PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2006

of the Condition and Affairs of

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

OTHER

JOHN JOSEPH ALBANO	Executive Vice President, Commercial Lines	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
ANDY FRANCIS BESSETTE	Exec. Vice President & Chief Administrative Officer	CHARLES JOSEPH CLARKE	Vice Chairman
JOHN PATRICK CLIFFORD JR. #	Senior Vice President, Human Resources	WILLIAM PATRICK HANNON #	Exec. V. P., Global Runoff Operations & Business Conduct Officer
WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	JOSEPH PATRICK LACHER JR. #	Executive Vice President, Personal
SAMUEL GERSTEN LISS	Executive Vice President, Strategic Development	MARIA OLIVO #	Executive Vice President, Enterprise Marketing & Investor relations
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary	PAULINE CUSANO PANIK	Senior Vice President, Accounting Standards
KATHLEEN LYNCH PRESTON #	Executive Vice President, Enterprise 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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	11,016,850,225	0	11,016,850,225	10,299,888,338
2. Stocks:				
2.1 Preferred stocks	172,467,615	0	172,467,615	194,334,149
2.2 Common stocks	3,595,228,722	0	3,595,228,722	3,196,558,069
3. Mortgage loans on real estate:				
3.1 First liens	58,443,240	0	58,443,240	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)	147,876,046	0	147,876,046	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(459,069,930)), cash equivalents ($.....1,110) and short-term investments ($.....222,738,558)	(236,330,262)	0	(236,330,262)	124,286,979
6. Contract loans (including $.....0 premium notes)	1,940,559	1,940,559	0	0
7. Other invested assets	886,269,187	27,130,158	859,139,029	869,446,391
8. Receivables for securities	9,741,693	0	9,741,693	117,914,107
9. Aggregate write-ins for invested assets	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9)	15,677,862,025	29,070,717	15,648,791,308	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	127,660,527	0	127,660,527	122,167,726
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	237,626,167	24,355,727	213,270,440	211,717,280
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....13,887,717 earned but unbilled premiums)	877,754,903	5,919,678	871,835,225	824,788,075
13.3 Accrued retrospective premiums	41,831,448	1,505,657	40,325,791	42,495,516
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	1,373,398,077	0	1,373,398,077	1,238,297,294
14.2 Funds held by or deposited with reinsured companies	14,073,573	0	14,073,573	14,107,680
14.3 Other amounts receivable under reinsurance contracts	0	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
16.2 Net deferred tax asset	634,572,835	366,392,373	268,180,462	275,733,660
17. Guaranty funds receivable or on deposit	11,065,043	0	11,065,043	13,300,452
18. Electronic data processing equipment and software	55,809,597	687,024	55,122,572	47,400,009
19. Furniture and equipment, including health care delivery assets ($.....0)	81,816,889	81,816,889	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	470,766,438	195,594,617	275,171,821	275,006,923
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	19,604,237,522	705,342,681	18,898,894,840	18,281,125,499
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. TOTALS (Lines 24 and 25)	19,604,237,522	705,342,681	18,898,894,840	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	106,780,846	0	106,780,846	107,530,460
2302. Amounts receivable under high deductible policies	24,187,025	13,873,607	10,313,419	28,509,058
2303. Suspense, undistributed payments	67,369,755	0	67,369,755	42,603,300
2398. Summary of remaining write-ins for Line 23 from overflow page	272,428,812	181,721,010	90,707,801	96,364,104
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	470,766,438	195,594,617	275,171,821	275,006,923

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....684,774,088)	6,753,850,985	6,894,428,741
2.	Reinsurance payable on paid losses and loss adjustment expenses	4,753,062	5,063,098
3.	Loss adjustment expenses	1,460,039,813	1,504,585,758
4.	Commissions payable, contingent commissions and other similar charges	83,731,624	125,526,956
5.	Other expenses (excluding taxes, licenses and fees)	88,127,343	73,738,228
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	100,001,854	135,981,655
7.1	Current federal and foreign income taxes (including $.....75,584,428 on realized capital gains (losses))	66,218,173	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 $.....6,966,529,068 and including warranty reserves of $.....0)	1,697,184,513	1,660,813,146
10.	Advance premium	71,678,259	50,875,902
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	6,135,883	5,611,923
12.	Ceded reinsurance premiums payable (net of ceding commissions)	87,363,826	83,326,144
13.	Funds held by company under reinsurance treaties	255,564,178	246,205,484
14.	Amounts withheld or retained by company for account of others	708,416,656	651,869,157
15.	Remittances and items not allocated	175,378,502	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	(896,579)	2,145,163
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	59,063,443	0
20.	Payable for securities	184,096,889	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	(80,500,678)	(80,118,368)
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	12,232,015,857	12,340,815,614
25.	Protected cell liabilities	0	0
26.	Total liabilities (Lines 24 and 25)	12,232,015,857	12,340,815,614
27.	Aggregate write-ins for special surplus funds	85,730,300	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)	2,856,117,418	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)	6,666,878,983	5,940,309,885
36.	TOTALS	18,898,894,840	18,281,125,499

DETAILS OF WRITE-INS

2301.	Freddie Mac collateral liability	3,981,420	3,915,176
2302.	Escheat liability	1,916,749	169,367
2303.	Retrospective premium reserve	1,168,771	1,168,771
2398.	Summary of remaining write-ins for Line 23 from overflow page	(87,567,618)	(85,371,681)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	(80,500,678)	(80,118,368)
2701.	Special surplus from retroactive reinsurance	85,730,300	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)	85,730,300	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,008,032,307)	962,360,347	864,668,085	2,009,839,185
1.2 Assumed (written $.....8,585,109,657)	8,430,838,941	5,419,094,730	15,686,374,525
1.3 Ceded (written $.....7,761,549,488)	7,599,439,874	4,681,695,438	14,026,333,506
1.4 Net (written $.....1,831,592,476)	1,793,759,415	1,602,067,376	3,669,880,204
DEDUCTIONS:			
2. Losses incurred (current accident year $.....915,858,012):			
2.1 Direct	511,674,637	458,778,384	1,248,838,175
2.2 Assumed	4,611,593,818	2,486,364,332	19,683,335,759
2.3 Ceded	4,237,600,727	2,188,123,777	18,685,522,231
2.4 Net	885,667,728	757,018,938	2,246,651,703
3. Loss expenses incurred	194,420,185	149,512,335	506,089,907
4. Other underwriting expenses incurred	508,761,229	472,766,494	1,020,806,375
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,588,849,142	1,379,297,767	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)	204,910,273	222,769,609	(103,667,781)
INVESTMENT INCOME			
9. Net investment income earned	347,200,974	403,518,581	1,020,349,386
10. Net realized capital gains (losses) less capital gains tax of $.....4,969,535	18,311,407	9,581,488	(14,086,834)
11. Net investment gain (loss) (Lines 9 + 10)	365,512,380	413,100,069	1,006,262,552
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....9,993,478 amount charged off $.....13,167,024)	(3,173,546)	(2,985,202)	(7,436,466)
13. Finance and service charges not included in premiums	9,499,494	11,182,835	18,479,566
14. Aggregate write-ins for miscellaneous income	6,032,900	(4,136,246)	43,598,410
15. Total other income (Lines 12 through 14)	12,358,847	4,061,387	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)	582,781,500	639,931,065	957,236,281
17. Dividends to policyholders	2,024,327	3,374,313	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)	580,757,173	636,556,752	953,795,575
19. Federal and foreign income taxes incurred	139,951,531	191,082,493	217,425,119
20. Net income (Line 18 minus Line 19) (to Line 22)	440,805,642	445,474,259	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)	440,805,642	445,474,259	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 $.....4,143,214	366,619,141	248,779,095	83,491,131
25. Change in net unrealized foreign exchange capital gain (loss)	1,520,584	3,430,210	(22,402,619)
26. Change in net deferred income tax	20,256,863	19,017,393	34,229,216
27. Change in nonadmitted assets	(102,633,133)	(18,495,556)	(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	(380,000,000)	(380,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	726,569,098	318,205,401	1,300,967,929
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,666,878,983	4,957,547,357	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	4,883,067	5,263,334	16,425,764
1402. Retroactive reinsurance gain/loss	1,910,465	0	17,356,226
1403. Fines and penalties of regulatory authorities	(11,018)	(23,472)	(25,262)
1498. Summary of remaining write-ins for Line 14 from overflow page	(749,614)	(9,376,108)	9,841,682
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	6,032,900	(4,136,246)	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 Current Year to Date	2 Prior Year Ended December 31
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	1,821,413,082	3,869,492,765
2.	Net investment income	358,559,406	980,309,934
3.	Miscellaneous income	12,358,847	54,641,510
4.	Total (Lines 1 through 3)	2,192,331,336	4,904,444,209
5.	Benefit and loss related payments	1,161,622,193	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	809,401,754	1,287,367,220
8.	Dividends paid to policyholders	1,500,368	(1,968,549)
9.	Federal and foreign income taxes paid (recovered) $.....(11,396,240) net tax on capital gains (losses)	253,213,407	207,006,528
10.	Total (Lines 5 through 9)	2,225,737,722	3,558,992,248
11.	Net cash from operations (Line 4 minus Line 10)	(33,406,386)	1,345,451,961
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,485,799,180	1,529,860,966
	12.2 Stocks	53,524,731	293,537,131
	12.3 Mortgage loans	5,928,726	3,550,140
	12.4 Real estate	2,615,436	0
	12.5 Other invested assets	99,271,859	352,016,104
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	133	10,785
	12.7 Miscellaneous proceeds	216,602,632	(88,009,555)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,863,742,697	2,090,965,572
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,267,464,024	3,990,121,945
	13.2 Stocks	23,056,028	188,485,245
	13.3 Mortgage loans	0	0
	13.4 Real estate	695,274	4,329,910
	13.5 Other invested assets	78,100,924	185,084,570
	13.6 Miscellaneous applications	0	53,637,587
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,369,316,250	4,421,659,257
14.	Net increase (decrease) in contract loans and premium notes	968,551	2,605,531
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(506,542,104)	(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)	179,331,250	(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)	179,331,250	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)	(360,617,241)	(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)	(236,330,262)	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 June 26, 2006, The Travelers Indemnity Company (the Company) made a capital contribution of $15 million to First Trenton Indemnity Company.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

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.

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

6.4 By what department or departments?

Connecticut

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

7.2 If yes, give full information:

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

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

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

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

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

FINANCIAL

9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] 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: $.....8,288,602

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

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

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 3,148,342,748	$ 3,562,637,782
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgages, Loans or Real Estate	$ 0	$ 0
14.26	All Other	$ 236,832,855	$ 220,619,598
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,385,175,603	$ 3,783,257,380
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

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

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

17.2 If no, list exceptions: _____

GENERAL INTERROGATORIES (continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [X] No [ ]
   If yes, attach an explanation.
   The company commuted various reinsurance agreements during the period ending June 30, 2006. The impact of these commutations on the company's net income was immaterial

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	151,781,314	151,731,549
2. Increase (decrease) by adjustment	(2,140,265)	(4,280,145)
3. Cost of acquired	0	0
4. Cost of additions to and permanent improvements	695,274	4,329,910
5. Total profit (loss) on sales	155,157	0
6. Increase (decrease) by foreign exchange adjustment	0	0
7. Amount received on sales	2,615,436	0
8. Book/adjusted carrying value at end of current period	147,876,045	151,781,314
9. Total valuation allowance	0	0
10. Subtotal (Lines 8 plus 9)	147,876,045	151,781,314
11. Total nonadmitted amounts	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column)	147,876,045	151,781,314

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	93,557,320	96,887,139
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions	0	0
2.2 Additional investment made after acquisitions	0	0
3. Accrual of discount and mortgage interest points and commitment fees	0	0
4. Increase (decrease) by adjustment	(3,810,354)	220,321
5. Total profit (loss) on sale	0	0
6. Amounts paid on account or in full during the period	5,928,726	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	83,818,240	93,557,320
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	83,818,240	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)	83,818,240	93,557,320

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	888,408,728	1,112,844,074
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions	15,890,597	59,000,000
2.2 Additional investment made after acquisitions	62,210,327	126,084,570
3. Accrual of discount	0	0
4. Increase (decrease) by adjustment	26,937,326	(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	99,271,859	352,016,104
7. Amortization of premium	92,854	340,086
8. Increase (decrease) by foreign exchange adjustment	911,391	(28,483,701)
9. Book adjusted/carrying value of long-term invested assets at end of current period	886,269,183	888,408,728
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	886,269,183	888,408,728
12. Total nonadmitted amounts	27,130,158	18,962,337
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	859,139,025	869,446,391

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,690,780,552	11,233,455,245
2. Cost of bonds and stocks acquired	2,290,520,052	4,178,607,190
3. Accrual of discount	7,821,044	16,778,395
4. Increase (decrease) by adjustment	347,931,254	93,155,395
5. Increase (decrease) by foreign exchange adjustment	(8,682,501)	(1,706,221)
6. Total profit (loss) on disposal	20,610,130	40,563,787
7. Consideration for bonds and stocks disposed of	1,539,323,911	1,823,398,097
8. Amortization of premium	25,110,054	46,675,142
9. Book/adjusted carrying value, current period	14,784,546,566	13,690,780,552
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	14,784,546,566	13,690,780,552
12. Total nonadmitted amounts	0	0
13. Statement value	14,784,546,566	13,690,780,552

