT 2005-A8 1A3 CMO 5.409 | | 02/25/2006 | PAID ON PRINCIPAL | | 106,071 | 106,071 | 106,291 | 106,290 | 0 | (218) | 0 | (218) | 0 | 106,071 | 0 | 0 | 0 | 956 | 11/15/2035 | 1FE |
| 466247 YK 3 | JPMMT 2005-A8 1A3 CMO 5.409 | | 01/25/2006 | PAID ON PRINCIPAL | | 73,978 | 73,978 | 74,131 | 74,130 | 0 | (152) | 0 | (152) | 0 | 73,978 | 0 | 0 | 0 | 333 | 11/15/2035 | 1FE |
| 466247 YK 3 | JPMMT 2005-A8 1A3 CMO 5.411 | | 03/25/2006 | PAID ON PRINCIPAL | | 108,188 | 108,188 | 108,412 | 108,411 | 0 | (223) | 0 | (223) | 0 | 108,188 | 0 | 0 | 0 | 1,463 | 11/15/2035 | 1FE |
| 492386 AD 9 | KERR MCGEE CORP 7.000 | | 02/10/2006 | REDEEMED | | 3,972,000 | 3,972,000 | 3,991,860 | 3,972,000 | 0 | 0 | 0 | 0 | 0 | 3,972,000 | 0 | 0 | 0 | 76,461 | 11/01/2011 | 3FE |
| 49926A AA 3 | KNOWLEDGE LEARNING CTR 7.750 | | 01/06/2006 | CREDIT SUISSE FIRST BOST | | 1,429,500 | 1,500,000 | 1,500,000 | 1,429,500 | 70,500 | 0 | 0 | 70,500 | 0 | 1,500,000 | 0 | (70,500) | (70,500) | 51,634 | 02/01/2015 | 4FE |
| 500605 AB 6 | KOPPERS INDUSTRY 9.875 | | 03/09/2006 | REDEEMED | | 419,723 | 382,000 | 423,065 | 414,470 | 3,132 | (1,001) | 0 | 2,131 | 0 | 416,601 | 0 | 3,122 | 3,122 | 15,089 | 10/15/2013 | 4FE |
| 501242 AL 5 | KULICKE & SOFFA .500 | | 03/02/2006 | PIPER JAFFRAY & HOPWOOD | | 49,531 | 55,000 | 40,511 | 41,046 | 0 | 0 | 0 | 0 | 0 | 41,046 | 0 | 8,485 | 8,485 | 74 | 11/30/2008 | 5FE |
| 50540R AC 6 | LABORATORY CORP OF AME --- | | 02/23/2006 | VARIOUS | | 2,073,039 | 2,595,000 | 1,946,469 | 1,969,688 | 0 | 3,158 | 0 | 3,158 | 0 | 1,972,846 | 0 | 100,193 | 100,193 | 0 | 09/11/2021 | 2FE |
| 512815 AG 6 | LAMAR ADVERTISING CO 2.875 | | 03/24/2006 | VARIOUS | | 2,544,522 | 2,180,000 | 2,173,168 | 2,173,626 | 0 | 236 | 0 | 236 | 0 | 2,173,861 | 0 | 370,661 | 370,661 | 46,247 | 12/31/2010 | 4FE |
| 517834 AB 3 | LAS VEGAS SANDS 6.375 | | 01/06/2006 | MORGAN STANLEY DEAN WIT | | 961,250 | 1,000,000 | 968,438 | 962,500 | 7,300 | 83 | 0 | 7,383 | 0 | 969,883 | 0 | (8,633) | (8,633) | 25,854 | 02/15/2015 | 4FE |
| 524908 FD 7 | LEHMAN BROTHERS HOLDIN 4.000 | | 03/01/2006 | BARCLAYS CAPITAL INC | | 980,980 | 1,000,000 | 986,590 | 987,819 | 0 | 1,003 | 0 | 1,003 | 0 | 988,822 | 0 | (7,842) | (7,842) | 24,889 | 01/22/2008 | 1FE |
| 530715 AN 1 | LIBERTY MEDIA CORP 3.500 | | 01/30/2006 | GOLDMAN SACHS & CO | | 533,650 | 520,000 | 485,680 | 486,810 | 0 | 63 | 0 | 63 | 0 | 486,873 | 0 | 46,777 | 46,777 | 9,959 | 01/15/2031 | 3FE |
| 530715 AM 3 | LIBERTY MEDIA CORP (14 3.500 | | 02/07/2006 | S G COWEN | | 2,156,588 | 2,195,000 | 2,195,000 | 2,195,000 | 0 | 0 | 0 | 0 | 0 | 2,195,000 | 0 | (38,413) | (38,413) | 38,413 | 01/15/2031 | 3FE |
| 52742# AA 8 | LIN TELEVISION CORP 2.500 | | 01/03/2006 | MILLER TABAK ROBERTS | | 117,450 | 135,000 | 117,450 | 117,649 | 0 | 5 | 0 | 5 | 0 | 117,654 | 0 | (204) | (204) | 488 | 05/15/2033 | 1 |
| 549463 AG 2 | LUCENT TECHNOLOGIES 2.750 | | 03/20/2006 | VARIOUS | | 1,409,800 | 1,390,000 | 1,515,988 | 1,386,525 | 118,842 | (4,508) | 0 | 114,334 | 0 | 1,500,859 | 0 | (91,059) | (91,059) | 8,404 | 06/15/2023 | 4FE |
| 565011 AB 9 | MANUGISTICS GROUP INC 5.000 | | 01/06/2006 | MILLER TABAK ROBERTS | | 37,000 | 40,000 | 35,631 | 36,425 | 0 | 49 | 0 | 49 | 0 | 36,473 | 0 | 527 | 527 | 389 | 11/01/2007 | 5 |
| 577729 AC 0 | MAXTOR CORP 6.800 | | 01/24/2006 | MILLER TABAK ROBERTS | | 39,000 | 35,000 | 31,731 | 32,050 | 0 | 37 | 0 | 37 | 0 | 32,087 | 0 | 6,913 | 6,913 | 555 | 04/30/2010 | 4FE |
| 552691 AE 7 | MCI INC 8.735 | | 02/16/2006 | REDEEMED | | 945,454 | 840,000 | 879,900 | 876,604 | 0 | (581) | 0 | (581) | 0 | 876,023 | 0 | 69,431 | 69,431 | 21,403 | 05/01/2014 | 4FE |
| 58446M AD 3 | MEDIANEWS GROUP INC 6.375 | | 02/16/2006 | DEUTSCHE BANC ALEX BROV | | 272,250 | 300,000 | 283,500 | 276,750 | 7,636 | 211 | 0 | 7,848 | 0 | 284,598 | 0 | (12,348) | (12,348) | 21,834 | 04/01/2014 | 4FE |
| 585055 AD 8 | MEDTRONIC INC 1.250 | | 02/22/2006 | VARIOUS | | 1,658,044 | 1,655,000 | 1,695,720 | 1,684,075 | 0 | (3,868) | 0 | (3,868) | 0 | 1,680,206 | 0 | (22,163) | (22,163) | 9,126 | 09/15/2021 | 1 |
| 58984Y AJ 2 | MERISTAR HOSPITALITY C 9.500 | | 03/07/2006 | CITIGROUP GLOBAL MARKET | | 111,930 | 105,000 | 128,100 | 121,587 | 0 | (663) | 0 | (663) | 0 | 120,925 | 0 | (8,995) | (8,995) | 4,406 | 04/01/2010 | 5FE |
| 552880 AB 2 | MGI PHARMA INC 1.682 | | 02/15/2006 | VARIOUS | | 155,781 | 245,000 | 158,200 | 158,200 | 0 | 300 | 0 | 300 | 0 | 158,500 | 0 | (2,719) | (2,719) | 1,898 | 03/02/2024 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Desig- nation or Market Indicator (a) |
| 552880 AB 2 | MGI PHARMA INC 1.682 | | .03/16/2006 | VARIOUS | | 812,603 | 1,295,000 | 926,619 | 799,269 | 133,767 | 2,418 | 0 | 136,185 | 0 | 935,454 | 0 | (122,851) | (122,851) | 11,039 | 03/02/2024 | 4 |
| 61744A AN 0 | MORGAN STANLEY DEAN WI 4.250 | | .01/31/2006 | RBC CAPITAL MARKETS | | 968,530 | 1,000,000 | 995,315 | 996,447 | 0 | 49 | 0 | 49 | 0 | 996,495 | 0 | (27,965) | (27,965) | 9,208 | 05/15/2010 | 1FE |
| 14985V AA 9 | MOTOR CITY CASINO (CCM 8.000 | | .01/09/2006 | DEUTSCHE BANC ALEX BROV | | 1,212,500 | 1,250,000 | 1,262,833 | 1,200,000 | 62,062 | (38) | 0 | 62,023 | 0 | 1,262,023 | 0 | (49,523) | (49,523) | 47,500 | 08/01/2013 | 4FE |
| 629568 AL 0 | NABORS INDUSTRIES INC --- | | .01/30/2006 | VARIOUS | | 1,206,359 | 980,000 | 1,047,713 | 1,038,290 | 0 | (1,815) | 0 | (1,815) | 0 | 1,036,475 | 0 | 169,883 | 169,883 | 0 | 06/15/2023 | 1 |
| 638902 AM 8 | NAVISTAR FINANCIAL COR 4.750 | | .02/28/2006 | VARIOUS | | 201,863 | 205,000 | 223,963 | 183,475 | 24,638 | (198) | 0 | 24,439 | 0 | 207,914 | 0 | (6,052) | (6,052) | 3,943 | 04/01/2009 | 4FE |
| 666807 AN 2 | NORTHROP GRUMMAN 7.000 | | .03/01/2006 | MATURED | | 7,250,000 | 7,250,000 | 8,085,780 | 7,304,824 | 0 | (54,824) | 0 | (54,824) | 0 | 7,250,000 | 0 | 0 | 0 | 253,750 | 03/01/2006 | 2FE |
| 62936P AB 9 | NPS PHARMACEUTICALS IN 3.000 | | .03/08/2006 | CITIGROUP GLOBAL MARKET | | 9,000 | 10,000 | 8,843 | 8,625 | 333 | 77 | 0 | 410 | 0 | 9,035 | 0 | (35) | (35) | 73 | 06/15/2008 | 5 |
| 629377 AS 1 | NRG ENERGY 8.000 | | .02/02/2006 | TENDERED | | 1,516,602 | 1,395,000 | 1,474,978 | 1,469,912 | 0 | (989) | 0 | (989) | 0 | 1,468,924 | 0 | 47,679 | 47,679 | 56,429 | 12/15/2013 | 4FE |
| 68210* AA 1 | OMEGA LEASING LLC SR N 8.800 | | .03/10/2006 | PAID ON PRINCIPAL | | 37,325 | 37,325 | 37,325 | 37,325 | 0 | 0 | 0 | 0 | 0 | 37,325 | 0 | 0 | 0 | 549 | 05/12/2010 | 2FE |
| 682189 AB 1 | ON SEMICONDUCTOR --- | | .03/22/2006 | VARIOUS | | 60,484 | 70,000 | 51,394 | 51,797 | 0 | 185 | 0 | 185 | 0 | 51,981 | 0 | 8,503 | 8,503 | 0 | 04/15/2024 | 4FE |
| 682189 AA 3 | ON SEMICONDUCTOR (144A --- | | .02/28/2006 | VARIOUS | | 43,629 | 50,000 | 35,245 | 35,993 | 0 | 102 | 0 | 102 | 0 | 36,095 | 0 | 7,533 | 7,533 | 0 | 04/15/2024 | 4FE |
| 683718 AC 4 | OPENWAVE SYSTEMS INC 2.750 | | .03/02/2006 | VARIOUS | | 567,853 | 450,000 | 545,036 | 545,036 | 0 | (4,627) | 0 | (4,627) | 0 | 540,409 | 0 | 27,444 | 27,444 | 5,735 | 09/09/2008 | 1 |
| 697933 AS 8 | PANAMSAT CORP 9.000 | | .03/14/2006 | DEUTSCHE BANC ALEX BROV | | 209,250 | 200,000 | 208,625 | 207,689 | 0 | (181) | 0 | (181) | 0 | 207,508 | 0 | 1,742 | 1,742 | 10,600 | 08/15/2014 | 4FE |