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	9,969,662,018	30,837,193,832	30,902,098,880	1,609,396	9,969,662,018	9,906,366,366	0	9,661,287,554
2. Class 2	612,298,999	48,187,702	22,089,078	(3,869,306)	612,298,999	634,528,317	0	625,909,348
3. Class 3	218,794,594	53,630,448	12,989,104	(12,579,942)	218,794,594	246,855,996	0	212,335,858
4. Class 4	370,594,492	55,277,437	42,676,244	(6,226,276)	370,594,492	376,969,408	0	377,008,255
5. Class 5	69,905,103	20,002,508	19,245,503	402,680	69,905,103	71,064,788	0	65,880,979
6. Class 6	8,983,649	0	5,592,689	414,058	8,983,649	3,805,017	0	5,531,931
7. Total Bonds	11,250,238,854	31,014,291,928	31,004,691,499	(20,249,390)	11,250,238,854	11,239,589,893	0	10,947,953,925
PREFERRED STOCK								
8. Class 1	35,371,192	2,700,072	0	12,247,859	35,371,192	50,319,123	0	44,601,734
9. Class 2	110,657,934	0	2,660,397	(15,784,955)	110,657,934	92,212,582	0	115,114,509
10. Class 3	18,109,139	0	70,000	(251,462)	18,109,139	17,787,677	0	28,772,537
11. Class 4	7,236,249	3,786,049	3,415,999	312,100	7,236,249	7,918,399	0	2,899,995
12. Class 5	3,096,909	994,690	323,715	392,914	3,096,909	4,160,798	0	2,945,374
13. Class 6	99,001	0	0	(29,965)	99,001	69,036	0	0
14. Total Preferred Stock	174,570,425	7,480,811	6,470,111	(3,113,509)	174,570,425	172,467,615	0	194,334,149
15. Total Bonds and Preferred Stock	11,424,809,279	31,021,772,739	31,011,161,610	(23,362,899)	11,424,809,278	11,412,057,508	0	11,142,288,074

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals	222,738,558	XXX	222,766,554	123,482	99,695

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	309,032,124	786,617,872
2. Cost of short-term investments acquired	57,306,166,751	143,083,193,373
3. Increase (decrease) by adjustment	(28,798)	(28,641)
4. Increase (decrease) by foreign exchange adjustment	0	0
5. Total profit (loss) on disposal of short-term investments	133	222
6. Consideration received on disposal of short-term investments	57,392,431,651	143,560,750,702
7. Book/adjusted carrying value, current period	222,738,558	309,032,124
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	222,738,558	309,032,124
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	222,738,558	309,032,124
12. Income collected during period	15,756,180	26,194,175
13. Income earned during period	15,711,463	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 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
26797	06-1206658	HOUSING AUTHORITY RISK RETENTION GROUP	VT	YES

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	11,708,374	9,591,230	13,419,826	5,357,214	41,517,960	24,823,567
2. Alaska AK	YES	240,777	566,652	488,553	67,814	6,548,282	368,236
3. Arizona AZ	YES	15,703,017	16,477,464	4,117,202	3,703,412	46,823,806	25,138,235
4. Arkansas AR	YES	11,711,632	8,392,294	3,772,939	2,208,551	36,971,540	33,999,720
5. California CA	NO	(378,199)	11,301,745	7,404,654	0	193,227,394	0
6. Colorado CO	YES	27,770,098	22,160,005	7,104,337	5,804,425	85,585,023	59,325,210
7. Connecticut CT	YES	22,395,257	23,510,903	23,285,550	15,987,187	202,804,520	130,625,644
8. Delaware DE	YES	10,186,283	10,527,188	3,143,346	2,782,592	36,405,243	27,330,511
9. District of Columbia DC	YES	11,300,301	13,073,630	2,758,806	2,925,883	37,275,420	36,431,089
10. Florida FL	YES	34,397,256	25,431,569	35,994,123	31,066,749	340,908,775	232,023,569
11. Georgia GA	YES	24,140,297	24,724,893	14,300,952	14,076,027	87,116,987	53,395,054
12. Hawaii HI	YES	2,164,932	1,644,220	931,179	320,240	11,115,652	6,052,947
13. Idaho ID	YES	3,257,144	2,783,049	2,288,107	493,695	7,984,819	5,573,926
14. Illinois IL	YES	53,923,561	59,711,053	33,195,632	27,858,283	324,896,415	201,960,764
15. Indiana IN	YES	20,693,246	25,575,905	9,657,841	6,970,981	50,746,345	17,987,830
16. Iowa IA	YES	9,477,191	12,927,573	6,968,577	6,770,030	50,565,932	44,396,076
17. Kansas KS	YES	26,509,553	23,439,737	6,925,703	1,328,498	44,711,082	23,416,746
18. Kentucky KY	YES	6,851,352	6,556,063	2,013,889	769,036	28,429,857	16,101,366
19. Louisiana LA	YES	7,081,109	6,210,002	79,790,107	1,923,810	176,880,495	32,482,234
20. Maine ME	YES	1,958,479	2,209,170	497,144	620,589	6,967,960	5,608,521
21. Maryland MD	YES	27,133,784	25,729,744	15,691,980	17,711,335	70,117,348	63,393,658
22. Massachusetts MA	YES	81,243,413	89,145,815	39,243,556	33,022,499	288,353,163	247,793,745
23. Michigan MI	YES	14,799,188	19,707,742	9,219,284	7,872,498	112,260,118	78,594,614
24. Minnesota MN	YES	9,225,731	7,917,748	4,042,125	4,632,816	74,512,438	51,743,312
25. Mississippi MS	YES	10,447,108	5,747,783	18,159,147	4,459,712	83,114,020	22,985,105
26. Missouri MO	YES	16,390,425	12,262,261	11,825,389	12,347,796	83,953,884	56,879,436
27. Montana MT	YES	3,795,559	3,296,406	2,229,167	1,954,623	11,706,716	8,043,770
28. Nebraska NE	YES	17,244,970	18,257,504	5,336,697	7,476,108	56,326,274	46,183,336
29. Nevada NV	YES	16,872,380	14,919,673	6,490,962	5,325,997	53,279,847	45,452,316
30. New Hampshire NH	YES	22,098,599	19,917,730	3,931,451	2,660,223	56,808,192	21,475,942
31. New Jersey NJ	YES	77,074,597	78,987,907	38,861,055	18,546,385	319,758,496	188,051,982
32. New Mexico NM	YES	3,574,357	3,978,687	1,313,189	1,877,243	21,646,358	22,174,888
33. New York NY	YES	103,704,148	103,468,945	193,187,261	203,270,303	1,071,953,416	610,983,942
34. North Carolina NC	YES	58,242,059	58,468,933	22,318,756	24,790,997	146,056,654	120,725,993
35. North Dakota ND	YES	895,246	748,940	557,990	191,611	2,371,539	1,509,032
36. Ohio OH	YES	15,529,207	14,941,169	46,421,612	83,887,022	101,176,940	90,914,917
37. Oklahoma OK	YES	7,787,917	6,500,125	2,643,527	2,104,436	16,971,409	15,792,030
38. Oregon OR	YES	4,345,334	5,356,311	982,247	649,486	26,240,985	12,509,293
39. Pennsylvania PA	YES	49,579,355	49,141,737	24,589,553	21,771,761	314,467,230	274,109,980
40. Rhode Island RI	YES	5,785,230	5,988,539	2,373,169	1,989,004	32,351,987	20,582,567
41. South Carolina SC	YES	9,980,385	8,862,725	2,809,769	4,163,815	38,575,587	30,813,266
42. South Dakota SD	YES	1,009,783	1,239,410	3,656,404	2,116,040	18,901,091	3,466,754
43. Tennessee TN	YES	26,785,617	24,505,540	6,423,605	7,596,085	76,195,300	53,036,896
44. Texas TX	YES	33,896,305	33,385,747	24,129,144	12,943,469	290,916,060	179,575,724
45. Utah UT	YES	5,874,032	5,062,261	1,756,651	1,300,003	16,389,888	11,266,686
46. Vermont VT	YES	5,504,361	6,295,747	2,567,643	2,451,294	19,872,742	14,187,140
47. Virginia VA	YES	49,459,046	47,934,145	13,282,355	11,118,043	112,859,603	73,911,328
48. Washington WA	YES	14,294,184	12,012,111	13,162,830	2,265,269	65,571,568	31,567,712
49. West Virginia WV	YES	3,873,612	2,145,432	1,624,625	774,159	57,501,354	46,743,490
50. Wisconsin WI	YES	8,579,899	6,587,954	1,103,641	309,295	22,211,920	16,039,100
51. Wyoming WY	YES	1,337,364	1,148,294	641,793	261,606	5,968,429	3,208,684
52. American Samoa AS	NO	0	-	0	0	0	0
53. Guam GU	YES	17,144	84,549	(2,267)	0	0	0
54. Puerto Rico PR	YES	549,514	657,261	51,395	92,852	510,987	590,733
55. US Virgin Islands VI	YES	2,500	5,000	0	0	2	2
56. Northern Mariana Islands MP	NO	0	0	0	0	0	0
57. Canada CN	YES	0	1	(13,993)	324,394	0	4,561,213
58. Aggregate Other Alien OT	XXX	8,292	(387,410)	1,937,558	266,186	5,943,242	26,723,733
59. Totals	(a) 53	1,008,032,307	1,000,836,812	780,607,736	633,559,379	5,492,328,296	3,472,633,567
DETAILS OF WRITE-INS							
5801. Other Alien Combined	XXX	8,292	(387,411)	1,937,558	266,186	5,943,242	26,723,733
5802. Bahama Islands	XXX	0	1	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	8,292	(387,410)	1,937,558	266,186	5,943,242	26,723,733

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

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

PART 1 – ORGANIZATIONAL CHART

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	76,463,308	34,287,512	44.8	44.6
2. Allied lines	54,011,134	55,081,525	102.0	99.4
3. Farmowners multiple peril	7,321,835	1,801,226	24.6	24.6
4. Homeowners multiple peril	33,852,545	13,122,601	38.8	38.7
5. Commercial multiple peril	135,160,859	60,841,791	45.0	43.6
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	5,379	(1,229,479)	(22,858.7)	305.4
9. Inland marine	24,780,352	3,308,144	13.3	(124.7)
10. Financial guaranty	189,503	0	0.0	0.0
11.1. Medical malpractice-occurrence	0	(321,156)	0.0	0.0
11.2. Medical malpractice-claims made	275,961	(589,038)	(213.4)	12.6
12. Earthquake	13,436,048	(7,115,448)	(53.0)	(53.0)
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	352,000	22,564.1	(10.1)
16. Workers' compensation	295,650,450	212,652,154	71.9	71.2
17.1 Other liability-occurrence	112,895,007	82,078,197	72.7	80.6
17.2 Other liability-claims made	2,182,386	(36,825,614)	(1,687.4)	115.0
18.1 Products liability-occurrence	711,571	(3,190,519)	(448.4)	(293.6)
18.2 Products liability-claims made	1,768	(9,342)	(528.5)	0.0
19.1, 19.2 Private passenger auto liability	60,345,569	40,471,219	67.1	67.0
19.3, 19.4 Commercial auto liability	85,079,867	36,627,421	43.1	42.3
21. Auto physical damage	49,525,283	20,715,603	41.8	(46.3)
22. Aircraft (all perils)	1,973	(767,580)	(38,904.2)	0.0
23. Fidelity	1,057,620	1,063,358	100.5	79.0
24. Surety	4,043,382	3,470,515	85.8	45.4
26. Burglary and theft	11,414	(3,537)	(31.0)	74.4
27. Boiler and machinery	5,355,573	1,291,826	24.1	24.2
28. Credit	0	0	0.0	0.0
29. International	0	50,000	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	(5,488,741)	0.0	0.0
34. Totals	962,360,347	511,674,637	53.2	50.1
DETAILS OF WRITE-INS				
3301. Auto warranty	0	(5,488,741)	0.0	0.0
3302.	0	0	0.0	0.0
3303.	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	(5,488,741)	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	44,040,790	83,204,258	67,406,177
2. Allied lines	32,011,160	59,845,361	48,423,682
3. Farmowners multiple peril	3,880,378	7,587,423	7,285,003
4. Homeowners multiple peril	18,826,975	32,763,099	32,526,176
5. Commercial multiple peril	70,299,551	145,493,101	121,931,464
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,274	4,656	(303,902)
9. Inland marine	7,864,319	16,975,102	24,342,144
10. Financial guaranty	69,216	70,650	183,951
11.1. Medical malpractice-occurrence	0	0	0
11.2. Medical malpractice-claims made	1,481	275,961	2,606,041
12. Earthquake	7,767,848	14,690,817	12,229,790
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	1,149	18,587,755
16. Workers' compensation	158,925,892	311,700,403	320,389,573
17.1. Other liability-occurrence	69,866,029	136,915,840	106,733,041
17.2. Other liability-claims made	(89,554)	575,147	15,676,409
18.1. Products liability-occurrence	662,883	1,565,512	55,315
18.2. Products liability-claims made	1,767	1,767	0
19.1, 19.2 Private passenger auto liability	27,311,743	55,855,932	72,046,590
19.3, 19.4 Commercial auto liability	37,998,910	84,851,616	79,166,132
21. Auto physical damage	23,024,889	46,922,487	61,561,889
22. Aircraft (all perils)	1,973	1,973	(50,793)
23. Fidelity	275,022	(119,262)	757,909
24. Surety	2,031,902	3,197,160	4,166,439
26. Burglary and theft	52,931	(6,102)	101,391
27. Boiler and machinery	2,908,904	5,658,258	5,014,635
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	507,736,282	1,008,032,307	1,000,836,811
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 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2006 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 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	383,529	79,361	462,890	2,340,089	49,260	2,698,085	5,087,433	148,480	(45,639)	102,841
2. 2004	389,584	723,853	1,113,436	104,231	8,313	112,545	338,033	17,707	573,034	928,774	52,681	(124,799)	(72,118)
3. Subtotals 2004 + Prior	2,964,721	3,596,197	6,560,918	487,761	87,674	575,435	2,678,122	66,967	3,271,118	6,016,207	201,161	(170,438)	30,723
4. 2005	629,598	1,208,498	1,838,096	338,615	63,753	402,368	438,943	53,470	881,866	1,374,280	147,960	(209,408)	(61,449)
5. Subtotals 2005 + Prior	3,594,319	4,804,695	8,399,015	826,375	151,427	977,803	3,117,065	120,437	4,152,984	7,390,486	349,121	(379,846)	(30,726)
6. 2006	XXX	XXX	XXX	XXX	287,409	287,409	XXX	192,467	630,938	823,405	XXX	XXX	XXX
7. Totals	3,594,319	4,804,695	8,399,015	826,375	438,836	1,265,212	3,117,065	312,904	4,783,922	8,213,891	349,121	(379,846)	(30,726)
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. 9.7 %	2. (7.9)%	3. (0.4)%
													Col. 13, Line 7 Line 8
													4. (0.5)%

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2304. Equities and deposits in pools and associations	51,971,249	0	51,971,249	48,147,915
2305. Service contract receivable	31,199,025	0	31,199,025	36,917,111
2306. State surcharges receivable	4,031,271	0	4,031,271	3,671,035
2307. Freddie Mac collateral held	3,981,420	0	3,981,420	3,915,176
2308. Other assets	(164,495)	0	(164,495)	3,265,504
2309. Ceded deposit asset	2,163,981	0	2,163,981	2,285,291
2310. Assumed reinsurance receivable and payable	(1,000,563)	0	(1,000,563)	(248,720)
2311. Performance guarantees receivable	(1,474,086)	0	(1,474,086)	(1,705,266)
2312. Other assets nonadmitted	181,721,010	181,721,010	0	0
2313. Treaty deposit fund	0	0	0	116,058
2397. Summary of remaining write-ins for Line 23	272,428,812	181,721,010	90,707,801	96,364,104

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Other statutory provisions	1,090,533	1,090,533
2305. Retroactive reinsurance reserve assumed	581,950	591,205
2306. Federal excise tax-reinsurance contracts	335,554	60,622
2307. Unpaid electronic data processing equipment	291,107	419,298
2308. Undistributed salaries	(149,091)	485,328
2309. Retroactive reinsurance reserve ceded	(89,717,671)	(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	(87,567,618)	(85,371,681)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Change in COLI cash values	(749,614)	6,580,473	9,841,682
1405. Corporate expense	0	(15,956,581)	0
1497. Summary of remaining write-ins for Line 14	(749,614)	(9,376,108)	9,841,682

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
Acquired by Purchase								
RE #11112 & RE #11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	555,268
RE #10500 & RE #10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	30,547
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	109,459
0199999. Totals					0	0	0	695,274
9999999. Totals					0	0	0	695,274

E01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Sold															
RE #11119 Rivergate Condo	Hartford	CT	02/28/2006		120,000	256	0	0	107,949	263,106	0	155,157	155,157	0	0
385 Washington Street	St. Paul	MN	04/01/2006	St. Paul Fire and Marine Insurance	2,417,786	0	0	0	2,352,330	2,352,330	0	0	0	0	0
0199999. Totals					2,537,786	256	0	0	2,460,279	2,615,436	0	155,157	155,157	0	0
9999999. Totals					2,537,786	256	0	0	2,460,279	2,615,436	0	155,157	155,157	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

E02

SCHEDULE B - PART 2

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

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

NONE

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			Increase	Commitment	
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	Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	Blackstone Real Estate Partners V LP	New York	NY	Direct		04/24/2006	0	4,590,597	0	3,457,170	3,457,170	0	0	21,765,359	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								4,590,597	0	3,457,170	3,457,170	0	0	21,765,359	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Avenue Asia Special Situations Fund IV, L.P	New York	NY	Direct		06/21/2006	0	300,000	0	300,000	300,000	0	0	19,483,487	1.0
	Cortec Group Fund IV, L.P	New York	NY	Direct		04/20/2006	3	0	0	0	0	0	0	15,000,000	1.0
	Newport Global Opportunities Fund LP	Woodlands	TX	Direct		04/20/2006	0	0	0	0	0	0	0	20,000,000	1.0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								300,000	0	300,000	300,000	0	0	54,483,487	XXX
3199999. Subtotal - Unaffiliated								4,890,597	0	3,757,170	3,757,170	0	0	76,248,846	XXX
3399999. Totals								4,890,597	0	3,757,170	3,757,170	0	0	76,248,846	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			Book/Adjusted		Foreign			
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Carrying Value Less 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	314,652	0	0	314,652	314,652	0	0	0	0
	Cerberus Institutional Partners, L.P	New York	NY	Distribution	10/05/2001	1,376,661	0	0	1,376,661	1,376,661	0	0	0	449,116
	Emerging Europe Private Equity Fund III, L.P	George Town	KY	Liquidation	06/27/2001	479,837	(479,837)	0	0	0	0	0	0	0
	GSC European Mezzanine Fund, L.P	Florham Park	NJ	Distribution	11/21/2000	17,545,926	0	0	17,545,926	17,545,926	0	0	0	1,607,955
	OCM Principal Opportunities Fund II, L.P	Los Angeles	CA	Distribution	04/24/2001	701,144	0	0	701,144	701,144	0	0	0	789,052
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						20,418,219	(479,837)	0	19,938,382	19,938,382	0	0	0	2,846,123
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Abry Partners IV, L.P	Boston	MA	Distribution	01/02/2001	254,227	0	0	254,227	254,227	0	0	0	14,736
	Advanced Technology Ventures IV, a Delaware li	Waltham	MA	Liquidation	01/24/1996	0	0	0	0	0	0	0	0	0
	Advanced Technology Ventures VII, L.P	Waltham	MA	Distribution	07/11/2001	19,783	0	0	19,783	19,783	0	0	0	0
	American Securities Partners II, L.P	New York	NY	Distribution	07/06/1998	631,532	0	0	631,532	631,532	0	0	0	576,185
	American Securities Partners III, L.P	New York	NY	Distribution	08/22/2001	177,555	0	0	177,555	177,555	0	0	0	1,030,404
	Apax France VI	Paris	FR	Distribution	08/23/2000	42,415	0	0	42,415	42,415	0	0	0	0
	Asia Investors L.L.C	New York	NY	Distribution	02/08/2000	669,544	0	0	669,544	669,544	0	0	0	0
	Behrman Capital III, L.P	New York	NY	Distribution	07/12/2000	1,241,859	0	0	1,241,859	1,241,859	0	0	0	1,278,484
	Blackstone Communication Partners I, L.P	New York	NY	Distribution	08/29/2000	113,035	0	0	113,035	113,035	0	0	0	128,372
	BNP Europe Telecom & Media Fund II L.P	Grand Cayman	KY	Distribution	12/29/1999	25,955	0	0	25,955	25,955	0	0	0	0
	Capricorn Investors II, L.P	Greenwich	CT	Distribution	06/26/1997	1,959,803	0	0	1,959,803	1,959,803	0	0	0	386,270
	Charles River Partnership XI, LP	Waltham	MA	Distribution	02/12/2001	21,344	0	0	21,344	21,344	0	0	0	23,796
	Cortec Group Fund II, L.P	New York	NY	Liquidation	07/19/1995	0	0	0	0	0	0	0	0	163,317
	Cypress Merchant Banking Partners L.P	New York	NY	Distribution	02/28/1996	331,183	0	0	331,183	331,183	0	0	0	402,320
	Delphi Ventures II, L.P	Menlo Park	CA	Distribution	01/25/1993	6,865	0	0	6,865	6,865	0	0	0	0
	Delphi Ventures III, L.P	Menlo Park	CA	Distribution	05/16/1995	9,149	0	0	9,149	9,149	0	0	0	0
	Dominion Fund III, a California Limited Partnershi	Walnut Creek	CA	Liquidation	02/09/1995	38,780	(34,579)	0	4,201	4,201	0	0	0	0
	DOR Ventures Fund (a Delaware GP)	Waterloo	BE	Distribution	06/15/2000	45,394	0	0	45,394	45,394	0	0	0	0
	Draper Fisher Jurvetson Gotham Ventures L.P	New York	NY	Distribution	04/19/2000	534,976	0	0	534,976	534,976	0	0	0	50,352
	Energy Spectrum Partners III LP	New York	NY	Distribution	04/28/2000	35,294	0	0	35,294	35,294	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partn	Palo Alto	CA	Distribution	05/25/2000	81,728	0	0	81,728	81,728	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									
	Gilbert Global Equity Partners, L.P.	Tacoma	WA.	Distribution	05/28/1998	182,358	0	0	182,358	182,358	0	0	0	0
	GMT Communications Partners II	London	GB.	Distribution	02/28/2000	28,321	0	0	28,321	28,321	0	0	0	0
	Ignition Venture Partners II, L.P.	Bellevue	WA.	Distribution	08/09/2001	55,099	0	0	55,099	55,099	0	0	0	0
	JW Childs Equity Partners II, L.P.	Boston	MA.	Distribution	06/26/1998	153,783	0	0	153,783	153,783	0	0	0	0
	Kelso Investment Associates IV, L.P.	New York	NY.	Distribution	03/16/1990	10,298,029	0	0	10,298,029	10,298,029	0	0	0	6,213,811
	Kelso Investment Associates V, L.P.	New York	NY.	Distribution	01/26/1994	3,706,673	0	0	3,706,673	3,706,673	0	0	0	133
	KKR 1996 Fund L.P.	New York	NY.	Distribution	02/23/1997	30,135	0	0	30,135	30,135	0	0	0	0
	KLC Associates, L.P.	Portland	OR.	Liquidation	02/10/1997	0	0	0	0	0	0	0	0	0
	KRG Capital Fund II, L.P.	Denver	CO.	Distribution	11/13/2001	10,106	0	0	10,106	10,106	0	0	0	23,043
	Landmark Direct Equities, L.P.	Simsbury	CT.	Liquidation	07/16/1992	0	0	0	0	0	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA.	Distribution	01/03/2001	27,806	0	0	27,806	27,806	0	0	0	0
	Meritage Private Equity Fund II, L.P.	Denver	CO.	Distribution	08/07/2001	209,066	0	0	209,066	209,066	0	0	0	0
	MHR Institutional Partners LP	New York	NY.	Distribution	03/09/1998	520,577	0	0	520,577	520,577	0	0	0	2,404,059
	New Enterprise Associates 10, Limited Partnershi	Baltimore	MD.	Distribution	02/06/2001	24,698	0	0	24,698	24,698	0	0	0	0
	North Bridge Venture Partners I, LP	Waltham	MA.	Liquidation	05/05/1994	0	0	0	0	0	0	0	0	0
	NXS Associates, L.P.	New York	NY.	Liquidation	05/15/1997	0	0	0	0	0	0	0	0	0
	Oak Investment Partners V, Limited Partnership.	Westport	CT.	Liquidation	02/28/1992	0	0	0	0	0	0	0	0	0
	OCM/GFI Power Opportunities Fund, L.P.	Los Angeles	CA.	Distribution	05/02/2000	1,507,327	0	0	1,507,327	1,507,327	0	0	0	1,415,181
	One Liberty Fund III, L.P.	Cambridge	MA.	Distribution	06/29/1995	36,764	0	0	36,764	36,764	0	0	0	5,444
	Permira UK 1 LP	London	GB.	Liquidation	02/11/1989	0	0	0	0	0	0	0	0	0
	Polaris Venture Partners, L.P.	Boston	MA.	Distribution	06/04/1996	30,724	0	0	30,724	30,724	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA.	Distribution	07/10/2001	58,387	0	0	58,387	58,387	0	0	0	78,632
	Providence Growth Investors L.P.	Providence	RI.	Distribution	01/24/2000	9,020	0	0	9,020	9,020	0	0	0	0
	Quad-C Partners V, L.P.	Charlottesville	VA.	Distribution	04/28/1998	75,071	0	0	75,071	75,071	0	0	0	0
	RHJ Industrial Partners, L.P.	New York	NY.	Liquidation	12/15/1999	0	0	0	0	0	0	0	0	0
	Sentinel Capital Partners, L.P.	New York	NY.	Distribution	12/21/1995	133,162	0	0	133,162	133,162	0	0	0	0
	SKM Equity Fund III, L.P.	Stamford	CT.	Distribution	02/01/2000	4,335	0	0	4,335	4,335	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA.	Distribution	03/23/2001	111,948	0	0	111,948	111,948	0	0	0	482,216
	Thayer Equity Investors III, L.P.	Washington	DC.	Distribution	04/01/1996	25,115	0	0	25,115	25,115	0	0	0	0
	The HSBC Private Equity Fund 2 Limited	Grand Cayman	KY.	Distribution	09/24/1997	199,664	0	0	199,664	199,664	0	0	0	0
	Trivest Fund III, L.P.	Miami	FL.	Distribution	06/28/2000	760,857	0	0	760,857	760,857	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA.	Distribution	02/07/2000	5,693	0	0	5,693	5,693	0	0	0	0
	US Venture Partners VIII, L.P.	Menlo Park	CA.	Distribution	05/07/2001	264,946	0	0	264,946	264,946	0	0	0	0
	VS&A-DTN, LLC and Subsidiaries	New York	NY.	Liquidation	04/07/2000	0	0	0	0	0	0	0	0	150,112
	Warburg Pincus Equity Partners, L.P.	New York	NY.	Distribution	06/26/1998	493,970	0	0	493,970	493,970	0	0	0	0
	WaterView Partners, L.P.	New York	NY.	Distribution	12/31/1999	68,478	0	0	68,478	68,478	0	0	0	0
	Weston Presidio Capital IV, L.P.	Boston	MA.	Distribution	06/21/2000	149,236	0	0	149,236	149,236	0	0	0	0
	Wiig Communications Partners, L.P., a Delaware	San Francisco	CA.	Distribution	06/28/2000	20,600	0	0	20,600	20,600	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						25,442,370	(34,579)	0	25,407,791	25,407,791	0	0	0	14,826,868
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Blackstone Real Estate Partners V LP	New York	NY.	Direct	04/24/2006	1,133,427	0	0	1,133,427	1,133,427	0	0	0	0
	Blackstone Real Estate Partnets III LP	New York	NY.	Direct	09/30/1999	4,917	0	0	4,917	4,917	0	0	0	0
	Rivergate Investors	Miami	FL.	Direct	06/20/2001	762,850	0	0	762,850	762,850	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						1,901,194	0	0	1,901,194	1,901,194	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated														
	European Greio TINDC RE Investments, LLC	London	GB.	Direct	02/02/2002	3,167,789	0	0	3,167,789	3,167,789	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						3,167,789	0	0	3,167,789	3,167,789	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	16,702	0	0	16,702	16,702	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL.	Distribution	01/16/2002	515,014	0	0	515,014	515,014	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									
	Encap Equity 1994 Limited Partnership	Houston	TX	Liquidation	06/07/1994	0	0	0	0	0	0	0	0	0
	Encap Equity 1996 Limited Partnership	Houston	TX	Liquidation	08/12/1996	0	0	0	0	0	0	0	0	0
	Global Decisions Group, LLC	New York	NY	Liquidation	03/28/2002	0	0	0	0	0	0	0	0	0
	Landmark Equity Ptn II Sub LP	Simsbury	Ct	Liquidation	05/27/1993	0	0	0	0	0	0	0	0	0
	LJM2 Co-Investment, L.P., a Delaware limited par	Houston	TX	Liquidation	05/08/2000	0	0	0	0	0	0	0	0	0
	Mancuso/Equity Partnership No. 3, L.P.	New York	NY	Liquidation	07/27/1992	0	0	0	0	0	0	0	0	0
	WT Equipment Partners, L.P.	Pittsburgh	PA	Liquidation	10/01/1990	0	0	0	0	0	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						531,716	0	0	531,716	531,716	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
	Travelers Indemnity UK Investments LLC	Hartford	CT	Distribution	03/30/2001	140	0	0	140	140	0	0	0	0
	Travelers Indemnity UK Investments LLC	Hartford	CT	Distribution	04/25/2001	2,983,107	0	0	2,983,107	2,983,107	0	0	0	0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated						2,983,247	0	0	2,983,247	2,983,247	0	0	0	0
3199999. Subtotal - Unaffiliated						48,293,499	(514,416)	0	47,779,083	47,779,083	0	0	0	17,672,991
3299999. Subtotal - Affiliated						6,151,036	0	0	6,151,036	6,151,036	0	0	0	0
3399999. Totals						54,444,535	(514,416)	0	53,930,119	53,930,119	0	0	0	17,672,991