| 698657 AK 9 | PANTRY INC (144A) 3.000 | | .03/16/2006 | VARIOUS | | 1,476,226 | 1,075,000 | 1,110,775 | 1,110,436 | 0 | (1,001) | 0 | (1,001) | 0 | 1,109,435 | 0 | 366,790 | 366,790 | 8,330 | 11/15/2012 | 4FE |
| 700690 AN 0 | PARK PLACE ENTERTAINME 7.500 | | .03/17/2006 | MORGAN STANLEY DEAN WIT | | 450,292 | 425,000 | 453,688 | 443,796 | 0 | (1,012) | 0 | (1,012) | 0 | 442,784 | 0 | 7,508 | 7,508 | 17,797 | 09/01/2009 | 2FE |
| 700690 AS 9 | PARK PLACE ENTERTAINME 7.000 | | .03/21/2006 | BANC OF AMERICA SECURITI | | 5,255 | 5,000 | 5,175 | 5,142 | 0 | (3) | 0 | (3) | 0 | 5,139 | 0 | 116 | 116 | 155 | 04/15/2013 | 2FE |
| 69336R AQ 3 | PHHMC 2005-3 A1 CMO 5.516 | | .03/18/2006 | PAID ON PRINCIPAL | | 96,232 | 96,232 | 97,462 | 97,365 | 0 | (1,133) | 0 | (1,133) | 0 | 96,232 | 0 | 0 | 0 | 1,327 | 05/26/2035 | 1FE |
| 69336R AQ 3 | PHHMC 2005-3 A1 CMO 5.516 | | .02/18/2006 | PAID ON PRINCIPAL | | 479,295 | 479,295 | 485,418 | 484,936 | 0 | (5,641) | 0 | (5,641) | 0 | 479,295 | 0 | 0 | 0 | 3,446 | 05/26/2035 | 1FE |
| 718154 CA 3 | PHILIP MORRIS COS INC 6.375 | | .02/01/2006 | MATURED | | 2,500,000 | 2,500,000 | 2,584,000 | 2,502,078 | 0 | (2,078) | 0 | (2,078) | 0 | 2,500,000 | 0 | 0 | 0 | 79,688 | 02/01/2006 | 2FE |
| 720279 AG 3 | PIER 1 IMPORTS (144A) 6.375 | | .03/16/2006 | J P MORGAN CHASE SECURIT | | 233,175 | 220,000 | 226,967 | 226,967 | 0 | (140) | 0 | (140) | 0 | 226,827 | 0 | 6,348 | 6,348 | 1,411 | 02/15/2036 | 1 |
| 72813P AK 6 | PLAYTEX PRODUCTS INC 8.000 | | .01/05/2006 | UBS AG | | 535,625 | 500,000 | 540,000 | 523,750 | 12,364 | (186) | 0 | 12,178 | 0 | 535,928 | 0 | (303) | (303) | 14,333 | 03/01/2011 | 4FE |
| 737415 AE 9 | POST APARTMENT HOMES L 6.710 | | .03/13/2006 | MATURED | | 3,500,000 | 3,500,000 | 3,626,600 | 3,507,618 | 0 | (7,618) | 0 | (7,618) | 0 | 3,500,000 | 0 | 0 | 0 | 117,425 | 03/13/2006 | 2FE |
| 74153Q AD 4 | PRIDE INTERNATIONAL IN 3.250 | | .01/25/2006 | VARIOUS | | 1,623,900 | 1,100,000 | 1,288,975 | 1,261,591 | 0 | (5,163) | 0 | (5,163) | 0 | 1,256,428 | 0 | 367,472 | 367,472 | 8,567 | 05/01/2033 | 3FE |
| 74160M JZ 6 | PRIME 2005-4 1A3 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 303,905 | 303,905 | 303,050 | 303,073 | 0 | 832 | 0 | 832 | 0 | 303,905 | 0 | 0 | 0 | 2,421 | 10/25/2020 | 1FE |
| 74160M KC 5 | PRIME 2005-4 1A6 CMO 5.250 | | .03/25/2006 | PAID ON PRINCIPAL | | 255,562 | 255,562 | 255,822 | 255,823 | 0 | (261) | 0 | (261) | 0 | 255,562 | 0 | 0 | 0 | 2,152 | 10/25/2020 | 1FE |
| 74157K AF 8 | PRIMEDIA INC 8.875 | | .01/06/2006 | DEUTSCHE BANC ALEX BROV | | 449,325 | 490,000 | 461,825 | 462,660 | 6,736 | 60 | 0 | 6,795 | 0 | 469,455 | 0 | (20,130) | (20,130) | 6,617 | 05/15/2011 | 4FE |
| 7425A0 AA 8 | PRINCIPAL LIFE GLOBAL 6.125 | | .03/01/2006 | MATURED | | 3,400,000 | 3,400,000 | 3,641,407 | 3,421,221 | 0 | (21,221) | 0 | (21,221) | 0 | 3,400,000 | 0 | 0 | 0 | 104,125 | 03/01/2006 | 1FE |
| 74369L AE 3 | PROTEIN DESIGN LABS IN 2.000 | | .03/09/2006 | VARIOUS | | 924,060 | 655,000 | 705,838 | 701,262 | 0 | (1,691) | 0 | (1,691) | 0 | 699,571 | 0 | 224,488 | 224,488 | 6,805 | 02/15/2012 | 5 |
| 69366A AA 8 | PSS WORLD MEDICAL INC 2.250 | | .01/05/2006 | KBC BANK | | 60,750 | 60,000 | 59,625 | 57,600 | 2,043 | 0 | 0 | 2,044 | 0 | 59,644 | 0 | 1,106 | 1,106 | 431 | 03/15/2024 | 4FE |
| 69366A AA 8 | PSS WORLD MEDICAL INC 2.250 | | .01/05/2006 | KBC BANK | | 20,250 | 20,000 | 20,582 | 19,200 | 1,177 | (3) | 0 | 1,174 | 0 | 20,374 | 0 | (124) | (124) | 144 | 03/15/2024 | 4FE |
| 69366A AB 6 | PSS WORLD MEDICAL INC 2.250 | | .01/05/2006 | KBC BANK | | 50,625 | 50,000 | 51,984 | 48,000 | 3,282 | (10) | 0 | 3,272 | 0 | 51,272 | 0 | (647) | (647) | 359 | 03/15/2024 | 4FE |
| 747906 AE 5 | QUANTUM CORP 4.375 | | .03/07/2006 | LEHMAN BROTHERS | | 10,425 | 10,000 | 9,557 | 9,557 | 0 | 13 | 0 | 13 | 0 | 9,570 | 0 | 855 | 855 | 266 | 08/01/2010 | 1 |
| 750917 AB 2 | RAMBUS INC --- | | .01/17/2006 | CREDIT SUISSE FIRST BOST | | 109,984 | 80,000 | 61,342 | 62,651 | 0 | 175 | 0 | 175 | 0 | 62,826 | 0 | 47,157 | 47,157 | 0 | 02/01/2010 | 6* |
| 756577 AB 8 | RED HAT INC .500 | | .01/30/2006 | VARIOUS | | 1,514,203 | 1,210,000 | 1,175,838 | 1,175,817 | 104 | (221) | 0 | (116) | 0 | 1,175,701 | 0 | 338,503 | 338,503 | 3,071 | 01/15/2024 | 4FE |
| 76113B AF 6 | RESIDENTIAL CAPITAL CO 6.375 | | .02/15/2006 | UBS AG | | 2,027,980 | 2,000,000 | 2,004,477 | 2,004,328 | 0 | (319) | 0 | (319) | 0 | 2,004,009 | 0 | 23,972 | 23,972 | 18,063 | 06/30/2010 | 2FE |
| 776696 AA 4 | ROPER INDUSTRIES INC 1.481 | | .03/06/2006 | VARIOUS | | 711,606 | 1,180,000 | 527,344 | 531,569 | 0 | 1,668 | 0 | 1,668 | 0 | 533,236 | 0 | 178,370 | 178,370 | 11,081 | 01/15/2034 | 4FE |
| 78375P AD 9 | RYERSON TULL INC 3.500 | | .02/02/2006 | VARIOUS | | 266,038 | 175,000 | 196,438 | 194,455 | 0 | (439) | 0 | (439) | 0 | 194,017 | 0 | 72,021 | 72,021 | 1,568 | 11/01/2024 | 6* |
| 78645R AA 5 | SAFENET INC (144A) 2.500 | | .03/13/2006 | VARIOUS | | 685,546 | 750,000 | 750,000 | 743,438 | 6,563 | 0 | 0 | 6,563 | 0 | 750,000 | 0 | (64,454) | (64,454) | 3,731 | 12/15/2010 | 4Z |
| 786514 BB 4 | SAFEWAY INC 6.150 | | .03/01/2006 | MATURED | | 969,000 | 969,000 | 1,047,596 | 973,704 | 0 | (4,704) | 0 | (4,704) | 0 | 969,000 | 0 | 0 | 0 | 29,797 | 03/01/2006 | 2FE |
| 80874P AC 3 | SCIENTIFIC GAMES CORP .750 | | .02/14/2006 | BEAR STEARNS & CO | | 155,113 | 130,000 | 132,138 | 132,368 | 0 | 0 | 0 | 0 | 0 | 132,368 | 0 | 22,745 | 22,745 | 187 | 12/01/2024 | 4FE |
| 816196 AJ 8 | SELECT MEDICAL 7.625 | | .02/03/2006 | VARIOUS | | 1,273,456 | 1,400,000 | 1,395,250 | 1,347,500 | 47,907 | 135 | 0 | 48,042 | 0 | 1,395,542 | 0 | (122,086) | (122,086) | 54,265 | 02/01/2015 | 4FE |
| 817565 AP 9 | SERVICE CORP INTL 7.700 | | .03/22/2006 | MORGAN STANLEY DEAN WIT | | 260,625 | 250,000 | 260,938 | 259,331 | 0 | (594) | 0 | (594) | 0 | 258,738 | 0 | 1,887 | 1,887 | 8,663 | 04/15/2009 | 3FE |
| 825549 AB 4 | SHUFFLE MASTER INC 1.250 | | .03/24/2006 | VARIOUS | | 672,268 | 540,000 | 567,113 | 567,113 | 0 | (710) | 0 | (710) | 0 | 566,403 | 0 | 105,865 | 105,865 | 3,057 | 04/15/2024 | 1 |
| 825549 AB 4 | SHUFFLE MASTER INC 1.250 | | .03/24/2006 | BEAR STEARNS & CO | | 19,050 | 15,000 | 16,463 | 15,713 | 574 | (97) | 0 | 477 | 0 | 16,189 | 0 | 2,861 | 2,861 | 85 | 04/15/2024 | 4 |
| 829226 AM 1 | SINCLAIR BROADCAST GRO 8.000 | | .01/24/2006 | VARIOUS | | 655,769 | 650,000 | 675,250 | 669,301 | 3,469 | (319) | 0 | 3,150 | 0 | 672,451 | 0 | (16,683) | (16,683) | 19,067 | 03/15/2012 | 4FE |
| 829226 AU 3 | SINCLAIR BROADCAST GRO 4.875 | | .02/09/2006 | VARIOUS | | 636,875 | 750,000 | 714,281 | 649,688 | 66,248 | 196 | 0 | 66,444 | 0 | 716,132 | 0 | (79,257) | (79,257) | 20,753 | 07/15/2018 | 4FE |
| 829226 AV 1 | SINCLAIR BROADCAST GRO 6.000 | | .02/08/2006 | BEAR STEARNS & CO | | 26,025 | 30,000 | 26,175 | 26,138 | 188 | 50 | 0 | 238 | 0 | 26,376 | 0 | (351) | (351) | 282 | 09/15/2012 | 4FE |
| 829226 AV 1 | SINCLAIR BROADCAST GRO 6.000 | | .02/08/2006 | BEAR STEARNS & CO | | 4,338 | 5,000 | 3,990 | 4,044 | 0 | 12 | 0 | 12 | 0 | 4,056 | 0 | 282 | 282 | 56 | 09/15/2012 | 4FE |
| 83066R AA 5 | SKILLED HEALTHCARE GRO 11.000 | | .02/08/2006 | CREDIT SUISSE FIRST BOST | | 1,025,000 | 1,000,000 | 993,330 | 993,362 | 0 | (27) | 0 | (27) | 0 | 993,335 | 0 | 31,665 | 31,665 | 14,056 | 01/15/2014 | 5FE |