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
31407J XF 4	FN (10/1 ARM) #832378 4.710 2035 08		04/01/2006	DIRECT WITH COMPANY		271,327	271,327	0	1
36202E HF 9	GNMA II PASS T #00003830 5.500 2036 03		06/28/2006	BANC OF AMERICA SECURITIES LLC		23,753,203	24,771,143	0	1
0399999.	Total - Bonds - U.S. Government					24,024,530	25,042,469	0	XXX
Bonds - All Other Government									
91086Q AQ 1	UNITED MEXICAN STATES 5.875 2014 01	F	04/03/2006	LEHMAN BROTHERS		1,985,420	2,000,000	26,438	2FE
1099999.	Total - Bonds - All Other Government					1,985,420	2,000,000	26,438	XXX
Bonds - States, Territories and Possessions									
20772G SQ 2	CONNECTICUT GENERAL OBLI 5.000 2024 06		06/14/2006	M R BEAL & CO		10,502,700	10,000,000	0	1FE
341426 WH 3	FLORIDA STATE BD OF ED G 5.000 2019 01		05/10/2006	CITIGROUP GLOBAL MARKETS		3,580,119	3,405,000	63,371	1FE
574192 QD 5	MARYLAND GENERAL OBLIGAT 5.750 2011 08		05/25/2006	MERRILL LYNCH CAPITAL MARKETS		2,176,440	2,000,000	38,333	1FE
57582N 5S 0	MASSACHUSETTS GENERAL OB 5.000 2015 05		05/17/2006	MERRILL LYNCH CAPITAL MARKETS		31,025,938	29,275,000	0	1FE
658256 WR 9	NORTH CAROLINA GENERAL O 5.000 2013 06		05/24/2006	CITIGROUP GLOBAL MARKETS		6,429,240	6,000,000	10,833	1FE
658256 XC 1	NORTH CAROLINA GENERAL O 5.000 2024 06		05/24/2006	CITIGROUP GLOBAL MARKETS		10,553,900	10,000,000	18,056	1FE
658256 XD 9	NORTH CAROLINA GENERAL O 5.000 2025 06		05/24/2006	CITIGROUP GLOBAL MARKETS		5,268,700	5,000,000	9,028	1FE
677520 JW 9	OHIO HWY CAP IMPT GO S20 5.000 2015 05		05/17/2006	MERRILL LYNCH CAPITAL MARKETS		14,247,224	13,365,000	137,363	1FE
882721 LZ 4	TEXAS TRANSN COMMN MOBIL 5.000 2026 04		06/01/2006	BEAR STEARNS & CO		15,528,450	15,000,000	14,583	1FE
1799999.	Total - Bonds - States, Territories & Possessions					99,312,711	94,045,000	291,567	XXX
Bonds - Political Subdivisions of States									
005482 M8 4	ADAMS & ARAPAHOE SD#28J 5.250 2024 12		05/11/2006	RBC DAIN RAUSCHER INC		13,424,895	12,500,000	155,385	1FE
005482 M9 2	ADAMS & ARAPAHOE SD#28J 5.250 2025 12		04/12/2006	RBC DAIN RAUSCHER INC		2,534,805	2,360,000	23,748	1FE
016249 CC 6	ALIEF ISD GO S2006 (PSF) 4.375 2016 02		04/18/2006	CITIGROUP GLOBAL MARKETS		1,169,462	1,170,000	2,275	1FE
041826 UF 3	ARLINGTON ISD GENERAL OB 5.000 2018 02		06/09/2006	SAMCO CAPITAL MARKETS		2,654,501	2,510,000	41,485	1FE
097437 NG 8	BOISE CITY ISD S2006 (MB 5.000 2020 08		06/20/2006	SEATTLE NORTHWEST SECURITIES CORP		1,683,934	1,605,000	0	1FE
097437 NJ 2	BOISE CITY ISD S2006 (MB 5.000 2022 08		06/20/2006	SEATTLE NORTHWEST SECURITIES CORP		7,607,070	7,285,000	0	1FE
114889 UW 6	BROWARD CO PARKS & LAND 5.000 2016 01		06/09/2006	RBC DAIN RAUSCHER INC		9,492,079	8,875,000	200,920	1FE
165321 3M 0	CHESAPEAKE GENERAL OBLIG 5.250 2012 06		05/24/2006	PNC BANK CORP		10,799,500	10,000,000	261,042	1FE
167560 KB 6	CHICAGO MET WTR REC DIST 5.000 2024 12		04/26/2006	MESIROW FINANCIAL		1,039,240	1,000,000	1,250	1FE
194653 JJ 1	COLLIER CO SCH BRD COP R 5.250 2020 02		06/15/2006	RBC DAIN RAUSCHER INC		5,940,385	5,500,000	100,260	1FE
238253 UR 7	DAUPHIN CO GENERAL OBLIG 5.000 2021 11		06/07/2006	PNC BANK CORP		2,680,496	2,545,000	0	1FE
238253 US 5	DAUPHIN CO GENERAL OBLIG 5.000 2022 11		06/07/2006	PNC BANK CORP		2,858,122	2,720,000	0	1FE
238253 UT 3	DAUPHIN CO GENERAL OBLIG 5.000 2023 11		06/07/2006	PNC BANK CORP		3,037,289	2,895,000	0	1FE
250433 MJ 5	DESERT SANDS USD ELECTIO 5.000 2025 06		06/06/2006	UBS AG		6,291,693	5,995,000	0	1FE
259147 LT 1	DOUGLAS CO USD #497 GO R 5.000 2021 09		06/06/2006	GEORGE K BAUM & CO		3,924,080	3,715,000	7,224	1FE
259147 LV 6	DOUGLAS CO USD #497 GO R 5.000 2023 09		06/06/2006	GEORGE K BAUM & CO		4,304,787	4,095,000	7,963	1FE
259147 LX 2	DOUGLAS CO USD #497 GO R 5.000 2025 09		06/06/2006	GEORGE K BAUM & CO		2,895,066	2,765,000	5,376	1FE
349545 C8 4	FORT ZUMWALT SCH DIST GO 5.000 2021 03		04/11/2006	BANC OF AMERICA SECURITIES LLC		3,826,093	3,630,000	0	1FE
349545 C9 2	FORT ZUMWALT SCH DIST GO 5.000 2022 03		04/11/2006	BANC OF AMERICA SECURITIES LLC		3,651,759	3,470,000	0	1FE
349545 D2 6	FORT ZUMWALT SCH DIST GO 5.000 2023 03		04/11/2006	BANC OF AMERICA SECURITIES LLC		5,253,750	5,000,000	0	1FE
399262 CD 4	GROSSMONT UHSD GO ELEC 2 5.000 2022 08		06/01/2006	STONE & YOUNGBERG		10,060,517	9,610,000	26,694	1FE
494656 A2 7	KING & SNOHOMISH GO SD # 5.000 2022 12		06/13/2006	UBS AG		5,265,650	5,000,000	0	1FE
494656 ZX 2	KING & SNOHOMISH GO SD # 5.000 2019 12		06/13/2006	UBS AG		3,182,640	3,000,000	0	1FE
494656 ZY 0	KING & SNOHOMISH GO SD # 5.000 2020 12		06/13/2006	UBS AG		7,296,267	6,900,000	0	1FE
494656 ZZ 7	KING & SNOHOMISH GO SD # 5.000 2021 12		06/13/2006	UBS AG		5,278,550	5,000,000	0	1FE
495044 SN 0	KING CO GO SD#401 HIGHLI 5.250 2024 12		05/23/2006	SEATTLE NORTHWEST SECURITIES CORP		16,020,450	15,000,000	0	1FE
523494 KW 1	LEE CO SCH BRD COP S2006 5.000 2020 08		06/01/2006	A G EDWARDS & SONS		6,014,096	5,745,000	0	1FE
523494 KX 9	LEE CO SCH BRD COP S2006 5.000 2021 08		06/01/2006	A G EDWARDS & SONS		5,441,064	5,210,000	0	1FE
523494 KY 7	LEE CO SCH BRD COP S2006 5.000 2022 08		06/01/2006	A G EDWARDS & SONS		6,756,527	6,485,000	0	1FE
523494 KZ 4	LEE CO SCH BRD COP S2006 5.000 2023 08		06/01/2006	A G EDWARDS & SONS		2,688,969	2,585,000	0	1FE
54438C EJ 7	LOS ANGELES COMM COLL GO 5.000 2018 08		05/18/2006	MERRILL LYNCH CAPITAL MARKETS		12,197,837	11,520,000	179,200	1FE
567505 KC 5	MARICOPA CO UHSD #210 GO 4.750 2021 07		06/22/2006	CITIGROUP GLOBAL MARKETS		3,159,672	3,130,000	0	1FE
567505 KE 1	MARICOPA CO UHSD #210 GO 4.750 2023 07		06/22/2006	CITIGROUP GLOBAL MARKETS		3,322,975	3,310,000	0	1FE
613681 WE 1	MONTGOMERY CO GENERAL OB 5.000 2021 03		06/26/2006	MORGAN STANLEY DEAN WITTER		1,497,975	1,460,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
613681 WF 8	MONTGOMERY CO GENERAL OB 5.000 2022 03		06/26/2006	MORGAN STANLEY DEAN WITTER		3,731,314	3,645,000	0	1FE
613681 WH 4	MONTGOMERY CO GENERAL OB 5.000 2024 03		06/26/2006	MORGAN STANLEY DEAN WITTER		4,118,040	4,035,000	0	1FE
613681 WJ 0	MONTGOMERY CO GENERAL OB 5.000 2025 03		06/26/2006	MORGAN STANLEY DEAN WITTER		1,019,810	1,000,000	0	1FE
64966F A9 5	NEW YORK GENERAL OBLIGAT 3.670 2036 04		04/13/2006	GOLDMAN SACHS & CO		49,995,000	50,000,000	8,589	1
677765 AJ 8	OHLONE CCD ELEC 02 SER B 5.000 2023 08		04/05/2006	PNC BANK CORP		3,092,338	2,945,000	28,223	1FE
696667 G5 7	PALM SPRINGS USD ELEC 20 5.000 2026 08		06/14/2006	J P MORGAN CHASE SECURITIES INC		3,394,192	3,240,000	0	1FE
696667 G6 5	PALM SPRINGS USD ELEC 20 5.000 2027 08		06/14/2006	J P MORGAN CHASE SECURITIES INC		3,553,340	3,400,000	0	1FE
727177 BY 2	PLANO GENERAL OBLIGATION 5.000 2016 09		05/24/2006	RBC DAIN RAUSCHER INC		7,527,616	7,065,000	87,331	1FE
797683 DJ 5	SAN FRANCISCO CCD GO ELE 5.000 2024 06		06/06/2006	STONE & YOUNGBERG		2,376,074	2,260,000	0	1FE
797683 DK 2	SAN FRANCISCO CCD GO ELE 5.000 2025 06		06/06/2006	STONE & YOUNGBERG		2,487,789	2,370,000	0	1FE
797683 DL 0	SAN FRANCISCO CCD GO ELE 5.000 2026 06		06/06/2006	STONE & YOUNGBERG		2,599,164	2,480,000	0	1FE
797683 CH 0	SAN FRANCISCO CCD GO ELE 5.000 2021 06		06/06/2006	UBS AG		3,947,570	3,740,000	0	1FE
797683 CJ 6	SAN FRANCISCO CCD GO ELE 5.000 2022 06		06/06/2006	UBS AG		4,141,591	3,930,000	0	1FE
797683 CK 3	SAN FRANCISCO CCD GO ELE 5.000 2023 06		06/06/2006	UBS AG		4,343,666	4,125,000	0	1FE
797683 CL 1	SAN FRANCISCO CCD GO ELE 5.000 2024 06		06/06/2006	UBS AG		4,552,389	4,330,000	0	1FE
797683 CM 9	SAN FRANCISCO CCD GO ELE 5.000 2025 06		06/06/2006	UBS AG		4,760,390	4,535,000	0	1FE
797683 CN 7	SAN FRANCISCO CCD GO ELE 5.000 2026 06		06/06/2006	UBS AG		4,978,238	4,750,000	0	1FE
802385 EX 8	SANTA MONICA COMM COLL D 5.000 2025 05		05/10/2006	BANC OF AMERICA SECURITIES LLC		1,038,760	1,000,000	1,944	1FE
833153 RA 9	SNOHOMISH CO SD #15 GO S 5.000 2020 12		05/25/2006	RBC DAIN RAUSCHER INC		14,754,740	14,000,000	0	1FE
833153 RG 6	SNOHOMISH CO SD #15 GO S 5.000 2019 12		05/25/2006	RBC DAIN RAUSCHER INC		5,282,050	5,000,000	0	1FE
833119 TM 2	SNOHOMISH CO SD #2 GO S0 5.000 2018 12		06/20/2006	UBS AG		8,321,831	7,935,000	0	1FE
833119 TN 0	SNOHOMISH CO SD #2 GO S0 5.000 2019 12		06/20/2006	UBS AG		8,807,158	8,425,000	0	1FE
833119 TP 5	SNOHOMISH CO SD #2 GO S0 5.000 2020 12		06/20/2006	UBS AG		14,212,471	13,640,000	0	1FE
969887 NB 0	WILLIAMSON CO GO REF S20 5.250 2019 02		06/12/2006	GOLDMAN SACHS & CO		11,525,324	10,650,000	197,247	1FE
2499999.	Total - Bonds - Political Subdivision					357,813,044	342,090,000	1,336,156	XXX
Bonds - Special Revenue and Special Assessment									
013493 BM 2	ALBUQUERQUE BERNALILLO C 5.000 2022 07		06/20/2006	RBC DAIN RAUSCHER INC		9,456,890	9,095,000	0	1FE
013493 BQ 3	ALBUQUERQUE BERNALILLO C 5.000 2025 07		06/20/2006	RBC DAIN RAUSCHER INC		4,632,768	4,480,000	0	1FE
013493 BR 1	ALBUQUERQUE BERNALILLO C 5.000 2026 07		06/20/2006	RBC DAIN RAUSCHER INC		4,129,960	4,000,000	0	1FE
196797 G2 4	COLORADO WTR RES PWR DEV 5.000 2019 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,186,410	1,130,000	0	1FE
196797 G3 2	COLORADO WTR RES PWR DEV 5.000 2020 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,215,947	1,160,000	0	1FE
196797 G4 0	COLORADO WTR RES PWR DEV 5.000 2021 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,246,394	1,190,000	0	1FE
196797 G5 7	COLORADO WTR RES PWR DEV 5.000 2022 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,287,257	1,230,000	0	1FE
196797 G6 5	COLORADO WTR RES PWR DEV 5.000 2023 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,322,823	1,265,000	0	1FE
196797 G7 3	COLORADO WTR RES PWR DEV 5.000 2024 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,367,679	1,310,000	0	1FE
196797 G8 1	COLORADO WTR RES PWR DEV 5.000 2025 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,403,091	1,345,000	0	1FE
196797 G9 9	COLORADO WTR RES PWR DEV 5.000 2026 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,510,204	1,450,000	0	1FE
196797 H2 3	COLORADO WTR RES PWR DEV 5.000 2027 09		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,631,261	1,570,000	0	1FE
235416 XX 7	DALLAS WATERWORKS & SEWE 5.000 2025 10		04/12/2006	MERRILL LYNCH CAPITAL MARKETS		9,127,613	8,755,000	48,639	1FE
20774H B2 9	FONNECTICUT H&E (YALE UN 3.730 2029 07		04/27/2006	GOLDMAN SACHS & CO		35,868,207	35,870,000	78,344	1
452226 W2 5	ILLINOIS SALES TAX REV F 5.250 2014 06		05/11/2006	RBC DAIN RAUSCHER INC		10,738,300	10,000,000	220,208	1FE
452226 3Q 4	ILLINOIS SALES TAX REV S 5.000 2017 06		05/24/2006	RBC DAIN RAUSCHER INC		6,182,807	5,850,000	134,063	1FE
452226 8E 6	ILLINOIS SALES TAX REV S 5.000 2026 06		06/07/2006	POPULAR SECURITIES		6,248,940	6,000,000	0	1FE
455057 EV 7	INDIANA FIN AUTH REV FD 5.000 2022 02		04/12/2006	CITIGROUP GLOBAL MARKETS		14,455,401	13,735,000	0	1FE
495289 MT 4	KING CO SEWER REV REF S2 5.000 2024 01		05/01/2006	LEHMAN BROTHERS		3,592,837	3,475,000	0	1FE
495289 MU 1	KING CO SEWER REV REF S2 5.000 2025 01		05/01/2006	LEHMAN BROTHERS		3,793,850	3,675,000	0	1FE
575579 NF 0	MASSACHUSETTS BAY TRANS 5.000 2025 07		06/14/2006	BEAR STEARNS & CO		12,859,805	12,250,000	0	1FE
575579 NG 8	MASSACHUSETTS BAY TRANS 5.000 2026 07		06/14/2006	BEAR STEARNS & CO		8,228,870	7,860,000	0	1FE
590545 NC 9	MESA UTIL SYS S2006 (FGI 5.000 2026 07		06/07/2006	CITIGROUP GLOBAL MARKETS		10,203,278	9,750,000	36,563	1FE
64971K FF 8	NEW YORK CITY TRANSTL FI 3.430 2022 11		06/13/2006	MERRILL LYNCH CAPITAL MARKETS		18,616,276	18,620,000	75,271	1
64971K GC 4	NEW YORK CITY TRANSTL FI 3.430 2022 11		06/13/2006	MERRILL LYNCH CAPITAL MARKETS		17,911,417	17,915,000	72,421	1
64971K GD 2	NEW YORK CITY TRANSTL FI 3.430 2022 11		06/13/2006	MERRILL LYNCH CAPITAL MARKETS		17,101,579	17,105,000	69,146	1