# 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 Desig- nation or Market Indicator (a) |
| 83088M AB 8 | SKYWORKS SOLUTIONS 4.750 | | 03/09/2006 | CITIGROUP GLOBAL MARKET | | 39,250 | 40,000 | 39,150 | 38,850 | 484 | 68 | 0 | 552 | 0 | 39,402 | 0 | (152) | (152) | 628 | 11/15/2007 | 6* |
| 853019 AC 1 | STANDARD AERO 8.250 | | 01/05/2006 | WACHOVIA SECURITIES INC | | 567,000 | 700,000 | 712,219 | 677,250 | 33,621 | (21) | 0 | 33,600 | 0 | 710,850 | 0 | (143,850) | (143,850) | 20,694 | 09/01/2014 | 5FE |
| 85590A AJ 3 | STARWOOD HOTELS RESORT 3.500 | | 02/14/2006 | VARIOUS | | 2,154,329 | 1,745,000 | 1,921,619 | 1,818,353 | 0 | (22,988) | 0 | (22,988) | 0 | 1,795,365 | 0 | 358,964 | 358,964 | 15,088 | 05/16/2023 | 3FE |
| 861642 AE 6 | STONE ENERGY 8.250 | | 03/24/2006 | MERRILL LYNCH CAPITAL MA | | 353,063 | 350,000 | 372,080 | 361,375 | 6,565 | (1,018) | 0 | 5,547 | 0 | 366,922 | 0 | (13,860) | (13,860) | 8,342 | 12/15/2011 | 4FE |
| 86183@ AA 4 | STONEHENGE CAP FUND CO 8.905 | | 03/01/2006 | MATURED | | 4,710 | 4,710 | 4,710 | 4,710 | 0 | 0 | 0 | 0 | 0 | 4,710 | 0 | 0 | 0 | 0 | 03/01/2006 | 1FE |
| 871130 AB 6 | SYBASE INC 1.750 | | 03/16/2006 | VARIOUS | | 655,489 | 640,000 | 688,329 | 656,000 | 29,985 | (1,067) | 0 | 28,919 | 0 | 684,919 | 0 | (29,429) | (29,429) | 5,083 | 02/22/2025 | 4Z |
| 87157D AB 5 | SYNAPTICS INC .750 | | 02/10/2006 | DEUTSCHE BANC ALEX BROV | | 33,639 | 40,000 | 31,881 | 31,983 | 0 | 43 | 0 | 43 | 0 | 32,026 | 0 | 1,614 | 1,614 | 62 | 12/01/2024 | 4 |
| 87157D AA 7 | SYNAPTICS INC (144A) .750 | | 01/20/2006 | JEFFERIES & CO INC | | 29,225 | 35,000 | 27,661 | 27,832 | 0 | 21 | 0 | 21 | 0 | 27,853 | 0 | 1,372 | 1,372 | 39 | 12/01/2024 | 4 |
| 880775 AC 5 | TERAYON COMMUNICATION 5.000 | | 03/27/2006 | VARIOUS | | 139,400 | 140,000 | 131,450 | 0 | 132,316 | 207 | 0 | 132,523 | 0 | 132,523 | 0 | 6,877 | 6,877 | 4,408 | 08/01/2007 | 6* |
| 88164R AA 5 | TEVA PHARMACEUT FIN BV .500 | | 01/30/2006 | VARIOUS | | 1,332,335 | 1,155,000 | 1,202,124 | 1,188,863 | 0 | (1,026) | 0 | (1,026) | 0 | 1,187,837 | 0 | 144,498 | 144,498 | 2,862 | 02/01/2024 | 2FE |
| 882444 AA 0 | TEXAS GENCO LLC/FINANC 6.875 | | 02/03/2006 | TENDERED | | 2,703,360 | 2,560,000 | 2,590,813 | 2,588,219 | 0 | (377) | 0 | (377) | 0 | 2,587,842 | 0 | 115,518 | 115,518 | 100,268 | 12/15/2014 | 4FE |
| 885175 AB 5 | THORATEC CORP 1.379 | | 01/26/2006 | VARIOUS | | 1,031,538 | 1,315,000 | 780,144 | 785,120 | 0 | 689 | 0 | 689 | 0 | 785,809 | 0 | 245,729 | 245,729 | 3,447 | 05/16/2034 | 6* |
| 89579K AE 9 | TRIAD HOSPITALS INC 7.000 | | 02/02/2006 | DEUTSCHE BANC ALEX BROV | | 140,525 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 525 | 525 | 2,232 | 11/15/2013 | 4FE |
| 90783V AA 3 | UNION PACIFIC PASS THR 5.082 | | 01/02/2006 | PAID ON PRINCIPAL | | 282 | 282 | 282 | 282 | 0 | 0 | 0 | 0 | 0 | 282 | 0 | 0 | 0 | 6 | 01/02/2029 | 1 |
| 909440 AF 6 | UNITED AUTO GROUP INC 9.625 | | 01/04/2006 | DEUTSCHE BANC ALEX BROV | | 527,500 | 500,000 | 553,750 | 520,000 | 18,650 | (256) | 0 | 18,393 | 0 | 538,393 | 0 | (10,893) | (10,893) | 15,240 | 03/15/2012 | 4FE |
| 909440 AG 4 | UNITED AUTO GROUP INC 3.500 | | 03/01/2006 | VARIOUS | | 494,000 | 485,000 | 485,000 | 485,000 | 0 | 0 | 0 | 0 | 0 | 485,000 | 0 | 9,000 | 9,000 | 381 | 04/01/2026 | 1 |
| 90333E AA 6 | USEC INC 6.625 | | 01/20/2006 | MATURED | | 4,800,000 | 4,800,000 | 4,528,375 | 4,792,824 | 0 | 7,176 | 0 | 7,176 | 0 | 4,800,000 | 0 | 0 | 0 | 159,000 | 01/20/2006 | 4FE |
| 918076 AB 6 | UTSTARCOM INC .875 | | 03/17/2006 | VARIOUS | | 45,775 | 55,000 | 46,188 | 44,619 | 1,807 | 513 | 0 | 2,320 | 0 | 46,939 | 0 | (1,164) | (1,164) | 229 | 03/01/2008 | 4 |
| 92240M AC 2 | VECTOR GROUP LTD 6.250 | | 01/09/2006 | JEFFERIES & CO INC | | 155,200 | 160,000 | 148,041 | 151,116 | 0 | 102 | 0 | 102 | 0 | 151,217 | 0 | 3,983 | 3,983 | 4,917 | 07/15/2008 | 4 |
| 925335 AK 7 | VERTIS INC 9.750 | | 03/21/2006 | VARIOUS | | 1,705,375 | 1,655,000 | 1,768,050 | 1,713,259 | 6,753 | (3,816) | 0 | 2,937 | 0 | 1,716,197 | 0 | (10,822) | (10,822) | 67,599 | 04/01/2009 | 5FE |
| 928497 AD 8 | VITESSE SEMICONDUCTOR 1.500 | | 02/28/2006 | VARIOUS | | 86,624 | 85,000 | 67,893 | 64,933 | 3,077 | 105 | 0 | 3,182 | 0 | 68,115 | 0 | 18,509 | 18,509 | 523 | 10/01/2024 | 6* |
| 931142 CA 9 | WAL-MART STORES 4.750 | | 03/15/2006 | HSBC SECURITIES INC | | 984,300 | 1,000,000 | 1,015,210 | 1,014,406 | 0 | (615) | 0 | (615) | 0 | 1,013,791 | 0 | (29,491) | (29,491) | 28,368 | 08/15/2010 | 1FE |
| 254687 AU 0 | WALT DISNEY COMPANY 2.125 | | 02/02/2006 | VARIOUS | | 279,033 | 272,000 | 283,444 | 281,006 | 0 | (230) | 0 | (230) | 0 | 280,776 | 0 | (1,744) | (1,744) | 1,616 | 04/15/2023 | 2FE |
| 254687 AU 0 | WALT DISNEY COMPANY 2.125 | | 01/20/2006 | MERRILL LYNCH CAPITAL MA | | 839,902 | 813,000 | 824,479 | 822,896 | 0 | (29) | 0 | (29) | 0 | 822,866 | 0 | 17,035 | 17,035 | 4,701 | 04/15/2023 | 2FE |
| 949746 MZ 1 | WELLS FARGO 4.625 | | 01/31/2006 | BANC OF AMERICA SECURITI | | 1,970,000 | 2,000,000 | 1,996,200 | 1,996,384 | 0 | 124 | 0 | 124 | 0 | 1,996,507 | 0 | (26,507) | (26,507) | 44,965 | 08/09/2010 | 1FE |
| 94981Q AN 8 | WFMBS 2005-AR16 4A6 CM 4.993 | | 02/25/2006 | PAID ON PRINCIPAL | | 893,798 | 893,798 | 893,169 | 893,021 | 0 | 776 | 0 | 776 | 0 | 893,798 | 0 | 0 | 0 | 7,438 | 10/25/2035 | 1FE |
| 94981Q AN 8 | WFMBS 2005-AR16 4A6 CM 4.993 | | 01/25/2006 | PAID ON PRINCIPAL | | 348,899 | 348,899 | 348,654 | 348,596 | 0 | 303 | 0 | 303 | 0 | 348,899 | 0 | 0 | 0 | 1,452 | 10/25/2035 | 1FE |
| 94981Q AN 8 | WFMBS 2005-AR16 4A6 CM 4.993 | | 03/25/2006 | PAID ON PRINCIPAL | | 923,195 | 923,195 | 922,546 | 922,394 | 0 | 802 | 0 | 802 | 0 | 923,195 | 0 | 0 | 0 | 11,525 | 10/25/2035 | 1FE |
| 94982Y AH 3 | WFMBS 2005-15 A2 CMO 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 788,125 | 788,125 | 769,788 | 769,888 | 0 | 18,237 | 0 | 18,237 | 0 | 788,125 | 0 | 0 | 0 | 5,611 | 12/25/2020 | 1FE |
| 94983F AA 8 | WOMBS 2006-1 A1 CMO 5.000 | | 03/25/2006 | PAID ON PRINCIPAL | | 104,607 | 104,607 | 102,499 | 102,499 | 0 | 2,108 | 0 | 2,108 | 0 | 104,607 | 0 | 0 | 0 | 435 | 09/25/2020 | 1 |
| 88579Y AB 7 | 3M COMPANY 2.400 | | 01/24/2006 | GOLDMAN SACHS & CO | | 309,969 | 350,000 | 310,297 | 310,383 | 0 | 67 | 0 | 67 | 0 | 310,450 | 0 | (482) | (482) | 1,517 | 11/21/2032 | 1FE |
| 05560H AC 7 | BMO CAPITAL TRUST PERP 6.685 | C | 02/13/2006 | ROYAL BANK OF CANADA-LO | | 477,155 | 432,715 | 319,149 | 427,902 | 0 | (44) | 0 | (44) | 0 | 427,858 | 4,688 | 44,609 | 49,297 | 3,725 | 12/29/2049 | 1FE |
| 146900 AC 9 | CASCADES INC 7.250 | F | 02/01/2006 | CIBC WORLD MARKETS | | 887,500 | 1,000,000 | 1,051,875 | 910,000 | 135,273 | (413) | 0 | 134,860 | 0 | 1,044,860 | 0 | (157,360) | (157,360) | 34,438 | 02/15/2013 | 3FE |
| 22409V AE 2 | CP SHIPS LIMITED 4.000 | F | 01/01/2006 | TENDERED | | 5,000 | 5,000 | 5,019 | 5,000 | 16 | (0) | 0 | 16 | 0 | 5,016 | 0 | (16) | (16) | 0 | 06/30/2024 | 4FE |
| 29410Z AC 9 | EPCOR UTILITIES 6.750 | C | 02/13/2006 | ROYAL BANK OF CANADA-LO | | 247,773 | 216,358 | 159,205 | 213,795 | 0 | 13 | 0 | 13 | 0 | 213,808 | 2,343 | 31,621 | 33,964 | 5,882 | 03/22/2016 | 2FE |
| 36158Z AM 8 | GENERAL ELECTRIC CAPIT 5.150 | C | 02/10/2006 | SCOTIA CAPITAL | | 1,791,051 | 1,732,660 | 1,449,537 | 1,710,570 | 0 | (47) | 0 | (47) | 0 | 1,710,523 | 20,541 | 59,986 | 80,528 | 17,357 | 06/06/2013 | 1FE |
| 391906 AB 0 | GREATER TORONTO AIRPOR 5.950 | C | 02/09/2006 | SCOTIA CAPITAL | | 1,795,975 | 1,745,360 | 1,392,861 | 1,708,141 | 0 | 153 | 0 | 153 | 0 | 1,708,293 | 33,185 | 54,498 | 87,682 | 20,770 | 12/03/2007 | 1FE |
| 39191Z AB 5 | GREATER TORONTO AIRPOR 6.700 | C | 02/09/2006 | RBC CAPITAL MARKETS | | 947,207 | 872,680 | 674,412 | 855,443 | 0 | (1) | 0 | (1) | 0 | 855,443 | 16,618 | 75,146 | 91,764 | 28,644 | 07/19/2010 | 1FE |
| 47215Q AF 1 | JEAN COUTU GROUP 7.625 | F | 03/08/2006 | DEUTSCHE BANC ALEX BROV | | 487,500 | 500,000 | 513,750 | 492,500 | 19,205 | (454) | 0 | 18,750 | 0 | 511,250 | 0 | (23,750) | (23,750) | 23,510 | 08/01/2012 | 4FE |
| 53947Z AP 2 | LOBLAW COMPANIES LIMIT 6.500 | C | 02/13/2006 | ROYAL BANK OF CANADA-LO | | 1,407,189 | 1,298,145 | 977,241 | 1,305,838 | 0 | (508) | 0 | (508) | 3 | 1,305,333 | 14,306 | 87,550 | 101,856 | 41,683 | 01/19/2011 | 1FE |
| 633067 AR 4 | NATIONAL BANK OF CANAD 5.700 | C | 02/10/2006 | RBC CAPITAL MARKETS | | 1,799,021 | 1,732,660 | 1,496,288 | 1,749,943 | 0 | (1,350) | 0 | (1,350) | 7 | 1,748,600 | 21,006 | 29,415 | 50,422 | 33,011 | 04/16/2014 | 1FE |
| 656568 AB 8 | NORTEL NETWORKS CORP 4.250 | F | 01/17/2006 | J GIORDANO | | 52,044 | 55,000 | 49,931 | 50,806 | 850 | 61 | 0 | 912 | 0 | 51,718 | 0 | 326 | 326 | 903 | 09/01/2008 | 4FE |
| 67000X AA 4 | NOVELIS INC (144A) 7.250 | F | 03/24/2006 | PAID ON PRINCIPAL | | 1,468 | 1,468 | 1,457 | 1,369 | 89 | 10 | 0 | 99 | 0 | 1,468 | 0 | 0 | 0 | 53 | 02/15/2015 | 4 |
| 82028K AE 1 | SHAW COMMUNICATIONS 7.400 | C | 02/09/2006 | TORONTO DOMINION BANK L | | 2,716,217 | 2,618,040 | 1,971,210 | 2,582,055 | 0 | (911) | 0 | (911) | 1 | 2,581,145 | 50,151 | 84,921 | 135,072 | 63,694 | 10/17/2007 | 3FE |
| 350863 AA 4 | 407 INTERNATIONAL INC 6.050 | C | 02/09/2006 | RBC CAPITAL MARKETS | | 1,195,406 | 1,134,484 | 841,454 | 1,092,625 | 0 | 647 | 0 | 647 | 1 | 1,078,649 | 35,853 | 80,903 | 116,756 | 34,252 | 07/27/2009 | 1FE |
| 00207D AF 9 | ASM INTERNATIONAL NV ( 4.250 | F | 01/06/2006 | LEHMAN BROTHERS | | 380,000 | 380,000 | 389,488 | 365,275 | 20,771 | (28) | 0 | 20,743 | 0 | 386,018 | 0 | (6,018) | (6,018) | 1,570 | 12/06/2011 | 4FE |
| 33938E AL 1 | FLEXTRONICS INTL 1.000 | F | 02/15/2006 | VARIOUS | | 542,258 | 595,000 | 551,290 | 542,194 | 9,728 | 1,175 | 0 | 10,903 | 0 | 553,097 | 0 | (10,840) | (10,840) | 3,271 | 08/01/2010 | 3FE |
| 492520 AE 1 | KERZNER INTERNATIONAL 6.750 | F | 03/20/2006 | BANC OF AMERICA SECURITI | | 101,375 | 100,000 | 100,000 | 97,250 | 2,750 | 0 | 0 | 2,750 | 0 | 100,000 | 0 | 1,375 | 1,375 | 3,394 | 10/01/2015 | 4FE |

# 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 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Desig-nation 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. | | | | | | |
| 762397 AL 1 | RHODIA SA 10.250 | F | .01/24/2006 | REDEEMED | | 386,978 | 351,000 | 382,590 | 380,681 | 0 | (385) | 0 | (385) | 0 | 380,296 | 0 | 6,682 | 6,682 | 5,297 | 06/01/2010 | 5FE |
| 806857 AD 0 | SCHLUMBERGER LIMITED 2.125 | F | .01/17/2006 | VARIOUS | | 234,956 | 165,000 | 186,656 | 186,429 | 0 | (54) | 0 | (54) | 0 | 186,375 | 0 | 48,581 | 48,581 | 462 | 06/01/2023 | 1FE |
| 00077B 5X 7 | AMAC 2002-10 2A1 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 50,417 | 50,417 | 50,993 | 51,357 | 0 | (940) | 0 | (940) | 0 | 50,417 | 0 | 0 | 0 | 423 | 01/25/2018 | 1FE |
| 06050H D3 9 | BOAMS 2003-B 2A2 CMO 4.413 | | .03/25/2006 | PAID ON PRINCIPAL | | 41,605 | 41,605 | 42,021 | 41,869 | 0 | (263) | 0 | (263) | 0 | 41,605 | 0 | 0 | 0 | 261 | 03/25/2033 | 1FE |
| 05948X BV 2 | BOAMS 2003-D 2A4 CMO 4.341 | | .03/25/2006 | PAID ON PRINCIPAL | | 110,170 | 110,170 | 111,544 | 111,456 | 0 | (1,286) | 0 | (1,286) | 0 | 110,170 | 0 | 0 | 0 | 869 | 05/25/2033 | 1FE |
| 15132E AR 9 | CDMC 2002-4 A1 CMO 6.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 3,154 | 3,154 | 3,204 | 3,156 | 0 | (1) | 0 | (1) | 0 | 3,154 | 0 | 0 | 0 | 35 | 07/25/2032 | 1FE |
| 16162W CK 3 | CHASE 2003-S13 A1 CMO 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 121,680 | 121,680 | 120,862 | 120,874 | 0 | 806 | 0 | 806 | 0 | 121,680 | 0 | 0 | 0 | 1,035 | 11/25/2033 | 1FE |
| 172973 TL 3 | CMSI 2003-10 A1 CMO 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 266,741 | 266,741 | 260,322 | 260,459 | 0 | 6,282 | 0 | 6,282 | 0 | 266,741 | 0 | 0 | 0 | 1,976 | 11/25/2018 | 1FE |
| 22541Q 4A 7 | CSFB 2003-29 4A1 CMO 6.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 305,164 | 305,164 | 316,417 | 321,192 | 0 | (16,028) | 0 | (16,028) | 0 | 305,164 | 0 | 0 | 0 | 2,947 | 12/25/2033 | 1FE |
| 12669E W3 6 | CWHL 2003-J8 1A1 CMO 5.250 | | .03/25/2006 | PAID ON PRINCIPAL | | 131,660 | 131,660 | 132,194 | 132,092 | 0 | (432) | 0 | (432) | 0 | 131,660 | 0 | 0 | 0 | 1,288 | 09/25/2023 | 1FE |
| 12669E EJ 1 | CWHL 2003-15 2A1 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 1,056,621 | 1,056,621 | 1,059,817 | 1,059,667 | 0 | (3,047) | 0 | (3,047) | 0 | 1,056,621 | 0 | 0 | 0 | 9,862 | 06/25/2018 | 1FE |
| 12669E HN 9 | CWHL 2003-27 A1 CMO 3.718 | | .03/25/2006 | PAID ON PRINCIPAL | | 26,470 | 26,470 | 26,734 | 26,854 | 0 | (385) | 0 | (385) | 0 | 26,470 | 0 | 0 | 0 | 246 | 06/25/2033 | 1FE |
| 12669E HN 9 | CWHL 2003-27 A1 CMO 3.721 | | .02/25/2006 | PAID ON PRINCIPAL | | 81,393 | 81,393 | 82,207 | 82,576 | 0 | (1,183) | 0 | (1,183) | 0 | 81,393 | 0 | 0 | 0 | 505 | 06/25/2033 | 1FE |
| 12669E HN 9 | CWHL 2003-27 A1 CMO 3.726 | | .01/25/2006 | PAID ON PRINCIPAL | | 27,122 | 27,122 | 27,393 | 27,516 | 0 | (394) | 0 | (394) | 0 | 27,122 | 0 | 0 | 0 | 84 | 06/25/2033 | 1FE |
| 32051D YH 9 | FHASI 2003-5 1A14 CMO 5.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 71,148 | 71,148 | 71,148 | 71,148 | 0 | 0 | 0 | 0 | 0 | 71,148 | 0 | 0 | 0 | 517 | 07/25/2033 | 1FE |
| 32051D L3 4 | FHASI 2003-8 2AI CMO 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 939,347 | 939,347 | 919,386 | 919,681 | 0 | 19,666 | 0 | 19,666 | 0 | 939,347 | 0 | 0 | 0 | 6,967 | 09/25/2018 | 1FE |
| 74434R G7 0 | PHMS 1992-27 M CMO 7.500 | | .02/01/2006 | PAID ON PRINCIPAL | | 15,526 | 15,526 | 15,925 | 15,526 | 0 | 0 | 0 | 0 | 0 | 15,526 | 0 | 0 | 0 | 0 | 10/25/2007 | 1FE |
| 743946 AJ 4 | PHMS 1993-H 1B1 CMO 6.979 | | .03/28/2006 | PAID ON PRINCIPAL | | 17,106 | 17,106 | 17,241 | 17,053 | 0 | 53 | 0 | 53 | 0 | 17,106 | 0 | 0 | 0 | 299 | 09/28/2008 | 1FE |
| 743946 AJ 4 | PHMS 1993-H 1B1 CMO 6.979 | | .01/28/2006 | PAID ON PRINCIPAL | | 6,418 | 6,418 | 6,468 | 6,398 | 0 | 20 | 0 | 20 | 0 | 6,418 | 0 | 0 | 0 | 37 | 09/28/2008 | 1FE |
| 939336 UE 1 | WAMMS 2003-MS5 1A1 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 145,996 | 145,996 | 147,889 | 148,693 | 0 | (2,698) | 0 | (2,698) | 0 | 145,996 | 0 | 0 | 0 | 1,159 | 03/25/2018 | 1FE |
| 939336 AW 3 | WAMU 2002-AR10 A6 CMO 4.816 | | .03/25/2006 | PAID ON PRINCIPAL | | 132,430 | 132,430 | 133,754 | 132,469 | 0 | (39) | 0 | (39) | 0 | 132,430 | 0 | 0 | 0 | 1,008 | 10/25/2032 | 1FE |
| 929227 ZC 3 | WAMU 2002-AR18 A CMO 4.124 | | .03/25/2006 | PAID ON PRINCIPAL | | 4,331 | 4,331 | 4,331 | 4,331 | 0 | 0 | 0 | 0 | 0 | 4,331 | 0 | 0 | 0 | 45 | 01/25/2033 | 1FE |
| 929227 ZC 3 | WAMU 2002-AR18 A CMO 4.124 | | .02/25/2006 | PAID ON PRINCIPAL | | 5,384 | 5,384 | 5,384 | 5,384 | 0 | 0 | 0 | 0 | 0 | 5,384 | 0 | 0 | 0 | 37 | 01/25/2033 | 1FE |
| 929227 ZC 3 | WAMU 2002-AR18 A CMO 4.124 | | .01/25/2006 | PAID ON PRINCIPAL | | 7,073 | 7,073 | 7,073 | 7,073 | 0 | 0 | 0 | 0 | 0 | 7,073 | 0 | 0 | 0 | 24 | 01/25/2033 | 1FE |
| 929227 YG 5 | WAMU 2002-S7 3A1 CMO 6.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 577 | 577 | 588 | 605 | 0 | (28) | 0 | (28) | 0 | 577 | 0 | 0 | 0 | 8 | 11/25/2032 | 1FE |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 4.482 | | .01/25/2006 | PAID ON PRINCIPAL | | 12,114 | 12,114 | 12,235 | 12,438 | 0 | (323) | 0 | (323) | 0 | 12,114 | 0 | 0 | 0 | 45 | 03/25/2033 | 1FE |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 4.483 | | .03/25/2006 | PAID ON PRINCIPAL | | 6,096 | 6,096 | 6,157 | 6,259 | 0 | (163) | 0 | (163) | 0 | 6,096 | 0 | 0 | 0 | 68 | 03/25/2033 | 1FE |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 4.485 | | .02/25/2006 | PAID ON PRINCIPAL | | 11,269 | 11,269 | 11,381 | 11,569 | 0 | (301) | 0 | (301) | 0 | 11,269 | 0 | 0 | 0 | 84 | 03/25/2033 | 1FE |
| 92922F HL 5 | WAMU 2003-S12 1A1 CMO 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 231,632 | 231,632 | 226,058 | 226,194 | 0 | 5,438 | 0 | 5,438 | 0 | 231,632 | 0 | 0 | 0 | 1,798 | 11/25/2018 | 1FE |
| 929227 6Y 7 | WAMU 2003-S6 2A3 CMO 4.750 | | .03/25/2006 | PAID ON PRINCIPAL | | 76,156 | 76,156 | 76,394 | 76,393 | 0 | (237) | 0 | (237) | 0 | 76,156 | 0 | 0 | 0 | 585 | 07/25/2018 | 1FE |
| 92922F BK 3 | WAMU 2003-S7 A1 CMO 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 114,794 | 114,794 | 112,713 | 112,768 | 0 | 2,026 | 0 | 2,026 | 0 | 114,794 | 0 | 0 | 0 | 894 | 08/25/2018 | 1FE |
| 92922F DE 5 | WAMU 2003-S8 A2 CMO 5.000 | | .03/25/2006 | PAID ON PRINCIPAL | | 313,182 | 313,182 | 315,140 | 314,989 | 0 | (1,806) | 0 | (1,806) | 0 | 313,182 | 0 | 0 | 0 | 2,677 | 09/25/2018 | 1FE |
| 94980Y AE 2 | WFMBS 2003-16 2A1 CMO 4.500 | | .03/25/2006 | PAID ON PRINCIPAL | | 43,482 | 43,482 | 43,224 | 43,246 | 0 | 236 | 0 | 236 | 0 | 43,482 | 0 | 0 | 0 | 319 | 12/25/2018 | 1FE |
| 949775 AB 6 | WFMBS 2003-18 A2 CMO 5.250 | | .03/25/2006 | PAID ON PRINCIPAL | | 61,615 | 61,615 | 60,359 | 60,344 | 0 | 1,272 | 0 | 1,272 | 0 | 61,615 | 0 | 0 | 0 | 586 | 12/25/2033 | 1FE |
| 291005 AA 4 | EMERITUS CORP 6.250 | | .01/01/2006 | MATURED | | 40,000 | 40,000 | 34,800 | 38,500 | 1,500 | 0 | 0 | 1,500 | 0 | 40,000 | 0 | 0 | 0 | 1,250 | 01/01/2006 | 5 |
| 06424E AE 4 | BOAST 2003-1 B 2.100 | | .03/20/2006 | PAID ON PRINCIPAL | | 966,956 | 966,956 | 966,882 | 966,977 | 0 | (21) | 0 | (21) | 0 | 966,956 | 0 | 0 | 0 | 3,411 | 03/22/2010 | 1FE |
| 143128 BF 2 | CARMX 2003-1 B 2.070 | | .03/15/2006 | PAID ON PRINCIPAL | | 212,603 | 212,603 | 212,298 | 212,471 | 0 | 132 | 0 | 132 | 0 | 212,603 | 0 | 0 | 0 | 729 | 11/15/2009 | 1FE |
| 12489W CF 9 | CBASS 2000-CB2 M2 8.720 | | .03/25/2006 | PAID ON PRINCIPAL | | 2,451,249 | 2,451,249 | 2,344,105 | 2,396,545 | 0 | 54,704 | 0 | 54,704 | 0 | 2,451,249 | 0 | 0 | 0 | 35,514 | 03/25/2033 | 1FE |
| 126671 RX 6 | CWL 2002-S3 M1 4.800 | | .03/25/2006 | PAID ON PRINCIPAL | | 490,686 | 490,686 | 501,957 | 490,097 | 0 | 589 | 0 | 589 | 0 | 490,686 | 0 | 0 | 0 | 4,004 | 05/25/2032 | 1FE |
| 152314 DH 0 | CXHE 2001-A A6 (MBIA) 6.250 | | .01/25/2006 | PAID ON PRINCIPAL | | 1,444,371 | 1,444,371 | 1,513,917 | 1,441,226 | 0 | 3,145 | 0 | 3,145 | 0 | 1,444,371 | 0 | 0 | 0 | 7,523 | 04/25/2031 | 1FE |
| 33736L AR 6 | FULB 1997-C2 A3 6.650 | | .03/20/2006 | PAID ON PRINCIPAL | | 76,392 | 76,392 | 84,798 | 79,592 | 0 | (3,200) | 0 | (3,200) | 0 | 76,392 | 0 | 0 | 0 | 1,297 | 11/18/2029 | 1FE |
| 361849 DY 5 | GMACC 1998-C2 A2 6.420 | | .03/15/2006 | PAID ON PRINCIPAL | | 24,576 | 24,576 | 26,179 | 25,246 | 0 | (670) | 0 | (670) | 0 | 24,576 | 0 | 0 | 0 | 200 | 05/15/2035 | 1FE |
| 361856 CM 7 | GMACM 2003-HE2 A2 (FGI 3.140 | | .03/25/2006 | PAID ON PRINCIPAL | | 597,550 | 597,550 | 597,471 | 596,493 | 0 | 1,057 | 0 | 1,057 | 0 | 597,550 | 0 | 0 | 0 | 2,997 | 06/25/2025 | 1FE |
| 38373M SH 4 | GNR 2006-3 A PROJECT L 4.212 | | .03/16/2006 | PAID ON PRINCIPAL | | 40,619 | 40,619 | 39,807 | 39,807 | 0 | 812 | 0 | 812 | 0 | 40,619 | 0 | 0 | 0 | 214 | 01/16/2028 | 1 |
| 449182 AP 9 | HART 2002-A B 3.540 | | .03/15/2006 | PAID ON PRINCIPAL | | 300,842 | 300,842 | 300,818 | 300,841 | 0 | 1 | 0 | 1 | 0 | 300,842 | 0 | 0 | 0 | 1,939 | 02/16/2009 | 1FE |
| 41283A BF 5 | HDMOT 2003-4 B 2.190 | | .03/15/2006 | PAID ON PRINCIPAL | | 202,537 | 202,537 | 202,509 | 202,527 | 0 | 11 | 0 | 11 | 0 | 202,537 | 0 | 0 | 0 | 732 | 04/15/2011 | 1FE |
| 42332Q AU 7 | HFCMC 2000-PH1 A1 7.715 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,114,449 | 2,114,449 | 2,345,469 | 2,184,151 | 0 | (69,702) | 0 | (69,702) | 0 | 2,114,449 | 0 | 0 | 0 | 107,578 | 01/17/2034 | 1FE |
| 61910D CM 2 | MCFI 1997-MC1 A3 7.288 | | .03/20/2006 | PAID ON PRINCIPAL | | 70,992 | 70,992 | 74,635 | 71,615 | 0 | (623) | 0 | (623) | 0 | 70,992 | 0 | 0 | 0 | 1,329 | 07/20/2027 | 1FE |