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

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64970K VZ 7	NEW YORK CITY WTR&SWR FI 3.750 2018 06		04/19/2006	GOLDMAN SACHS & CO		12,999,350	13,000,000	2,436	1
662903 DR 1	NORTH TEXAS WATER DIST R 5.000 2020 09		05/02/2006	MORGAN STANLEY DEAN WITTER		8,244,514	7,910,000	50,536	1FE
696550 RH 7	PALM BEACH CO SCH BRD CO 5.000 2020 08		05/10/2006	CITIGROUP GLOBAL MARKETS		6,252,003	5,990,000	0	1FE
696550 RK 0	PALM BEACH CO SCH BRD CO 5.000 2021 08		05/10/2006	CITIGROUP GLOBAL MARKETS		8,585,106	8,245,000	0	1FE
696550 RM 6	PALM BEACH CO SCH BRD CO 5.000 2022 08		05/10/2006	CITIGROUP GLOBAL MARKETS		9,701,917	9,325,000	0	1FE
696550 RP 9	PALM BEACH CO SCH BRD CO 5.000 2023 08		05/10/2006	CITIGROUP GLOBAL MARKETS		10,029,228	9,655,000	0	1FE
786134 JZ 0	SACRAMENTO CO SANTN DIST 5.000 2023 08		05/26/2006	RBC DAIN RAUSCHER INC		4,363,196	4,170,000	69,500	1FE
796253 NT 5	SAN ANTONIO ELEC & GAS R 5.000 2017 02		05/17/2006	CITIGROUP GLOBAL MARKETS		9,546,110	9,035,000	143,054	1
79061A BA 4	ST JOSEPH IND EDL FAC (N 3.450 2040 03		06/12/2006	GOLDMAN SACHS & CO		79,996,000	80,000,000	86,137	1
79061A BA 4	ST JOSEPH IND EDL FAC (N 3.750 2040 03		04/27/2006	GOLDMAN SACHS & CO		109,125,000	109,125,000	238,221	1
875290 UE 6	TAMPA WATER & SEWER S06 5.000 2020 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,076,039	1,020,000	0	1FE
875290 UF 3	TAMPA WATER & SEWER S06 5.000 2021 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,132,244	1,075,000	0	1FE
875290 UG 1	TAMPA WATER & SEWER S06 5.000 2022 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,182,994	1,125,000	0	1FE
875290 UH 9	TAMPA WATER & SEWER S06 5.000 2023 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,243,089	1,185,000	0	1FE
875290 UJ 5	TAMPA WATER & SEWER S06 5.000 2024 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,303,938	1,245,000	0	1FE
875290 UK 2	TAMPA WATER & SEWER S06 5.000 2025 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,364,586	1,305,000	0	1FE
875290 UL 0	TAMPA WATER & SEWER S06 5.000 2026 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,429,116	1,370,000	0	1FE
875290 UM 8	TAMPA WATER & SEWER S06 5.000 2027 10		06/15/2006	CITIGROUP GLOBAL MARKETS		1,498,522	1,440,000	0	1FE
88213P AQ 5	TEXAS A & M PERM UNIV FU 5.000 2027 07		06/06/2006	MERRILL LYNCH CAPITAL MARKETS		7,817,325	7,500,000	0	1FE
88283L AW 6	TEXAS TRANSN COMMN FIRST 5.000 2018 04		05/24/2006	RBC DAIN RAUSCHER INC		3,709,020	3,500,000	13,125	1FE
88283L AZ 9	TEXAS TRANSN COMMN FIRST 5.000 2021 04		05/22/2006	VARIOUS		17,900,570	17,000,000	6,111	1FE
915137 ZL 0	UNIVERSITY OF TEXAS FING 5.000 2017 08		05/10/2006	RBC DAIN RAUSCHER INC		10,583,100	10,000,000	19,444	1FE
92817P N5 9	VIRGINIA RES AUTH INFRAS 5.000 2022 11		05/23/2006	MORGAN STANLEY DEAN WITTER		1,790,100	1,700,000	0	1FE
92817P N6 7	VIRGINIA RES AUTH INFRAS 5.000 2023 11		05/23/2006	MORGAN STANLEY DEAN WITTER		1,876,553	1,785,000	0	1FE
92817P N7 5	VIRGINIA RES AUTH INFRAS 5.000 2024 11		05/23/2006	MORGAN STANLEY DEAN WITTER		1,967,963	1,875,000	0	1FE
92817P N8 3	VIRGINIA RES AUTH INFRAS 5.000 2025 11		05/23/2006	MORGAN STANLEY DEAN WITTER		2,069,563	1,975,000	0	1FE
92817P P2 4	VIRGINIA RES AUTH INFRAS 5.000 2026 11		05/23/2006	MORGAN STANLEY DEAN WITTER		1,626,810	1,555,000	0	1FE
977123 TP 3	WISCONSIN TRANSN REF S20 5.000 2017 07		05/10/2006	CITIGROUP GLOBAL MARKETS		25,412,172	24,060,000	447,783	1FE
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000 2034 05		04/25/2006	GOLDMAN SACHS & CO		16,725,104	18,831,925	20,924	1
676907 MK 1	OHIO HSG FIN AGY MTG REV 4.300 2012 03		04/11/2006	GEORGE K BAUM & CO		1,245,000	1,245,000	0	1FE
676907 MM 7	OHIO HSG FIN AGY MTG REV 4.400 2013 03		04/11/2006	GEORGE K BAUM & CO		1,920,000	1,920,000	0	1FE
676907 MP 0	OHIO HSG FIN AGY MTG REV 4.500 2014 03		04/11/2006	GEORGE K BAUM & CO		2,350,000	2,350,000	0	1FE
676907 MR 6	OHIO HSG FIN AGY MTG REV 4.550 2015 03		04/11/2006	GEORGE K BAUM & CO		2,295,000	2,295,000	0	1FE
676907 MT 2	OHIO HSG FIN AGY MTG REV 4.625 2016 03		04/11/2006	GEORGE K BAUM & CO		2,225,000	2,225,000	0	1FE
3199999.	Total - Bonds - Special Revenue & Special Assessments					575,906,090	566,121,925	1,831,927	XXX
Bonds - Public Utilities									
00130H BC 8	AES CORPORATION 7.750 2014 03		05/22/2006	VARIOUS		594,013	575,000	9,933	4FE
15133V AE 9	CENTENNIAL COMMUNICATION 11.258 2013 01		05/30/2006	DEUTSCHE BANC ALEX BROWN		1,307,813	1,250,000	23,121	5FE
217203 AA 6	COPANO ENERGY (144A) 8.125 2016 03		06/02/2006	LEHMAN BROTHERS		1,022,500	1,000,000	24,849	4FE
26816L AG 7	DYNEGY HOLDINGS INC 8.750 2012 02		06/02/2006	VARIOUS		1,079,313	1,035,000	22,701	4FE
26816L AS 1	DYNEGY HOLDINGS INC (144 8.375 2016 05		06/15/2006	VARIOUS		743,975	750,000	10,515	4FE
281023 AP 6	EDISON MISSION (144A) 7.750 2016 06		05/19/2006	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4FE
281023 AL 5	EDISON MISSION ENERGY (1 7.500 2013 06		05/19/2006	J P MORGAN CHASE SECURITIES INC		1,195,000	1,195,000	0	4FE
28336L AE 9	EL PASO CORP 7.875 2012 06		04/28/2006	VARIOUS		514,875	495,000	14,448	4FE
29078E AB 1	EMBARQ CORP 7.082 2016 06		06/21/2006	VARIOUS		1,717,704	1,720,000	2,462	2FE
494553 AB 6	KINDER MORGAN INC 6.500 2012 09		06/20/2006	MERRILL LYNCH CAPITAL MARKETS		366,034	385,000	7,565	2FE
65332V AY 9	NEXTEL COMMUNICATIONS 5.250 2010 01		06/29/2006	MORGAN STANLEY DEAN WITTER		48,625	50,000	0	2FE
629377 AU 6	NRG ENERGY 7.375 2016 02		04/18/2006	MORGAN STANLEY DEAN WITTER		217,419	215,000	3,480	4FE
677415 CL 3	OHIO POWER CO 6.000 2016 06		06/07/2006	CITIGROUP GLOBAL MARKETS		1,992,940	2,000,000	0	2FE
693627 AZ 4	PSI ENERGY 6.050 2016 06		06/06/2006	BARCLAYS CAPITAL INC		1,999,080	2,000,000	0	2FE
78387G AN 3	SBC COMMUNICATIONS INC 4.125 2009 09		05/08/2006	CITIGROUP GLOBAL MARKETS		955,400	1,000,000	6,417	1FE
78387G AP 8	SBC COMMUNICATIONS INC 5.100 2014 09		04/19/2006	MORGAN STANLEY DEAN WITTER		1,891,620	2,000,000	11,050	1FE
826418 BC 8	SIERRA PACIFIC POWER (14 6.000 2016 05		06/16/2006	BANC OF AMERICA SECURITIES LLC		4,789,950	5,000,000	73,333	3FE