# 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 Desig-nation or Market Indicator (a) |
| 59021* AK 7 | MERRILL LYNCH FHA PROJ 7.430 | | .03/31/2006 | PAID ON PRINCIPAL | | 4,569 | 4,569 | 4,473 | 4,508 | 0 | 61 | 0 | 61 | 0 | 4,569 | 0 | 0 | 0 | 87 | 02/01/2021 | 1 |
| 59020M AA 1 | MERRILL LYNCH FHA PROJ 7.430 | | .03/01/2006 | PAID ON PRINCIPAL | | 478,555 | 478,555 | 465,993 | 469,518 | 0 | 9,037 | 0 | 9,037 | 0 | 478,555 | 0 | 0 | 0 | 3,570 | 08/01/2024 | 1 |
| 63936W AE 6 | NAVOT 2003-A B 3.080 | | .03/15/2006 | PAID ON PRINCIPAL | | 26,669 | 26,669 | 26,664 | 26,668 | 0 | 2 | 0 | 2 | 0 | 26,669 | 0 | 0 | 0 | 141 | 11/15/2009 | 1FE |
| 63859C BS 1 | NLFC 1999-1 A2 6.316 | | .03/20/2006 | PAID ON PRINCIPAL | | 36,550 | 36,550 | 33,574 | 35,320 | 0 | 1,230 | 0 | 1,230 | 0 | 36,550 | 0 | 0 | 0 | 352 | 01/20/2031 | 1FE |
| 74432G AA 5 | PCMT 2003-PWR1 A1 3.669 | | .03/11/2006 | PAID ON PRINCIPAL | | 32,530 | 32,530 | 32,692 | 32,616 | 0 | (86) | 0 | (86) | 0 | 32,530 | 0 | 0 | 0 | 210 | 02/11/2036 | 1FE |
| 69348H BK 3 | PNCMA 2000-C1 A2 7.610 | | .03/15/2006 | PAID ON PRINCIPAL | | 2,364,137 | 2,364,137 | 2,710,538 | 2,579,038 | 0 | (214,901) | 0 | (214,901) | 0 | 2,364,137 | 0 | 0 | 0 | 199,590 | 02/15/2010 | 1FE |
| 760985 YR 6 | RAMP 2003-RZ4 A3 3.380 | | .03/25/2006 | PAID ON PRINCIPAL | | 1,430,511 | 1,430,511 | 1,441,687 | 1,430,795 | 0 | (284) | 0 | (284) | 0 | 1,430,511 | 0 | 0 | 0 | 7,360 | 02/25/2030 | 1FE |
| 75932@ AD 5 | REILLY MTG ASSOC LP FH 7.430 | | .03/25/2006 | PAID ON PRINCIPAL | | 531 | 531 | 529 | 529 | 0 | 2 | 0 | 2 | 0 | 531 | 0 | 0 | 0 | 7 | 07/01/2022 | 1 |
| 76110V NC 8 | RFMS2 2003-HI2 A4 2.770 | | .03/31/2006 | PAID ON PRINCIPAL | | 331,037 | 331,037 | 285,338 | 284,927 | 0 | 485 | 0 | 485 | 0 | 331,037 | 0 | 0 | 0 | 659 | 05/25/2017 | 1FE |
| 87236F AD 1 | TCW GEM V LTD TR CTF C --- | | .03/31/2006 | VARIOUS | | 3,096,060 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 596,060 | 596,060 | 0 | 09/12/2012 | 1FE |
| 4599999. | Total - Bonds - Industrial & Miscellaneous | | | | | 231,332,165 | 225,368,399 | 224,025,814 | 221,911,065 | 1,381,719 | (570,322) | 0 | 811,397 | 12 | 222,753,477 | 198,692 | 8,379,997 | 8,578,689 | 4,873,400 | XXX | XXX |
| 6099997. | Total - Bonds - Part 4 | | | | | 686,010,899 | 674,209,803 | 663,810,719 | 672,847,631 | 1,417,086 | 2,020 | 0 | 1,419,106 | 28 | 674,297,767 | 535,501 | 11,177,631 | 11,713,132 | 11,861,483 | XXX | XXX |
| 6099999. | Total - Bonds | | | | | 686,010,899 | 674,209,803 | 663,810,719 | 672,847,631 | 1,417,086 | 2,020 | 0 | 1,419,106 | 28 | 674,297,767 | 535,501 | 11,177,631 | 11,713,132 | 11,861,483 | XXX | XXX |
| **Preferred Stocks - Public Utilities** | | | | | | | | | | | | | | | | | | | | | |
| 171871 40 3 | CINCINNATI BELL INC PFD STK | | .02/27/2006 | VARIOUS | 700.000 | 28,190 | 0 | 28,685 | 26,461 | 2,224 | 0 | 0 | 2,224 | 0 | 28,685 | 0 | (495) | (495) | 591 | XXX | P5UFE |
| 6199999. | Total - Preferred Stocks - Public Utilities | | | | | 28,190 | XXX | 28,685 | 26,461 | 2,224 | 0 | 0 | 2,224 | 0 | 28,685 | 0 | (495) | (495) | 591 | XXX | XXX |
| **Preferred Stocks - Banks, Trust and Insurance Companies** | | | | | | | | | | | | | | | | | | | | | |
| 060505 70 8 | BANK OF AMERICA SER VI 6.75% | | .03/31/2006 | VARIOUS | 102,900.000 | 5,375,701 | 0 | 5,145,000 | 5,453,700 | (308,700) | 0 | 0 | (308,700) | 0 | 5,145,000 | 0 | 230,701 | 230,701 | 86,822 | XXX | P2AZ |
| 208464 86 7 | CONSECO INC SER B 5.50% | | .02/13/2006 | GOLDMAN SACHS INC | 8,500.000 | 241,818 | 0 | 237,540 | 237,540 | 0 | 0 | 0 | 0 | 0 | 237,540 | 0 | 4,277 | 4,277 | 2,922 | XXX | P5AZ |
| 404216 20 2 | HAYES LEMMERZ INTL INC PFD | | .03/06/2006 | DIRECT | 0.030 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | (1) | (1) | 0 | XXX | P5U |
| 571834 20 9 | MARSHALL & ISLEY CORP 8/15/07 6.50% | | .03/08/2006 | VARIOUS | 10,500.000 | 273,598 | 0 | 282,660 | 282,660 | 0 | 0 | 0 | 0 | 0 | 282,660 | 0 | (9,062) | (9,062) | 4,266 | XXX | RP1LFE |
| G05384 11 3 | ASPEN INSURANCE HOLDINGS LTD 5.62 | F | .02/23/2006 | ADJUST BASIS DOWN | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | P2U |
| 6299999. | Total - Preferred Stocks - Banks, Trust & Insurance Companies | | | | | 5,891,117 | XXX | 5,665,201 | 5,973,901 | (308,699) | 0 | 0 | (308,699) | 0 | 5,665,201 | 0 | 225,915 | 225,915 | 94,010 | XXX | XXX |
| **Preferred Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 032511 30 5 | ANADARKO PETE CORP 5.46 | | .02/27/2006 | GOLDMAN SACHS INC | 10,000.000 | 1,001,969 | 0 | 850,600 | 972,810 | (122,210) | 0 | 0 | (122,210) | 0 | 850,600 | 0 | 151,369 | 151,369 | 0 | XXX | P2AZ |
| 037411 40 2 | APACHE CORP SER B | | .02/28/2006 | JANNEY MONTGOMERY SCO | 16,500.000 | 1,670,574 | 0 | 1,435,500 | 1,675,790 | (240,290) | 0 | 0 | (240,290) | 0 | 1,435,500 | 0 | 235,074 | 235,074 | 23,430 | XXX | P2AZ |
| 055453 74 0 | BHP OPERATIONS PFD 6.76% | | .02/27/2006 | ISSUE CALLED at 100000.000 | 150.000 | 15,000,000 | 0 | 15,199,800 | 15,199,800 | 0 | 0 | 0 | 0 | 0 | 15,199,800 | 0 | (199,800) | (199,800) | 253,500 | XXX | RP1UFE |
| 165167 84 2 | CHESAPEAKE ENERGY CORP PFD 4.5% | | .02/07/2006 | VARIOUS | 3,400.000 | 324,501 | 0 | 355,155 | 328,134 | 27,021 | 0 | 0 | 27,021 | 0 | 355,155 | 0 | (30,655) | (30,655) | 0 | XXX | RP4UFE |
| 226603 20 7 | CRIIMI MAE PFD B CONV$25 | | .01/18/2006 | VARIOUS | 1,800.000 | 45,918 | 0 | 48,141 | 45,540 | 2,601 | 0 | 0 | 2,601 | 0 | 48,141 | 0 | (2,222) | (2,222) | 0 | XXX | P5AZ |
| 291525 20 2 | EMMIS COMMS CORP SER A | | .03/31/2006 | MILLER TABAK | 600.000 | 24,030 | 0 | 25,950 | 25,800 | 150 | 0 | 0 | 150 | 0 | 25,950 | 0 | (1,920) | (1,920) | 469 | XXX | P5LFE |
| 345395 20 6 | FORD MOTOR CO CAP TR II 6.50% | | .01/23/2006 | VARIOUS | 20,400.000 | 630,556 | 0 | 887,640 | 563,040 | 324,600 | 0 | 0 | 324,600 | 0 | 887,640 | 0 | (257,084) | (257,084) | 20,145 | XXX | RP4LFE |
| 35671D 79 0 | FREEPORT MCMORAN COPP 5.5% | | .03/17/2006 | ADJUST BASIS DOWN | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | P4L |
| 35671D 81 6 | FREEPORT MCMORAN COPPER & GOLD | | .02/03/2006 | VARIOUS | 600.000 | 767,491 | 0 | 561,625 | 561,625 | 0 | 0 | 0 | 0 | 0 | 561,625 | 0 | 205,866 | 205,866 | 7,150 | XXX | P4U |
| 370442 73 3 | GEN MOTORS CORP 5.25 | | .03/01/2006 | GOLDMAN SACHS INC | 300.000 | 4,560 | 0 | 5,520 | 4,470 | 1,050 | 0 | 0 | 1,050 | 0 | 5,520 | 0 | (960) | (960) | 197 | XXX | RP4LFE |
| 427056 BC 9 | HERCULES INC 6.50% | | .03/09/2006 | KBC FINANCIAL | 45.000 | 35,589 | 0 | 37,575 | 3,375 | 34,200 | 0 | 0 | 34,200 | 0 | 37,575 | 0 | (1,986) | (1,986) | 0 | XXX | P4LFE |
| 629377 70 6 | NRG ENERGY 4.00% | | .01/09/2006 | SG COWEN | 1,000.000 | 1,296,210 | 0 | 1,107,500 | 1,107,500 | 0 | 0 | 0 | 0 | 0 | 1,107,500 | 0 | 188,710 | 188,710 | 0 | XXX | P5AZ |
| 629377 87 0 | NRG ENERGY INC 3/16/09 5.75% | | .02/02/2006 | ADJUST BASIS DOWN | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | RP1LFE |
| 832727 20 0 | SMURFIT STONE 2/15/12 SER A CONV 7 | | .03/23/2006 | ADJUST BASIS DOWN | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | RP5LFE |
| 91136H 30 6 | UNITED RENTALS 6.50% | | .01/09/2006 | MILLER TABAK | 1,600.000 | 67,958 | 0 | 69,010 | 67,660 | 1,350 | 0 | 0 | 1,350 | 0 | 69,010 | 0 | (1,052) | (1,052) | 0 | XXX | RP5UFE |
| G98255 40 2 | XL CAPITAL LTD 6.50% | | .03/22/2006 | MERRILL LYNCH | 9,600.000 | 215,993 | 0 | 223,680 | 214,464 | 9,216 | 0 | 0 | 9,216 | 0 | 223,680 | 0 | (7,687) | (7,687) | 3,900 | XXX | P1U |
| 880333 11 7 | TENSAR INTL PREF SHS A | D | .02/27/2006 | DIRECT | 52,515.000 | 0 | 0 | 85,967 | 0 | 90,155 | 0 | 0 | 90,155 | (4,187) | 85,967 | (33,452) | (52,515) | (85,967) | 0 | XXX | RP6*A |
| 983701 30 1 | XCL LTD PFD CONV SER A ACCR INV | D | .02/27/2006 | DIRECT | 29,767.000 | 0 | 0 | 278,190 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | P6AZ |