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882587 AV 0	TEXAS-NEW MEXICO POWER 6.250 2009 01		04/07/2006	MESIROW FINANCIAL		353,231	350,000	5,286	2FE
97381W AB 0	WINDSTREAM CORP (144A) 8.625 2016 08		06/28/2006	MERRILL LYNCH CAPITAL MARKETS		2,033,855	2,085,000	0	3FE
65562V AA 2	NORDIC TELEPHONE CO HLDG 8.875 2016 05	F	04/26/2006	DEUTSCHE BANC ALEX BROWN		1,006,500	1,000,000	0	4FE
3899999.	Total - Bonds - Public Utilities					24,829,845	25,105,000	215,161	XXX
Bonds - Industrial and Miscellaneous									
002824 AT 7	ABBOTT LABS 5.875 2016 05		05/09/2006	MORGAN STANLEY DEAN WITTER		4,995,500	5,000,000	0	1FE
00506T AH 8	ACTIVANT SOLUTIONS (144A 9.500 2016 05		04/27/2006	VARIOUS		1,107,000	1,100,000	0	5FE
00758R AM 6	ADVANSTAR COMMUNICATIONS 10.750 2010 08		05/31/2006	BNY CAPITAL MARKETS INC		108,500	100,000	597	4FE
001546 AG 5	AK STEEL CORP 7.750 2012 06		05/02/2006	DEUTSCHE BANC ALEX BROWN		255,000	250,000	7,535	4FE
018490 AJ 1	ALLERGAN INC (144A) 5.750 2016 04		04/06/2006	MORGAN STANLEY DEAN WITTER		997,170	1,000,000	0	1FE
018490 AK 8	ALLERGAN INC (144A) 1.500 2026 04		06/21/2006	VARIOUS		2,137,932	2,210,000	4,831	1FE
018804 AL 8	ALLIANT TECHSYSTEMS INC 6.750 2016 04		06/26/2006	VARIOUS		3,908,750	4,000,000	58,688	4FE
01958X BP 1	ALLIED WASTE NA (144A) 7.125 2016 05		06/27/2006	CITIGROUP GLOBAL MARKETS		1,360,485	1,390,000	2,739	4FE
023135 AF 3	AMAZON.COM INC 4.750 2009 02		06/08/2006	VARIOUS		133,775	140,000	1,795	4FE
02369A AE 8	AMERICAN ACHIEVEMENT 8.250 2012 04		06/05/2006	S G COWEN		1,106,738	1,100,000	16,890	5FE
024061 AB 9	AMERICAN AXLE & MFG 2.000 2024 02		04/18/2006	BNY CAPITAL MARKETS INC		15,625	20,000	73	1
026375 AL 9	AMERICAN GREETINGS 7.375 2016 06		05/19/2006	UBS AG		1,560,000	1,560,000	0	3FE
030981 AD 6	AMERIGAS PARTNERS LP 7.250 2015 05		06/21/2006	CREDIT SUISSE FIRST BOSTON		61,263	65,000	471	4FE
034425 AB 4	ANDREW CORP 3.250 2013 08		05/31/2006	S G COWEN		118,163	115,000	1,142	1
034425 AB 4	ANDREW CORP 3.250 2013 08		05/31/2006	S G COWEN		15,413	15,000	149	4FE
05329W AC 6	AUTONATION INC (144A) 7.044 2013 04		04/05/2006	VARIOUS		1,007,306	1,000,000	0	3FE
05329W AF 9	AUTONATION INC (144A) 7.000 2014 04		06/12/2006	J P MORGAN CHASE SECURITIES INC		1,821,250	1,820,000	12,250	3FE
053773 AA 5	AVIS BUDGET CAR RENTAL (7.625 2014 05		04/11/2006	J P MORGAN CHASE SECURITIES INC		1,395,000	1,395,000	0	3FE
053773 AB 3	AVIS BUDGET CAR RENTAL (7.750 2016 05		04/11/2006	J P MORGAN CHASE SECURITIES INC		820,000	820,000	0	3FE
053773 AG 2	AVIS BUDGET CAR RENTAL (7.576 2014 05		04/11/2006	J P MORGAN CHASE SECURITIES INC		150,625	150,000	0	3FE
053807 AL 7	AVNET INC 2.000 2034 03		04/20/2006	J GIORDANO		135,263	135,000	283	3FE
05508R AC 0	B&G FOODS HOLDING CORP 8.000 2011 10		06/28/2006	LEHMAN BROTHERS		171,725	170,000	2,080	4FE
058498 AL 0	BALL CORP 6.625 2018 03		05/23/2006	LEHMAN BROTHERS		1,930,000	2,000,000	21,715	3FE
090572 AG 3	BIO-RAD LABORATORIES INC 7.500 2013 08		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		168,300	165,000	2,956	3FE
055482 AH 6	BJ SERVICES 5.750 2011 06		06/05/2006	MERRILL LYNCH CAPITAL MARKETS		1,997,380	2,000,000	0	2FE
103304 BD 2	BOYD GAMING CORP 6.750 2014 04		06/14/2006	LEHMAN BROTHERS		492,094	510,000	5,513	4FE
118255 AE 8	BUCKEYE TECHNOLOGIES INC 8.500 2013 10		05/25/2006	VARIOUS		2,054,065	2,044,000	17,948	4FE
121579 AA 4	BURLINGTON COAT FACTORY 11.125 2014 04		04/25/2006	BANC OF AMERICA SECURITIES LLC		1,233,200	1,250,000	1,159	5FE
12479W AB 2	CBD MEDIA/FINANCE 8.625 2011 06		04/06/2006	LEHMAN BROTHERS		254,375	250,000	7,786	5FE
16115Q AA 8	CHART INDUSTRIES (144A) 9.125 2015 10		04/24/2006	MORGAN STANLEY DEAN WITTER		689,000	650,000	1,977	4FE
161175 AD 6	CHARTER COMM OPT (144A) 8.375 2014 04		06/29/2006	MERRILL LYNCH CAPITAL MARKETS		80,300	80,000	0	4FE
165167 BS 5	CHESAPEAKE ENERGY 6.500 2017 08		04/12/2006	MERRILL LYNCH CAPITAL MARKETS		172,375	175,000	1,991	3FE
165167 BY 2	CHESAPEAKE ENERGY 7.625 2013 07		06/27/2006	BANC OF AMERICA SECURITIES LLC		594,509	605,000	0	3FE
17275R AB 8	CISCO SYSTEMS 5.250 2011 02		04/06/2006	J P MORGAN CHASE SECURITIES INC		1,986,160	2,000,000	14,292	1FE
17453B AJ 0	CITIZENS COMMUNICATIONS 9.000 2031 08		05/08/2006	BANC OF AMERICA SECURITIES LLC		538,125	500,000	10,750	3FE
17453B AP 6	CITIZENS COMMUNICATIONS 6.250 2013 01		06/16/2006	MERRILL LYNCH CAPITAL MARKETS		108,531	115,000	3,115	3FE
126001 AA 4	CMP SUSQUEHANNA (144A) 9.875 2014 05		05/01/2006	MERRILL LYNCH CAPITAL MARKETS		1,000,000	1,000,000	0	5FE
192108 AQ 1	COEUR D'ALENE MINES CORP 1.250 2024 01		05/16/2006	S G COWEN		382,388	405,000	1,744	4FE
203668 AD 0	COMMUNITY HEALTH SYSTEMS 6.500 2012 12		05/09/2006	DEUTSCHE BANC ALEX BROWN		38,750	40,000	1,062	4FE
000000 00 0	CONSTELLATION BRANDS 6.687 2013 06		05/23/2006	J P MORGAN CHASE SECURITIES INC		277,778	277,778	0	3FE
000000 00 0	CONSTELLATION BRANDS 6.750 2013 06		05/23/2006	J P MORGAN CHASE SECURITIES INC		277,778	277,778	0	3FE
000000 00 0	CONSTELLATION BRANDS 6.812 2013 06		05/23/2006	J P MORGAN CHASE SECURITIES INC		1,222,222	1,222,222	0	3FE
000000 00 0	CONSTELLATION BRANDS 6.812 2013 06		05/23/2006	J P MORGAN CHASE SECURITIES INC		222,222	222,222	0	3FE
222372 AJ 3	COUNTRYWIDE FINANCIAL CO 6.250 2016 05		05/11/2006	J P MORGAN CHASE SECURITIES INC		1,994,580	2,000,000	0	1FE
224044 BH 9	COX COMMUNICATIONS INC 5.500 2015 10		06/05/2006	J P MORGAN CHASE SECURITIES INC		935,480	1,000,000	10,236	2FE
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000 2036 03		04/12/2006	BEAR STEARNS & CO		14,673,047	15,000,000	67,500	1FE
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500 2036 04		04/13/2006	UBS AG		9,510,938	10,000,000	27,500	1FE