| 6399999. | Total - Preferred Stocks - Industrial & Miscellaneous | | | | | 21,085,349 | XXX | 21,171,853 | 20,770,008 | 127,843 | 0 | 0 | 127,843 | (4,187) | 20,893,663 | (33,452) | 225,138 | 191,686 | 308,791 | XXX | XXX |
| 6599997. | Total - Preferred Stocks - Part 4 | | | | | 27,004,656 | XXX | 26,865,739 | 26,770,370 | (178,632) | 0 | 0 | (178,632) | (4,187) | 26,587,549 | (33,452) | 450,558 | 417,106 | 403,392 | XXX | XXX |
| 6599999. | Total - Preferred Stocks | | | | | 27,004,656 | XXX | 26,865,739 | 26,770,370 | (178,632) | 0 | 0 | (178,632) | (4,187) | 26,587,549 | (33,452) | 450,558 | 417,106 | 403,392 | XXX | XXX |
| **Common Stocks - Banks, Trust and Insurance Companies** | | | | | | | | | | | | | | | | | | | | | |
| 841338 10 6 | SOUTHEAST BANKING CORP | | .02/27/2006 | DIRECT | 89,900.000 | 0 | XXX | 0 | 9 | (9) | 0 | 0 | (9) | 0 | 0 | 0 | 0 | 0 | 0 | XXX | L |
| 6799999. | Total - Common Stocks - Banks, Trust & Insurance Companies | | | | | 0 | XXX | 0 | 9 | (9) | 0 | 0 | (9) | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# 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 Desig-nation or Market Indicator (a) |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 126715 10 1 | CWT SPECIALITY STORES INC COM STK | | .02/27/2006 | DIRECT | 51,463.000 | 0 | XXX | 247 | 0 | 247 | 0 | 0 | 247 | 0 | 247 | 0 | (247) | (247) | 0 | XXX | A |
| 171779 10 1 | CIENA CORP | | .02/01/2006 | SMITH BARNEY/SALOMON BF | 13,173.000 | 51,900 | XXX | 52,692 | 52,692 | 0 | 0 | 0 | 0 | 0 | 52,692 | 0 | (792) | (792) | 0 | XXX | L |
| 22765Y 10 4 | CROSSTEX ENERGY INC | | .01/10/2006 | SMITH BARNEY/SALOMON BF | 5,881.000 | 393,605 | XXX | 394,909 | 370,856 | 24,053 | 0 | 0 | 24,053 | 0 | 394,909 | 0 | (1,304) | (1,304) | 0 | XXX | L |
| 256069 10 5 | DOBSON COMMUNICATIONS CORP | | .03/31/2006 | SMITH BARNEY/SALOMON BF | 15,845.000 | 127,435 | XXX | 139,572 | 118,838 | (99,824) | 0 | 0 | (99,824) | 0 | 19,014 | 0 | 108,421 | 108,421 | 0 | XXX | L |
| 277044 20 2 | EASTERN STAINLESS/VA -CL B | | .02/27/2006 | DIRECT | 10,497.000 | 0 | XXX | 5,249 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | A |
| 31787A 10 1 | FINISAR | | .03/24/2006 | SMITH BARNEY/SALOMON BF | 15,821.000 | 78,312 | XXX | 77,998 | 77,998 | 0 | 0 | 0 | 0 | 0 | 77,998 | 0 | 314 | 314 | 0 | XXX | L |
| 35063R 10 0 | FOUNDRY NETWORKS INC | | .03/21/2006 | SMITH BARNEY/SALOMON BF | 1,670.000 | 27,938 | XXX | 27,772 | 27,772 | 0 | 0 | 0 | 0 | 0 | 27,772 | 0 | 166 | 166 | 0 | XXX | L |
| 42287Z 99 1 | HEILEMAN G BREWING COM STK | | .02/27/2006 | DIRECT | 8,796.720 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | U |
| 45104P 10 4 | ICAGEN INC | | .02/13/2006 | SMITH BARNEY/SALOMON BF | 10,464.000 | 69,479 | XXX | 70,109 | 67,493 | 2,616 | 0 | 0 | 2,616 | 0 | 70,109 | 0 | (630) | (630) | 0 | XXX | L |
| 452308 10 9 | ILLINOIS TOOL WORKS INC | | .03/03/2006 | SMITH BARNEY/SALOMON BF | 5,103.000 | 444,772 | XXX | 444,887 | 444,887 | 0 | 0 | 0 | 0 | 0 | 444,887 | 0 | (115) | (115) | 0 | XXX | L |
| 52171N 10 3 | LEADIS TECHNOLOGY INC | | .03/01/2006 | SMITH BARNEY/SALOMON BF | 13,593.000 | 73,443 | XXX | 72,982 | 72,664 | 318 | 0 | 0 | 318 | 0 | 72,982 | 0 | 461 | 461 | 0 | XXX | L |
| 62856E 10 4 | MYOGEN INC | | .01/31/2006 | SMITH BARNEY/SALOMON BF | 4,167.000 | 137,525 | XXX | 130,260 | 125,427 | 4,834 | 0 | 0 | 4,834 | 0 | 130,260 | 0 | 7,265 | 7,265 | 0 | XXX | L |
| 63227W 20 3 | NATCO GROUP INC | | .01/24/2006 | SMITH BARNEY/SALOMON BF | 136,957.000 | 3,220,128 | XXX | 835,438 | 835,438 | 0 | 0 | 0 | 0 | 0 | 835,438 | 0 | 2,384,691 | 2,384,691 | 0 | XXX | L |
| 682840 10 3 | ONSET CORP COM STK | | .02/27/2006 | DIRECT | 6,350.410 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | A |
| 68338A 10 7 | ON2 TECHNOLOGIES INC | | .02/17/2006 | SMITH BARNEY/SALOMON BF | 1,035,100.000 | 1,226,158 | XXX | 200,048 | 1,097,206 | (897,158) | 0 | 0 | (897,158) | 0 | 200,048 | 0 | 1,026,110 | 1,026,110 | 0 | XXX | L |
| 684010 10 1 | OPTIONEXPRESS HOLDINGS INC | | .02/03/2006 | SMITH BARNEY/SALOMON BF | 11,480.000 | 333,504 | XXX | 327,501 | 327,501 | 0 | 0 | 0 | 0 | 0 | 327,501 | 0 | 6,003 | 6,003 | 0 | XXX | L |
| 69349H 10 7 | PNM RESOURCES INC | | .02/21/2006 | SMITH BARNEY/SALOMON BF | 6,908.000 | 171,994 | XXX | 170,785 | 170,785 | 0 | 0 | 0 | 0 | 0 | 170,785 | 0 | 1,208 | 1,208 | 0 | XXX | L |
| 759664 13 9 | RENAISSANCE COSMETICS INC WARRA | | .01/03/2006 | EXPIRE | 4,400.000 | 0 | XXX | 1,196,800 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | A |
| 981904 10 5 | WORLDCORP INC | | .02/27/2006 | DIRECT | 367,200.000 | 0 | XXX | 2,014,972 | 367 | 1,469 | 0 | 0 | 1,469 | 0 | 1,836 | 0 | (1,836) | (1,836) | 0 | XXX | L |
| 98235T 10 7 | WRIGHT MEDICAL GROUP INC | | .02/14/2006 | SMITH BARNEY/SALOMON BF | 2,937.000 | 56,212 | XXX | 57,785 | 57,785 | 0 | 0 | 0 | 0 | 0 | 57,785 | 0 | (1,573) | (1,573) | 0 | XXX | L |
| 699219 10 1 | PARAMOUNT ENERGY TRUST | C | .03/17/2006 | VARIOUS | 92,436.000 | 1,586,351 | XXX | 975,477 | 1,763,032 | (927,935) | 0 | 0 | (927,935) | 140,380 | 975,477 | (124,938) | 735,812 | 610,874 | 44,628 | XXX | U |
| 294110 00 2 | EPEP SYNDICATIONS ORD SHS | D | .02/27/2006 | DIRECT | 754.000 | 0 | XXX | 12 | 0 | 13 | 0 | 0 | 13 | (1) | 12 | (5) | (8) | (13) | 0 | XXX | U |
| 344843 33 9 | FOOD BRANDS GROUP ORD SHS | D | .02/27/2006 | DIRECT | 754.000 | 0 | XXX | 1,247 | 0 | 1,307 | 0 | 0 | 1,307 | (61) | 1,247 | (485) | (762) | (1,247) | 0 | XXX | U |
| 449922 00 4 | IPEF PTN LTD ORD SHS B | D | .02/27/2006 | DIRECT | 2.000 | 0 | XXX | 3 | 0 | 2 | 0 | 0 | 2 | 1 | 3 | (1) | (2) | (3) | 0 | XXX | L |
| 740811 10 4 | PREMODA GROUP LTD ORD SHS | D | .02/27/2006 | DIRECT | 8,506.000 | 0 | XXX | 13,924 | 0 | 14,603 | 0 | 0 | 14,603 | (678) | 13,924 | (5,418) | (8,506) | (13,924) | 0 | XXX | U |
| 749561 20 5 | RHJ INTERNATIONAL | D | .03/21/2006 | CORPORATE ACTION | 103,656.000 | 2,333,574 | XXX | 2,593,257 | 2,808,041 | (454,446) | 0 | 0 | (454,446) | 239,662 | 2,593,257 | (193,615) | (66,068) | (259,683) | 0 | XXX | U |
| 880333 10 9 | TENSAR INTL ORD SHS | D | .02/27/2006 | DIRECT | 1,038.000 | 0 | XXX | 1,699 | 0 | 1,782 | 0 | 0 | 1,782 | (83) | 1,699 | (661) | (1,038) | (1,699) | 0 | XXX | U |
| 6899999. | Total - Common Stocks - Industrial & Miscellaneous | | | | | 10,332,330 | XXX | 9,805,625 | 8,418,782 | (2,328,119) | 0 | 0 | (2,328,119) | 379,220 | 6,469,882 | (325,123) | 4,187,570 | 3,862,447 | 44,628 | XXX | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | | | | | | | | | | |
| 89429@ 10 4 | TRAVELERS MED MGMT SERV INC COM | | .01/02/2006 | DIRECT WITH COMPANY | 100.000 | 4,910,631 | XXX | 3,000,000 | 4,910,631 | (1,910,631) | 0 | 0 | (1,910,631) | 0 | 3,000,000 | 0 | 1,910,631 | 1,910,631 | 0 | XXX | A |
| 6999999. | Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 4,910,631 | XXX | 3,000,000 | 4,910,631 | (1,910,631) | 0 | 0 | (1,910,631) | 0 | 3,000,000 | 0 | 1,910,631 | 1,910,631 | 0 | XXX | XXX |
| 7299997. | Total - Common Stocks - Part 4 | | | | | 15,242,961 | XXX | 12,805,625 | 13,329,422 | (4,238,759) | 0 | 0 | (4,238,759) | 379,220 | 9,469,882 | (325,123) | 6,098,201 | 5,773,078 | 44,628 | XXX | XXX |
| 7299999. | Total - Common Stocks | | | | | 15,242,961 | XXX | 12,805,625 | 13,329,422 | (4,238,759) | 0 | 0 | (4,238,759) | 379,220 | 9,469,882 | (325,123) | 6,098,201 | 5,773,078 | 44,628 | XXX | XXX |
| 7399999. | Total - Preferred and Common Stocks | | | | | 42,247,617 | XXX | 39,671,364 | 40,099,792 | (4,417,391) | 0 | 0 | (4,417,391) | 375,033 | 36,057,431 | (358,575) | 6,548,759 | 6,190,184 | 448,020 | XXX | XXX |
| 7499999. | Total - Bonds, Preferred and Common Stocks | | | | | 728,258,516 | XXX | 703,482,083 | 712,947,423 | (3,000,305) | 2,020 | 0 | (2,998,285) | 375,061 | 710,355,198 | 176,926 | 17,726,390 | 17,903,316 | 12,309,503 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....7.