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233393 AB 3	DA-LITE SCREEN 9.500 2011 05		05/24/2006	MORGAN STANLEY DEAN WITTER		318,750	300,000	1,188	4FE
23918K AE 8	DAVITA INC 6.625 2013 03		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		208,013	215,000	3,244	4FE
2515E0 AA 7	DEUTSCHE BANK FINANCIAL 5.375 2015 03		04/21/2006	GOLDMAN SACHS & CO		2,051,752	2,123,000	20,603	1FE
25459H AD 7	DIRECTV HOLDINGS/FINANCE 6.375 2015 06		06/08/2006	UBS AG		259,125	275,000	8,580	3FE
256605 AJ 5	DOLE FOODS CO 8.625 2009 05		05/26/2006	RBC DOMINION GLOBAL MKTS		34,606	35,000	252	4FE
23331A AZ 2	DR HORTON 6.500 2016 04		04/11/2006	UBS AG		1,995,940	2,000,000	0	2FE
27876G AY 4	ECHOSTAR DBS CORP 6.625 2014 10		04/24/2006	VARIOUS		333,356	345,000	1,651	3FE
28140J AA 8	EDUCATION MANAGEMENT (14 8.750 2014 06		06/14/2006	CREDIT SUISSE FIRST BOSTON		2,999,938	3,000,000	613	5FE
285661 AF 1	ELECTRONIC DATA SYSTEMS 3.875 2023 07		05/01/2006	MERRILL LYNCH CAPITAL MARKETS		73,850	70,000	821	1
285661 AF 1	ELECTRONIC DATA SYSTEMS 3.875 2023 07		05/01/2006	VARIOUS		394,896	375,000	4,400	2FE
26882P AX 0	ERAC USA FINANCE COMPANY 6.200 2016 11		04/24/2006	GOLDMAN SACHS & CO		998,250	1,000,000	0	2FE
31529M AA 6	FERRELLGAS 8.750 2012 06		06/02/2006	WACHOVIA SECURITIES INC		514,375	500,000	20,903	4FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		06/01/2006	VARIOUS		484,501	484,501	0	1
345397 UJ 0	FORD MOTOR CREDIT 8.625 2010 11		06/02/2006	DEUTSCHE BANC ALEX BROWN		2,820,000	3,000,000	25,875	3FE
345397 UZ 4	FORD MOTOR CREDIT (FRN) 10.486 2011 06		06/05/2006	EXCHANGE		3,230,000	3,230,000	0	3FE
31393R GG 9	FSPC T-56 A5 CMO 5.231 2043 05		05/11/2006	UBS AG		19,443,750	20,000,000	43,592	1
302941 AB 5	FTI CONSULTING 3.750 2012 07		05/15/2006	S G COWEN		119,644	105,000	1,267	4FE
372917 AN 4	GENZYME CORP 1.250 2023 12		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		66,625	65,000	361	2FE
382550 AH 4	GOODYEAR TIRE 7.857 2011 08		06/21/2006	VARIOUS		664,850	700,000	19,195	4FE
36297X AF 0	GSR 2006-5F 2A5 6.000 2036 05		05/04/2006	GOLDMAN SACHS & CO		32,506,245	33,212,000	138,383	1FE
402629 AE 9	GULFMARK OFFSHORE 7.750 2014 07		06/23/2006	S G COWEN		1,238,906	1,250,000	43,863	4FE
405217 A* 1	HAIN CELESTIAL GROUP INC 5.980 2016 05		04/13/2006	BANC OF AMERICA SECURITIES LLC		6,000,000	6,000,000	0	2Z
41043F AE 9	HANGER ORTHOPEDIC GROUP 10.375 2009 02		04/05/2006	BANC OF AMERICA SECURITIES LLC		50,938	50,000	793	5FE
41043F AF 6	HANGER ORTHOPEDIC GROUP 10.250 2014 06		05/23/2006	LEHMAN BROTHERS		1,000,000	1,000,000	0	5FE
410768 AE 5	HANOVER COMPRESSOR CO 4.750 2014 01		06/16/2006	J P MORGAN CHASE SECURITIES INC		526,000	400,000	8,233	4FE
404119 AR 0	HCA INC 6.500 2016 02		06/21/2006	VARIOUS		984,641	1,025,000	16,799	3FE
438516 AP 1	HONEYWELL INTERNATIONAL 5.400 2016 03		05/15/2006	CITIGROUP GLOBAL MARKETS		1,936,040	2,000,000	19,200	1FE
441560 AE 9	HOUGHTON MIFFLIN CO 7.200 2011 03		05/12/2006	BANC OF AMERICA SECURITIES LLC		2,060,000	2,000,000	24,800	4FE
441560 AK 5	HOUGHTON MIFFLIN CO 8.250 2011 02		05/18/2006	KBC BANK		286,300	280,000	7,187	4FE
40429C FQ 0	HSBC FINANCE CORP 5.700 2011 06		05/22/2006	HSBC		1,998,020	2,000,000	0	1FE
448407 AF 3	HUTCHINSON TECHNOLOGY 3.250 2026 01		04/04/2006	MERRILL LYNCH CAPITAL MARKETS		125,825	120,000	780	4FE
458140 AD 2	INTEL CORP 2.950 2035 12		05/03/2006	VARIOUS		2,566,875	3,000,000	34,089	1FE
460690 AV 2	INTERPUBLIC GROUP 6.250 2014 11		05/31/2006	MERRILL LYNCH CAPITAL MARKETS		1,680,000	2,000,000	6,944	4FE
46262E AA 3	IPAYMENT INC (144A) 9.750 2014 05		05/08/2006	VARIOUS		1,272,738	1,250,000	68	5FE
462846 AB 2	IRON MOUNTAIN INC 7.750 2015 01		04/27/2006	BEAR STEARNS & CO		771,400	760,000	17,430	5FE
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01		04/28/2006	VARIOUS		939,513	995,000	19,642	5FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500 2033 07		06/27/2006	VARIOUS		89,938	100,000	1,346	4FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		05/09/2006	DEUTSCHE BANC ALEX BROWN		301,206	300,000	2,589	4FE
48121C JN 7	JP MORGAN CHASE 5.875 2016 06		06/06/2006	J P MORGAN CHASE SECURITIES INC		2,998,650	3,000,000	0	1FE
46628Y AA 8	JPMMT 2006-S2 2SN 5.500 2036 07		06/16/2006	J P MORGAN CHASE SECURITIES INC		28,475,000	30,000,000	132,917	1FE
48666K AM 1	KB HOME 6.250 2015 06		06/06/2006	MERRILL LYNCH CAPITAL MARKETS		911,190	1,000,000	30,208	3FE
502413 AW 7	L-3 COMMUNICATIONS CORP 3.000 2035 08		05/05/2006	VARIOUS		335,644	330,000	2,648	3FE
513075 AG 6	LAMAR MEDIA CORP 7.250 2013 01		05/10/2006	J P MORGAN CHASE SECURITIES INC		590,473	589,000	15,895	1
513075 AG 6	LAMAR MEDIA CORP 7.250 2013 01		05/10/2006	J P MORGAN CHASE SECURITIES INC		913,278	911,000	24,584	4FE
513075 AM 3	LAMAR MEDIA CORP 6.625 2015 08		05/23/2006	CREDIT SUISSE FIRST BOSTON		1,915,000	2,000,000	37,174	4FE
52736R AU 6	LEVI STRAUSS & CO (144A) 8.875 2016 04		06/27/2006	VARIOUS		1,470,988	1,475,000	19,960	4FE
539830 AE 9	LOCKHEED MARTIN CORP 7.650 2016 05		04/21/2006	J P MORGAN CHASE SECURITIES INC		2,272,020	2,000,000	74,375	2FE
502161 AJ 1	LSI LOGIC CORP 4.000 2010 05		05/04/2006	VARIOUS		151,178	140,000	2,641	1
502161 AJ 1	LSI LOGIC CORP 4.000 2010 05		05/02/2006	VARIOUS		338,225	315,000	5,891	4FE
559080 AA 4	MAGELLAN MIDSTREAM PARTN 6.450 2014 06		05/15/2006	J P MORGAN CHASE SECURITIES INC		2,037,400	2,000,000	59,842	2FE
576203 AG 8	MASSEY ENERGY CO (144A) 6.875 2013 12		06/20/2006	VARIOUS		265,025	275,000	5,304	4FE
577081 AR 3	MATTEL INC 6.125 2011 06		06/08/2006	BANC OF AMERICA SECURITIES LLC		2,999,340	3,000,000	0	2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
58445M AJ 1	MEDIACOM LLC/CAP CORP 9.500 2013 01		04/06/2006	BANC OF AMERICA SECURITIES LLC		201,000	200,000	4,539	4FE
585055 AD 8	MEDTRONIC INC 1.250 2021 09		05/10/2006	S G COWEN		133,228	135,000	281	1FE
585055 AJ 5	MEDTRONIC INC (144A) 1.500 2011 04		05/26/2006	VARIOUS		2,637,400	2,635,000	1,720	1FE
585055 AK 2	MEDTRONIC INC (144A) 1.625 2013 04		04/17/2006	BANC OF AMERICA SECURITIES LLC		1,978,750	2,000,000	181	1FE
59018Y TZ 4	MERRILL LYNCH 5.450 2014 07		05/30/2006	MERRILL LYNCH CAPITAL MARKETS		1,948,220	2,000,000	41,481	1FE
552953 AG 6	MGM MIRAGE 5.875 2014 02		06/02/2006	CREDIT SUISSE FIRST BOSTON		1,845,000	2,000,000	32,639	3FE
601073 AC 3	MILLIPORE CORP (144A) 3.750 2026 06		06/07/2006	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	3FE
629519 AB 5	NABI BIOPHARMACEUTICALS 2.875 2025 04		04/04/2006	LEHMAN BROTHERS		133,600	160,000	2,198	4FE
629568 AN 6	NABORS INDUSTRIES INC (1 .940 2011 05		05/23/2006	CITIGROUP GLOBAL MARKETS		2,530,000	2,530,000	198	1FE
629855 AE 7	NALCO COMPANY 7.750 2011 11		05/24/2006	VARIOUS		4,033,750	4,000,000	45,639	4FE
629360 AA 6	NATIONAL PIZZA (144A) 9.500 2014 05		04/25/2006	MERRILL LYNCH CAPITAL MARKETS		753,713	750,000	0	5FE
651290 AJ 7	NEWFIELD EXPLORATION 6.625 2016 04		05/10/2006	MORGAN STANLEY DEAN WITTER		1,960,000	2,000,000	15,458	3FE
EF4507 10 1	NOBLE CORP 5.875 2013 06		05/23/2006	GOLDMAN SACHS & CO		1,998,280	2,000,000	0	1FE
666807 AP 7	NORTHROP GRUMMAN 7.750 2016 03		04/20/2006	J P MORGAN CHASE SECURITIES INC		2,284,780	2,000,000	23,250	2FE
681904 AG 3	OMNICARE INC 6.125 2013 06		05/17/2006	LEHMAN BROTHERS		33,119	35,000	1,018	3FE
681904 AK 4	OMNICARE INC 6.875 2015 12		06/07/2006	LEHMAN BROTHERS		383,125	390,000	11,502	3FE
697933 AT 6	PANAMSAT CORP (144A) 9.000 2016 06		06/19/2006	VARIOUS		1,091,013	1,090,000	0	4FE
713278 AP 4	PEP BOYS 4.250 2007 06		05/02/2006	JEFFERIES & CO INC		97,550	100,000	1,818	4FE
72925P AB 1	PLUM CREEK TIMBERLANDS 5.875 2015 11		04/25/2006	BANC OF AMERICA SECURITIES LLC		966,860	1,000,000	27,417	2FE
73318E AQ 6	POPULAR NORTH AMERICA IN 5.650 2009 04		04/03/2006	J P MORGAN CHASE SECURITIES INC		998,880	1,000,000	0	1FE
74837N AC 7	QUIKSILVER INC 6.875 2015 04		06/23/2006	DEUTSCHE BANC ALEX BROWN		1,493,346	1,621,000	22,598	4FE
755267 AC 5	READER'S DIGEST ASSN INC 6.500 2011 03		05/10/2006	J P MORGAN CHASE SECURITIES INC		368,150	375,000	4,247	3FE
76113B AR 0	RESIDENTIAL CAPITAL CORP 6.500 2013 04		04/11/2006	CITIGROUP GLOBAL MARKETS		1,994,240	2,000,000	0	2FE
761713 AB 2	REYNOLDS AMERICAN (144A) 7.625 2016 06		05/24/2006	VARIOUS		3,980,983	4,000,000	0	3FE
767754 BK 9	RITE AID CORP 7.500 2015 01		05/05/2006	VARIOUS		986,600	1,000,000	23,958	4FE
779282 AA 0	ROUSE CO LP/TRC (144A) 6.750 2013 05		05/02/2006	LEHMAN BROTHERS		3,987,520	4,000,000	0	3FE
80004C AC 5	SANDISK CORP 1.000 2013 05		06/15/2006	MERRILL LYNCH CAPITAL MARKETS		107,166	115,000	112	1
80004C AC 5	SANDISK CORP 1.000 2013 05		06/15/2006	VARIOUS		1,364,856	1,480,000	1,439	3FE
812141 AN 9	SEALY MATTRESS CO 8.250 2014 06		06/13/2006	VARIOUS		1,164,225	1,115,000	25,693	4FE
81725W AA 1	SENSATA TECHNOLOGIES BV 8.000 2014 05		04/21/2006	MORGAN STANLEY DEAN WITTER		1,590,000	1,590,000	0	4FE
81727H AB 0	SENSUS METERING SYSTEMS 8.625 2013 12		04/19/2006	CREDIT SUISSE FIRST BOSTON		83,300	85,000	2,627	5FE
78412F AD 6	SESI LLC (144A) 6.875 2014 06		05/17/2006	BEAR STEARNS & CO		984,890	1,000,000	0	3FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		05/18/2006	CREDIT SUISSE FIRST BOSTON		38,363	45,000	276	1
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		06/29/2006	VARIOUS		624,225	705,000	2,395	4FE
828709 AF 2	SIMMONS CO 7.875 2014 01		04/28/2006	DEUTSCHE BANC ALEX BROWN		985,000	1,000,000	23,078	5FE
828807 BT 3	SIMON PROPERTY GROUP 6.100 2016 05		05/09/2006	MERRILL LYNCH CAPITAL MARKETS		999,520	1,000,000	0	2FE
829226 AU 3	SINCLAIR BROADCAST GROUP 4.875 2018 07		06/14/2006	VARIOUS		48,850	55,000	1,014	4FE
829226 AV 1	SINCLAIR BROADCAST GROUP 6.000 2012 09		05/03/2006	BEAR STEARNS & CO		13,238	15,000	133	4FE
84383Q AA 1	SOUTHERN STAR CENTRAL 6.000 2016 06		04/06/2006	LEHMAN BROTHERS		1,993,260	2,000,000	0	2FE
843830 AC 4	SOUTHERN STAR CENTRAL (1 6.750 2016 03		05/22/2006	LEHMAN BROTHERS		2,887,336	2,900,000	15,750	3FE
858495 AC 8	STEINWAY MUSIC (144A) 7.000 2014 03		06/13/2006	CREDIT SUISSE FIRST BOSTON		1,975,000	2,000,000	43,944	3FE
86332G AA 0	STRIPES ACQUISITION/SUSS 10.625 2013 12		04/26/2006	BANC OF AMERICA SECURITIES LLC		1,062,500	1,000,000	35,707	4FE
867363 AK 9	SUNGARD DATA SYSTEMS (14 10.250 2015 08		05/25/2006	VARIOUS		786,875	750,000	21,497	5FE
880779 AS 2	TEREX CORP 7.375 2014 01		05/16/2006	LEHMAN BROTHERS		304,500	300,000	7,621	4FE
88164R AA 5	TEVA PHARMACEUT FIN BV .500 2024 02		06/30/2006	VARIOUS		1,797,754	1,770,000	0	2FE
893647 AH 0	TRANSDIGM INC (144A) 7.750 2014 07		06/20/2006	BANC OF AMERICA SECURITIES LLC		1,580,000	1,580,000	0	4FE
89579K AF 6	TRIAD HOSPITALS INC 7.000 2012 05		05/23/2006	DEUTSCHE BANC ALEX BROWN		514,538	515,000	10,598	3FE
896522 AF 6	TRINITY INDUSTRIES 3.875 2036 06		06/13/2006	J P MORGAN CHASE SECURITIES INC		1,851,530	2,000,000	1,938	4FE
87305Q CA 7	TTX CO (144A) 6.050 2016 06		05/30/2006	J P MORGAN CHASE SECURITIES INC		1,996,060	2,000,000	0	2FE
90347X AB 6	UCAR FINANCE INC 10.250 2012 02		04/05/2006	CREDIT SUISSE FIRST BOSTON		101,413	95,000	1,488	4FE
90520G AA 4	UNION BANK OF CALIFORNIA 5.950 2016 05		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		2,988,180	3,000,000	0	1FE
909891 AB 9	UNITED COMPONENTS INC 9.375 2013 06		06/28/2006	BNY CAPITAL MARKETS INC		1,003,525	1,000,000	30,172	5FE
911365 AL 8	UNITED RENTALS NA INC 7.750 2013 11		04/03/2006	CREDIT SUISSE FIRST BOSTON		250,000	250,000	7,589	4FE