# SCHEDULE DB - PART A - SECTION 1

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

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

NONE

E06

# SCHEDULE DB - PART B - SECTION 1

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

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

NONE

# SCHEDULE DB - PART C - SECTION 1

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

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

NONE

# SCHEDULE DB - PART D - SECTION 1

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

| 1 Description | 2 Number of Contracts | 3 Maturity Date | 4 Original Value | 5 Current Value | 6 Variation Margin | 7 Date of Opening Position | 8 Exchange or Counterparty | 9 Cash Deposit | Variation Margin Information 10 Recognized | 11 Used to Adjust Basis of Hedged Item | 12 Deferred | 13 Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Long Futures Positions - Hedging Transactions** | | | | | | | | | | | | |
| US 2-YR NOTE | 12 | 06/30/2006 | 2,449,125 | 2,446,313 | (2,813) | 03/03/2006 | CBT | 0 | 0 | 0 | (2,813) | 4,860 |
| US 2-YR NOTE | 4 | 06/30/2006 | 815,375 | 815,438 | 63 | 03/07/2006 | CBT | 0 | 0 | 0 | 63 | 1,620 |
| US 2-YR NOTE | 12 | 06/30/2006 | 2,446,500 | 2,446,313 | (188) | 03/29/2006 | CBT | 0 | 0 | 0 | (188) | 4,860 |
| US 2-YR NOTE | 8 | 06/30/2006 | 1,630,625 | 1,630,875 | 250 | 03/30/2006 | CBT | 0 | 0 | 0 | 250 | 3,240 |
| US 5-YR NOTE | 76 | 06/30/2006 | 7,962,188 | 7,937,250 | (24,938) | 03/03/2006 | CBT | 0 | 0 | 0 | (24,938) | 41,040 |
| US 5-YR NOTE | 14 | 06/30/2006 | 1,463,438 | 1,462,125 | (1,313) | 03/07/2006 | CBT | 0 | 0 | 0 | (1,313) | 7,560 |
| US 5-YR NOTE | 68 | 06/30/2006 | 7,107,063 | 7,101,750 | (5,313) | 03/29/2006 | CBT | 0 | 0 | 0 | (5,313) | 36,720 |
| US 5-YR NOTE | 49 | 06/30/2006 | 5,117,438 | 5,117,438 | 0 | 03/30/2006 | CBT | 0 | 0 | 0 | 0 | 26,460 |
| US 10-YR NOTE | 220 | 06/30/2006 | 23,564,063 | 23,405,938 | (158,125) | 03/03/2006 | CBT | 0 | 0 | 0 | (158,125) | 178,200 |
| US 10-YR NOTE | 41 | 06/30/2006 | 4,370,344 | 4,362,016 | (8,328) | 03/07/2006 | CBT | 0 | 0 | 0 | (8,328) | 33,210 |
| US 10-YR NOTE | 193 | 06/30/2006 | 20,560,531 | 20,533,391 | (27,141) | 03/29/2006 | CBT | 0 | 0 | 0 | (27,141) | 156,330 |
| US 10-YR NOTE | 139 | 06/30/2006 | 14,779,609 | 14,788,297 | 8,688 | 03/30/2006 | CBT | 0 | 0 | 0 | 8,688 | 112,590 |
| US 30-YR NOTE | 49 | 06/30/2006 | 5,465,031 | 5,348,656 | (116,375) | 03/03/2006 | CBT | 0 | 0 | 0 | (116,375) | 66,150 |
| US 30-YR NOTE | 7 | 06/30/2006 | 771,969 | 764,094 | (7,875) | 03/07/2006 | CBT | 0 | 0 | 0 | (7,875) | 9,450 |
| US 30-YR NOTE | 34 | 06/30/2006 | 3,726,188 | 3,711,313 | (14,875) | 03/29/2006 | CBT | 0 | 0 | 0 | (14,875) | 41,310 |
| US 30-YR NOTE | 29 | 06/30/2006 | 3,165,531 | 3,165,531 | 0 | 03/30/2006 | CBT | 0 | 0 | 0 | 0 | 35,235 |
| 0199999. Subtotal - Long Futures Positions - Hedging Transactions | | | 105,395,016 | 105,036,734 | (358,281) | XXX | XXX | 0 | 0 | 0 | (358,281) | 758,835 |
| 0499999. Subtotal - Long Futures Positions | | | 105,395,016 | 105,036,734 | (358,281) | XXX | XXX | 0 | 0 | 0 | (358,281) | 758,835 |
| **Short Futures Positions - Hedging Transactions** | | | | | | | | | | | | |
| US 2-YR NOTE | 113 | 06/30/2006 | 23,090,844 | 23,036,109 | 54,734 | 02/17/2006 | CBT | 0 | 0 | 0 | 54,734 | 45,765 |
| US 5-YR NOTE | 652 | 06/30/2006 | 68,643,375 | 68,093,250 | 550,125 | 02/17/2006 | CBT | 0 | 0 | 0 | 550,125 | 352,080 |
| US 10-YR NOTE | 1,828 | 06/30/2006 | 197,482,536 | 194,482,063 | 3,000,473 | 02/17/2006 | CBT | 0 | 0 | 0 | 3,000,473 | 1,480,680 |
| US 30-YR NOTE | 354 | 06/30/2006 | 40,024,125 | 38,641,313 | 1,382,813 | 02/17/2006 | CBT | 0 | 0 | 0 | 1,382,813 | 477,900 |
| 0599999. Subtotal - Short Futures Positions - Hedging Transactions | | | 329,240,879 | 324,252,734 | 4,988,145 | XXX | XXX | 0 | 0 | 0 | 4,988,145 | 2,356,425 |
| 0899999. Subtotal - Short Futures Positions | | | 329,240,879 | 324,252,734 | 4,988,145 | XXX | XXX | 0 | 0 | 0 | 4,988,145 | 2,356,425 |
| 2599999. Subtotal - Hedging Transactions | | | 434,635,895 | 429,289,469 | 4,629,864 | XXX | XXX | 0 | 0 | 0 | 4,629,864 | 3,115,260 |
| 9999999. Totals | | | 434,635,895 | 429,289,469 | 4,629,864 | XXX | XXX | 0 | 0 | 0 | 4,629,864 | 3,115,260 |

# SCHEDULE E - PART 1 - CASH

## Month End Depository Balances

| 1 | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 6 | 7 | 8 | |
| Depository | | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| **Open Depositories** | | | | | | | | | |
| BANK OF AMERICA ILLINOIS | CHICAGO,IL | | 0.000 | 0 | 0 | 11,509,327 | 13,950,206 | 14,999,273 | XXX |
| BANK OF AMERICA(FLEET) | HARTFORD,CT | | 0.000 | 0 | 0 | 41,173,605 | (204,104,371) | 31,852,722 | XXX |
| BANK OF AMERICA, CA | CONCORD,CA | | 0.000 | 0 | 0 | (8,550,330) | (8,107,248) | (8,234,744) | XXX |
| BANK OF AMERICA, TEXAS | DALLAS,TX | | 0.000 | 0 | 0 | 267,902 | 1,517,102 | 1,756,737 | XXX |
| BANK OF NEW YORK | NEW YORK,NY | | 0.000 | 0 | 0 | 873,465 | 624,359 | (521,503) | XXX |
| BANK OF THE WEST | ALBUQUERQUE,NM | | 0.000 | 0 | 0 | (1,830) | (1,830) | (1,830) | XXX |
| BANK ONE | CHICAGO,IL | | 0.000 | 0 | 0 | 0 | 0 | (1,000) | XXX |
| BANK ONE | SPRINGFIELD,IL | | 0.000 | 0 | 0 | (25,639,648) | (25,432,775) | (32,998,166) | XXX |
| BRANCH BANKING AND TRUST | WINSTON-SALEM,NC | | 0.000 | 0 | 0 | 29,593 | 29,593 | 29,593 | XXX |
| CHASE BANK OF TEXAS | HOUSTON,TX | | 0.000 | 0 | 0 | 996,872 | 996,872 | 996,872 | XXX |
| CITIBANK, DELAWARE | NEW CASTLE,DE | | 0.000 | 0 | 0 | (535,263,137) | (569,275,770) | (512,175,820) | XXX |
| CITIBANK, N.A. | NEW YORK,NY | | 0.000 | 0 | 0 | (26,734) | 299,279 | 563,193 | XXX |
| CITIZENS BANK | BRAINTREE,MA | | 0.000 | 0 | 0 | 2,034 | 2,034 | 2,034 | XXX |
| FIRST NATIONAL BANK OF ANCHORA | ANCHORAGE,AK | | 0.000 | 0 | 0 | 10,000 | 10,000 | 10,000 | XXX |
| FLEET BOSTON | BOSTON,MA | | 0.000 | 0 | 0 | 11,729 | 18,288 | 12,515 | XXX |
| JP MORGAN, NY | BROOKLYN,NY | | 0.000 | 0 | 0 | 90,036,170 | 74,798,660 | 63,523,732 | XXX |
| KEY BANK OF NEW YORK | ALBANY,NY | | 0.000 | 0 | 0 | 126,215 | 155,799 | 116,975 | XXX |
| MELLON BANK | PITTSBURGH,PA | | 0.000 | 0 | 0 | (11,024,394) | (14,483,811) | (16,141,980) | XXX |
| NORTHERN TRUST COMPANY | CHICAGO,IL | | 0.000 | 0 | 0 | 305,779 | 80,828 | 115,459 | XXX |
| ROYAL BANK OF CANADA | TORONTO,ON | | 0.000 | 0 | 0 | 8,460,846 | 9,587,789 | 9,635,258 | XXX |
| ROYAL TRUST | TORONTO,ON | | 0.000 | 0 | 0 | (6) | (6) | (6) | XXX |
| SMITH BARNEY | NEW YORK,NY | | 0.000 | 0 | 0 | 21 | 21 | 0 | XXX |
| SUNTRUST, FL | ORLANDO,FL | | 0.000 | 0 | 0 | 936,991 | 705,073 | 497,187 | XXX |
| US BANK CORP | LEWINGSTON,MO | | 0.000 | 0 | 0 | 63,890 | 18,526 | 344,709 | XXX |
| WACHOVIA BANK OF FLORIDA | ORLANDO,FL | | 0.000 | 0 | 0 | 3,357,343 | 3,865,113 | 2,910,191 | XXX |
| WACHOVIA, VA | WASHINGTON,DC | | 0.000 | 0 | 0 | 821,312 | 71,686 | 211,395 | XXX |
| WELLS FARGO | SAN FRANCISCO,CA | | 0.000 | 0 | 0 | 31,761 | 31,761 | 31,761 | XXX |
| 0199999. Total Open Depositories | | XXX | XXX | 0 | 0 | (421,491,224) | (714,642,822) | (442,465,443) | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | (421,491,224) | (714,642,822) | (442,465,443) | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | (421,491,224) | (714,642,822) | (442,465,443) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Gross Investment Income |
|---|---|---|---|---|---|---|---|---|
| **Cash Equivalents** | | | | | | | | |
| 97689P Y9 3 | WISCONSIN HSG & ECON S2005A AMT | | 01/04/2006 | 2.820 | 01/11/2006 | 1,110 | 0 | 56,491 |
| 0199999. | Totals | | | | | 1,110 | 0 | 56,491 |



# SUPPLEMENT "A" TO SCHEDULE T

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

## EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

**Physicians - Including Surgeons and Osteopaths** **ALLOCATED BY STATES AND TERRITORIES**

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid 3 Amount | Direct Losses Paid 4 Number of Claims | 5 Direct Losses Incurred | Direct Losses Unpaid 6 Amount Reported | Direct Losses Unpaid 7 Number of Claims | 8 Direct Losses Incurred But Not Reported |
|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | 0 | 0 | 0 | 0 | 18,606 | 0 | 0 | 1,120,483 |
| 2. Alaska AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | 0 | 0 | 0 | 0 | 5,028 | 0 | 0 | 276,191 |
| 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 | 2 | 141,755 | 14,050 | 5 | 5,962,158 |
| 11. Georgia GA | 0 | 0 | 0 | 0 | 18,433 | 0 | 0 | 837,876 |
| 12. Hawaii HI | 0 | 0 | 0 | 0 | 2,753 | 0 | 0 | 75,922 |
| 13. Idaho ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana IN | 0 | 0 | 0 | 0 | 27,764 | 0 | 0 | 370,924 |
| 16. Iowa IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas KS | 0 | 0 | 0 | 0 | 1,992 | 0 | 0 | 17,085 |
| 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 | (1,119) | 0 | 0 | 14,885 |
| 21. Maryland MD | 0 | 0 | 0 | 0 | 2,875 | 0 | 0 | 180,659 |
| 22. Massachusetts MA | 0 | 0 | 0 | 0 | 1,740 | 0 | 0 | 640,415 |
| 23. Michigan MI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota MN | 0 | 0 | 0 | 0 | 9,850 | 0 | 0 | 830,016 |
| 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 | 12,047 | 0 | 0 | 624,315 |
| 30. New Hampshire NH | 0 | 0 | 0 | 0 | 1,102 | 0 | 0 | 104,336 |
| 31. New Jersey NJ | 0 | 0 | 0 | 2 | 96,316 | 105,000 | 1 | 15,069 |
| 32. New Mexico NM | 0 | 0 | 0 | 0 | 4,371 | 0 | 0 | 589,092 |
| 33. New York NY | 4,840 | 4,840 | 219,500 | 32 | 904,437 | 2,280,872 | 90 | 17,819,738 |
| 34. North Carolina NC | 0 | 0 | 0 | 0 | 571 | 0 | 0 | 16,643 |
| 35. North Dakota ND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio OH | 0 | 0 | 0 | 0 | 11,396 | 0 | 0 | 810,144 |
| 37. Oklahoma OK | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 1,973 |
| 38. Oregon OR | 0 | 0 | 0 | 0 | 8,628 | 0 | 0 | 587,566 |
| 39. Pennsylvania PA | 0 | 0 | 220,000 | 5 | (308,492) | 3,323,154 | 154 | 4,719 |
| 40. Rhode Island RI | 0 | 0 | 0 | 0 | 144 | 0 | 0 | 8,601 |
| 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 | 68 | 0 | 0 | 4,427 |
| 44. Texas TX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah UT | 0 | 0 | 0 | 0 | 5,929 | 0 | 0 | 480,941 |
| 46. Vermont VT | 0 | 0 | 0 | 0 | 908 | 0 | 0 | 13,122 |
| 47. Virginia VA | 0 | 0 | 0 | 0 | 39,836 | 0 | 0 | 1,022,656 |
| 48. Washington WA | 0 | 0 | 0 | 0 | 1,465 | 0 | 0 | 115,589 |
| 49. West Virginia WV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin WI | 0 | 0 | 0 | 0 | 3,924 | 0 | 0 | 299,889 |
| 51. Wyoming WY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands VI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals | 4,840 | 4,840 | 439,500 | 41 | 1,012,350 | 5,723,076 | 250 | 32,845,436 |

**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

**Hospitals**

**ALLOCATED BY STATES AND TERRITORIES**

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid 3 Amount | Direct Losses Paid 4 Number of Claims | 5 Direct Losses Incurred | Direct Losses Unpaid 6 Amount Reported | Direct Losses Unpaid 7 Number of Claims | 8 Direct Losses Incurred But Not Reported |
|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | 0 | 0 | 0 | 0 | 0 | 100 | 1 | 0 |
| 2. Alaska AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona AZ | 0 | 0 | 0 | 0 | 269,396 | 0 | 0 | 2,724,082 |
| 4. Arkansas AR | 0 | 0 | 0 | 0 | 0 | 200 | 2 | 0 |
| 5. California CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | 0 | 0 | 0 | 0 | 437 | 18,100 | 2 | 24,017 |
| 8. Delaware DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia DC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia GA | 0 | 0 | 0 | 0 | 0 | 10 | 1 | 0 |
| 12. Hawaii HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana IN | 0 | 0 | 0 | 0 | 29,535 | 0 | 0 | 394,580 |
| 16. Iowa IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas KS | 0 | 0 | 0 | 0 | 67,654 | 0 | 0 | 580,290 |
| 18. Kentucky KY | 0 | 0 | 0 | 1 | (1) | 200 | 2 | 0 |
| 19. Louisiana LA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts MA | 0 | 0 | 0 | 1 | (100) | 100 | 1 | 0 |
| 23. Michigan MI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota MN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri MO | 0 | 0 | 0 | 0 | 0 | 200 | 2 | 0 |
| 27. Montana MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada NV | 0 | 0 | 0 | 0 | 2,746 | 0 | 0 | 142,307 |
| 30. New Hampshire NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York NY | 0 | 0 | 0 | 6 | (21,464) | 1,217,387 | 30 | 230,428 |
| 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 | 86 | 0 | 0 | 6,091 |
| 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 | 1 | (100) | 500,332 | 9 | 0 |
| 40. Rhode Island RI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota SD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | 0 | 0 | 0 | 4 | (500,201) | 300 | 3 | 0 |
| 44. Texas TX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia VA | 0 | 0 | 0 | 0 | 1,003 | 0 | 0 | 25,742 |
| 48. Washington WA | 0 | 0 | 0 | 0 | 191 | 0 | 0 | 15,077 |
| 49. West Virginia WV | 0 | 0 | 0 | 1 | (100) | 0 | 0 | 0 |
| 50. Wisconsin WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming WY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands VI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals | 0 | 0 | 0 | 14 | (150,919) | 1,736,929 | 53 | 4,142,613 |

**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 3 Amount | Direct Losses Paid 4 Number of Claims | 5 Direct Losses Incurred | Direct Losses Unpaid 6 Amount Reported | Direct Losses Unpaid 7 Number of Claims | 8 Direct Losses Incurred But Not Reported |
|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | 0 | 0 | 0 | 0 | 2,021 | 350,000 | 1 | 121,738 |
| 2. Alaska AK | 8,764 | 8,764 | 0 | 1 | 8,205 | 25 | 1 | 128,991 |
| 3. Arizona AZ | 1,935 | 1,935 | 16,459 | 4 | (143,058) | 282,088 | 9 | 186,262 |
| 4. Arkansas AR | 1,691 | 1,691 | 0 | 0 | 99,959 | 125,000 | 1 | 639,829 |
| 5. California CA | 2,952 | 2,952 | 50,492 | 3 | (248,086) | 252,013 | 11 | 3,193,601 |
| 6. Colorado CO | 986 | 986 | 437,241 | 4 | 4,061 | 125,048 | 6 | 2,064,045 |
| 7. Connecticut CT | 61 | 61 | 2,280 | 1 | 33,791 | 620,619 | 7 | 1,701,177 |
| 8. Delaware DE | 0 | 0 | 0 | 0 | 5,243 | 0 | 0 | 204,641 |
| 9. District of Columbia DC | 0 | 0 | 0 | 0 | 2,416 | 0 | 0 | 178,222 |
| 10. Florida FL | 37 | 37 | 775,000 | 2 | 1,699,364 | 1,120,049 | 8 | 759,553 |
| 11. Georgia GA | 8,674 | 8,674 | 0 | 12 | (566,002) | 1,120,344 | 14 | 5,414,932 |
| 12. Hawaii HI | 0 | 0 | 0 | 0 | 611 | 100,000 | 1 | 16,841 |
| 13. Idaho ID | 0 | 0 | 0 | 0 | 6,429 | 50 | 2 | 412,360 |
| 14. Illinois IL | (1) | (1) | 145,000 | 5 | (108,594) | 2,426,570 | 17 | 3,867,014 |
| 15. Indiana IN | 16,341 | 16,341 | 38 | 2 | (93,472) | 650,434 | 13 | 180,731 |
| 16. Iowa IA | 0 | 0 | 10,623 | 0 | 19,730 | 216,524 | 4 | 593,406 |
| 17. Kansas KS | 253 | 253 | 0 | 1 | 1,113 | 0 | 0 | 9,763 |
| 18. Kentucky KY | 0 | 0 | 0 | 0 | 18,198 | 130,025 | 2 | 1,122,399 |
| 19. Louisiana LA | 3,054 | 3,054 | 0 | 1 | 103,591 | 871,524 | 20 | 1,640,234 |
| 20. Maine ME | 0 | 0 | 0 | 0 | (7,904) | 0 | 0 | 105,157 |
| 21. Maryland MD | 142 | 142 | 0 | 0 | 9,412 | 0 | 0 | 591,386 |
| 22. Massachusetts MA | 0 | 0 | 0 | 1 | 5,792 | 420,100 | 3 | 2,141,214 |
| 23. Michigan MI | (51) | (51) | 65,000 | 10 | (94,650) | 900,241 | 25 | 5,467,748 |
| 24. Minnesota MN | 2,913 | 2,913 | 0 | 1 | 7,049 | 25 | 1 | 596,128 |
| 25. Mississippi MS | 590 | 590 | 0 | 1 | (92,711) | 325,000 | 2 | 451,673 |
| 26. Missouri MO | 0 | 0 | 0 | 2 | 37,440 | 655,047 | 7 | 1,790,771 |
| 27. Montana MT | 19,036 | 19,036 | 0 | 1 | 22,650 | 479,997 | 5 | 280,591 |
| 28. Nebraska NE | 0 | 0 | 0 | 0 | 495 | 900,025 | 2 | 255,388 |
| 29. Nevada NV | 6,140 | 6,140 | 0 | 1 | (457,076) | 359,999 | 4 | 151,488 |
| 30. New Hampshire NH | 0 | 0 | 0 | 2 | (30,418) | 5,000 | 1 | 436,266 |
| 31. New Jersey NJ | 19,214 | 19,214 | 0 | 3 | 32,852 | 354,168 | 4 | 2,995,708 |
| 32. New Mexico NM | 1,466 | 1,466 | 8,513 | 5 | (517,209) | 241,558 | 9 | 505,874 |
| 33. New York NY | 14,375 | 14,375 | 70,000 | 18 | (419,114) | 6,185,771 | 77 | 20,354,442 |
| 34. North Carolina NC | 23,089 | 23,089 | 0 | 2 | (104,770) | 25,025 | 2 | 1,172,130 |
| 35. North Dakota ND | 43,647 | 43,647 | 0 | 0 | 42,464 | 0 | 0 | 70,620 |
| 36. Ohio OH | 0 | 0 | 119 | 10 | (270,818) | 550,200 | 15 | 5,262,891 |
| 37. Oklahoma OK | 0 | 0 | 412 | 0 | 2,698 | 405 | 2 | 217,234 |
| 38. Oregon OR | 0 | 0 | 0 | 3 | (36,579) | 50 | 2 | 609,107 |
| 39. Pennsylvania PA | 40,113 | 40,113 | 0 | 1 | 330,434 | 1,220,319 | 22 | 4,714,203 |
| 40. Rhode Island RI | 608 | 608 | 0 | 0 | 7,849 | 0 | 0 | 469,252 |
| 41. South Carolina SC | 729 | 729 | 0 | 0 | 9,376 | 50,025 | 2 | 572,475 |
| 42. South Dakota SD | 0 | 0 | 0 | 0 | (1,396) | 0 | 0 | 70,195 |
| 43. Tennessee TN | 323 | 323 | 266 | 2 | (75,830) | 114,253 | 8 | 2,209,126 |
| 44. Texas TX | (652) | (652) | 45,554 | 7 | 79,280 | 437,172 | 14 | 7,677,639 |
| 45. Utah UT | 0 | 0 | 0 | 1 | (176,879) | 504,997 | 5 | 658,729 |
| 46. Vermont VT | 27,148 | 27,148 | 0 | 0 | 28,390 | 100,000 | 1 | 410,160 |
| 47. Virginia VA | 25,434 | 25,434 | 0 | 1 | 34,649 | 135,024 | 3 | 119,349 |
| 48. Washington WA | 183 | 183 | 209,614 | 7 | 301,677 | 865,964 | 28 | 4,894,953 |
| 49. West Virginia WV | 0 | 0 | 150,000 | 1 | 142,918 | 35,024 | 2 | 4,204,308 |
| 50. Wisconsin WI | 446 | 446 | 0 | 0 | (15,034) | 35,049 | 3 | 1,141,884 |
| 51. Wyoming WY | 0 | 0 | 0 | 1 | 386 | 45,025 | 2 | 183,480 |
| 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 | 269,640 | 269,640 | 1,986,611 | 117 | (359,055) | 23,335,776 | 368 | 93,217,308 |

**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 Facilities**

**ALLOCATED BY STATES AND TERRITORIES**

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid 3 Amount | Direct Losses Paid 4 Number of Claims | 5 Direct Losses Incurred | Direct Losses Unpaid 6 Amount Reported | Direct Losses Unpaid 7 Number of Claims | 8 Direct Losses Incurred But Not Reported |
|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 8. Delaware DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia DC | 0 | 0 | 0 | 0 | 0 | (10) | 0 | 0 |
| 10. Florida FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii HI | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 279 |
| 13. Idaho ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois IL | 0 | 0 | 0 | 0 | 0 | (992) | 0 | 0 |
| 15. Indiana IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas KS | 0 | 0 | 0 | 0 | 356 | 0 | 0 | 3,051 |
| 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 | 8 | 0 | 0 | 2,784 |
| 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 | 5 | 1 | 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 | 68 | 0 | 0 | 3,014 |
| 32. New Mexico NM | 0 | 0 | 0 | 0 | 0 | (1,505) | 0 | 0 |
| 33. New York NY | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 |
| 34. North Carolina NC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota ND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio OH | 0 | 0 | 0 | 0 | 171 | (3,324) | 0 | 12,183 |
| 37. Oklahoma OK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon OR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania PA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota SD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas TX | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 45. Utah UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia VA | 0 | 0 | 0 | 0 | 91 | 0 | 0 | 2,340 |
| 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 | 704 | (5,824) | 2 | 23,651 |

**DETAILS OF WRITE-INS**

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

# Supplement A to Sch. T
# NONE

# Overflow Page
# NONE