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91879Q AH 2	VAIL RESORTS INC 6.750 2014 02		04/25/2006	VARIOUS		748,006	770,000	10,176	4FE
91911X AB 0	VALEANT PHARMACEUTICALS 3.000 2010 08		04/05/2006	MILLER TABAK ROBERTS		13,403	15,000	68	4FE
92025R AB 4	VALOR TELECOM 7.750 2015 02		05/09/2006	VARIOUS		139,849	135,000	2,525	1
92025R AB 4	VALOR TELECOM 7.750 2015 02		05/12/2006	VARIOUS		180,600	175,000	3,391	4FE
925524 AY 6	VIACOM INC 5.750 2011 04		04/06/2006	VARIOUS		2,987,300	3,000,000	0	2FE
92829N AA 3	VISANT HOLDING (JOSTENS) 8.750 2013 12		05/08/2006	VARIOUS		736,250	750,000	5,530	5FE
928298 AF 5	VISHAY INTERTECHNOLOGY 3.625 2023 08		05/03/2006	VARIOUS		1,542,075	1,470,000	14,136	4FE
NA8662 38 2	VISTEON CORP BANK NOTE 8.180 2013 06		06/15/2006	J P MORGAN CHASE SECURITIES INC		1,485,000	1,485,000	0	1
918437 AD 6	VWR INTERNATIONAL 8.000 2014 04		04/25/2006	DEUTSCHE BANC ALEX BROWN		251,250	250,000	722	5FE
254687 AU 0	WALT DISNEY COMPANY 2.125 2023 04		05/26/2006	VARIOUS		1,610,747	1,445,000	3,459	1FE
93933V BA 5	WASHINGTON MUTUAL BANK 5.950 2013 05		05/15/2006	LEHMAN BROTHERS		997,280	1,000,000	0	1FE
941053 AG 5	WASTE CONNECTIONS 3.750 2026 04		05/26/2006	VARIOUS		348,440	350,000	2,351	3FE
941053 AF 7	WASTE CONNECTIONS (144A) 3.750 2026 04		04/27/2006	VARIOUS		454,341	450,000	1,121	3FE
94107U AB 4	WASTE SERVICES 9.500 2014 04		04/24/2006	CREDIT SUISSE FIRST BOSTON		517,500	500,000	1,583	5FE
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750 2036 13		06/19/2006	UBS AG		29,004,297	30,000,000	100,625	1FE
949805 AD 7	WFMBS 2006-9 4A1 CMO 6.000 2036 06		06/26/2006	HSBC SECURITIES INC		38,925,000	40,000,000	0	1FE
96949V AJ 2	WILLIAMS SCOTSMAN (144A) 8.500 2015 10		04/12/2006	DEUTSCHE BANC ALEX BROWN		717,338	705,000	2,830	4FE
983130 AD 7	WYNN LAS VEGAS 6.625 2014 12		06/14/2006	VARIOUS		971,338	1,015,000	25,353	4FE
984121 BP 7	XEROX CORP 6.400 2016 03		05/23/2006	GOLDMAN SACHS & CO		1,927,500	2,000,000	23,467	3FE
98375Y AQ 9	XM SATELLITE RADIO (144A 9.750 2014 05		04/21/2006	UBS AG		1,200,000	1,200,000	0	1
983759 AC 5	XM SATELLITE RADIO HLDGS 1.750 2009 12		04/06/2006	JEFFERIES & CO INC		68,480	80,000	506	1
983759 AC 5	XM SATELLITE RADIO HLDGS 1.750 2009 12		06/27/2006	VARIOUS		41,280	50,000	218	5FE
003669 AC 2	ABITIBI-CONSOLIDATED INC 6.000 2013 06	F	05/03/2006	VARIOUS		649,938	725,000	16,155	4FE
003669 AJ 7	ABITIBI-CONSOLIDATED INC 8.375 2015 04	F	05/08/2006	VARIOUS		344,813	350,000	3,222	4FE
136375 BM 3	CANADIAN NATIONAL RAILWA 5.800 2016 06	F	05/23/2006	J P MORGAN CHASE SECURITIES INC		996,850	1,000,000	0	1FE
12541C AF 1	CHC HELICOPTER 7.375 2014 05	F	05/15/2006	MERRILL LYNCH CAPITAL MARKETS		250,000	250,000	871	4FE
41754W AB 7	HARVEST OPERATIONS CORP 7.875 2011 10	F	06/02/2006	MERRILL LYNCH CAPITAL MARKETS		343,875	350,000	3,981	4FE
460915 AR 2	INTRAWEST CORP 7.500 2013 10	F	04/11/2006	WACHOVIA SECURITIES INC		253,750	250,000	104	4FE
47215Q AC 8	JEAN COUTU GROUP 8.500 2014 08	F	04/27/2006	VARIOUS		700,875	750,000	16,115	5FE
49455W AD 8	KINDER MORGAN FINANCE 5.700 2016 01	F	06/20/2006	MERRILL LYNCH CAPITAL MARKETS		349,905	400,000	12,068	2FE
65653R AG 8	NORSKE SKOG CANADA 7.375 2014 03	F	05/15/2006	SCOTIA CAPITAL		937,500	1,000,000	15,774	4FE
74820Q AA 3	QUEBECOR WORLD CAPITAL C 8.750 2016 03	F	06/14/2006	VARIOUS		301,325	320,000	7,069	3FE
02342T AD 1	AMDOCS LIMITED .500 2024 03	F	06/28/2006	VARIOUS		1,667,959	1,645,000	1,159	2FE
33938E AL 1	FLEXTRONICS INTL 1.000 2010 08	F	05/09/2006	VARIOUS		215,280	220,000	613	3FE
45661Y AA 8	INEOS GROUP HOLDINGS (14 8.500 2016 02	F	05/16/2006	VARIOUS		953,688	1,000,000	23,658	4FE
45820E AS 1	INTELSAT BERMUDA LTD (14 9.250 2016 06	F	06/19/2006	DEUTSCHE BANC ALEX BROWN		547,750	545,000	0	4FE
45820E AV 4	INTELSAT BERMUDA LTD (14 11.250 2016 06	F	06/19/2006	DEUTSCHE BANC ALEX BROWN		1,000,000	1,000,000	0	5FE
780097 AL 5	ROYAL BANKC OF SCOTLAND 5.000 2014 10	F	04/19/2006	HSBC SECURITIES INC		1,904,360	2,000,000	6,389	1FE
78572M AC 9	SABMILLER PLC 6.200 2011 07	F	06/27/2006	BARCLAYS CAPITAL INC		1,998,580	2,000,000	0	2FE
80281T AC 2	SANTANDER ISSUANCES (144 5.911 2016 06	F	06/13/2006	MERRILL LYNCH CAPITAL MARKETS		5,000,000	5,000,000	0	1FE
833636 AC 7	SOC QUIMICA Y MINERA DE 6.125 2016 04	F	04/19/2006	DEUTSCHE BANC ALEX BROWN		991,120	1,000,000	3,233	2FE
83364L AB 5	SOCIETE GENERALE (144A) 5.750 2016 04	F	04/12/2006	MERRILL LYNCH CAPITAL MARKETS		4,989,850	5,000,000	0	1FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000 2033 03		06/01/2006	DIRECT WITH COMPANY		14,577	14,577	0	1FE
000000 00 0	GNR 2006-30 C (PROJECT L 5.286 2036 06		06/19/2006	GREENWICH CAPITAL		4,799,865	5,000,000	0	1
4599999.	Total - Bonds - Industrial & Miscellaneous					389,230,629	396,994,078	2,014,573	XXX
6099997.	Total - Bonds - Part 3					1,473,102,268	1,451,398,472	5,715,822	XXX
6099999.	Total - Bonds					1,473,102,268	1,451,398,472	5,715,822	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
90264A AA 7	UBS PREFERRED FUNDING V PERP 6.243%		05/09/2006	UBS PAINE WEBBER	2,000,000.000	2,000,000	0.00	0	P1UFE
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					2,000,000	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
127387 AB 4	CADENCE DESIGN SYSTEMS 0% NOTE 08/15/23		06/30/2006	DIRECT	8,700.000	700,072	0.00	0	P1LFE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
35671D 79 0	FREEPORT MCMORAN COPP 5.5%		06/15/2006	VARIOUS	700.000	794,119	0.00	0	RP4L
370442 71 7	GEN MOTORS CORP 6.25		05/26/2006	VARIOUS	141,700.000	2,821,341	0.00	0	RP4LFE
370442 73 3	GEN MOTORS CORP 5.25		05/25/2006	VARIOUS	10,000.000	170,589	0.00	0	RP4LFE
629377 87 0	NRG ENERGY INC 3/16/09 5.75%		05/31/2006	VARIOUS	3,800.000	970,990	0.00	0	RP5LFE
83001P 50 5	SIX FLAGS INC PFD 7.25%		05/16/2006	VARIOUS	1,000.000	23,700	0.00	0	RP5LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					5,480,811	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					7,480,811	XXX	0	XXX
6599999.	Total - Preferred Stocks					7,480,811	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies									
693419 20 2	PMA CAPITAL CORP		06/28/2006	CORPORATE ACTION	512.000	0	XXX	0	L
811656 10 7	SEABRIGHT INSURANCE HOLDINGS		06/08/2006	DISTRIBUTION FROM PARTNERSHIP	3,594.000	58,528	XXX	0	L
G0450A 10 5	ARCH CAPITAL GROUP LTD	F	05/17/2006	DISTRIBUTION FROM PARTNERSHIP	5,280.000	312,169	XXX	0	L
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos					370,697	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
031652 10 0	AMKOR TECHNOLOGY		04/18/2006	DISTRIBUTION FROM PARTNERSHIP	20,128.000	182,358	XXX	0	L
088996 93 9	AGY HOLDING CORP		04/24/2006	DIRECT	1,698.000	0	XXX	0	U
39811@ 10 5	GREYLOCK PIPELINE INC COM STK		04/17/1992	DIRECT	44.000	0	XXX	0	A
45173E 10 5	IKANOS COMMUNICATIONS INC		06/15/2006	DISTRIBUTION FROM PARTNERSHIP	2,000.000	26,600	XXX	0	L
63227W 20 3	NATCO GROUP INC		01/03/2006	DISTRIBUTION FROM PARTNERSHIP	136,957.000	2,346,073	XXX	0	L
64104X 10 8	NESS TECHNOLOGIES INC		05/17/2006	DISTRIBUTION FROM PARTNERSHIP	792.000	8,543	XXX	0	L
64126X 20 1	NEUSTAR INC - CLASS A		05/08/2006	DISTRIBUTION FROM PARTNERSHIP	5,940.000	195,488	XXX	0	L
684010 10 1	OPTIONEXPRESS HOLDINGS INC		04/25/2006	DISTRIBUTION FROM PARTNERSHIP	7,986.000	261,909	XXX	0	L
69349H 10 7	PNM RESOURCES INC		06/28/2006	CORPORATE ACTION	1,353.000	0	XXX	0	L
99C000 54 6	COHESIVE TECHNOLOGIES INC		04/03/2006	DISTRIBUTION FROM PARTNERSHIP	4,271.000	4,243	XXX	0	U
99C000 55 3	TEST QUEST INC		09/29/2005	DIRECT	161,357.000	0	XXX	0	U
99C000 56 1	MIRAMAR MARINE CORPORATION		06/23/1992	DIRECT	285.000	0	XXX	0	U
HAE231 50 1	PAXSON COMMUNICATIONS CORP FRACTIONAL		05/31/2006	CORPORATE ACTION	7,000.000	0	XXX	0	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					3,025,215	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
33719* 10 3	FIRST TRENTON INDEMNITY COMPANY		06/26/2006	CAPITAL CONTRIBUTION	0.000	15,000,000	XXX	0	A
99C000 57 9	TINDY INTERNATIONAL		06/30/2006	CAPITAL CONTRIBUTION	100.000	15,000,000	XXX	0	A
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					30,000,000	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					33,395,912	XXX	0	XXX
7299999.	Total - Common Stocks					33,395,912	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					40,876,723	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					1,513,978,991	XXX	5,715,822	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....5.

SCHEDULE D - PART 4

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

1	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																					
31406G 5S 4	FN (10/1 ARM) #810057 5.108		.06/25/2006	PAID ON PRINCIPAL		151,675	151,675	153,074	153,062	0	(1,386)	0	(1,386)	0	151,675	0	0	0	437	03/01/2035	1
31406L MX 3	FN (10/1 ARM) #813174 5.111		.05/25/2006	PAID ON PRINCIPAL		258,130	258,130	260,389	260,369	0	(2,239)	0	(2,239)	0	258,130	0	0	0	2,199	02/01/2035	1
31406L MX 3	FN (10/1 ARM) #813174 5.112		.06/25/2006	PAID ON PRINCIPAL		39,305	39,305	39,649	39,646	0	(341)	0	(341)	0	39,305	0	0	0	228	02/01/2035	1
31407B VG 1	FN (10/1 ARM) #826015 4.914		.06/25/2006	PAID ON PRINCIPAL		327,470	327,470	327,815	327,827	0	(357)	0	(357)	0	327,470	0	0	0	3,865	07/01/2035	1
31407B VG 1	FN (10/1 ARM) #826015 4.917		.04/25/2006	PAID ON PRINCIPAL		302,549	302,549	302,868	302,878	0	(330)	0	(330)	0	302,549	0	0	0	1,232	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) #826175 4.968		.06/25/2006	PAID ON PRINCIPAL		32,240	32,240	32,341	32,340	0	(100)	0	(100)	0	32,240	0	0	0	335	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) #826175 4.998		.04/25/2006	PAID ON PRINCIPAL		509,845	509,845	511,438	511,418	0	(1,574)	0	(1,574)	0	509,845	0	0	0	2,124	07/01/2035	1
31407E MK 6	FN (10/1 ARM) #828462 4.978		.06/25/2006	PAID ON PRINCIPAL		70,838	70,838	70,196	70,197	0	641	0	641	0	70,838	0	0	0	626	07/01/2035	1
31407J XF 4	FN (10/1 ARM) #832378 4.710		.06/25/2006	PAID ON PRINCIPAL		17,598	17,598	17,315	17,315	0	283	0	283	0	17,598	0	0	0	209	08/01/2035	1
31407J XF 4	FN (10/1 ARM) #832378 4.713		.05/25/2006	PAID ON PRINCIPAL		166,800	166,800	164,116	164,119	0	2,681	0	2,681	0	166,800	0	0	0	1,256	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 4.487		.04/25/2006	PAID ON PRINCIPAL		474,203	474,203	472,055	472,039	0	2,165	0	2,165	0	474,203	0	0	0	1,773	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 4.489		.05/25/2006	PAID ON PRINCIPAL		58,622	58,622	58,357	58,355	0	268	0	268	0	58,622	0	0	0	439	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 4.490		.06/25/2006	PAID ON PRINCIPAL		570,046	570,046	567,463	567,444	0	2,602	0	2,602	0	570,046	0	0	0	6,397	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 4.460		.06/25/2006	PAID ON PRINCIPAL		795,853	795,853	791,967	791,972	0	3,881	0	3,881	0	795,853	0	0	0	8,814	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 4.464		.04/25/2006	PAID ON PRINCIPAL		640,952	640,952	637,822	637,826	0	3,126	0	3,126	0	640,952	0	0	0	2,384	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 4.559		.06/25/2006	PAID ON PRINCIPAL		303	303	302	302	0	1	0	1	0	303	0	0	0	3	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 4.560		.05/25/2006	PAID ON PRINCIPAL		182,203	182,203	181,377	181,381	0	822	0	822	0	182,203	0	0	0	1,385	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 4.562		.04/25/2006	PAID ON PRINCIPAL		263,755	263,755	262,559	262,565	0	1,189	0	1,189	0	263,755	0	0	0	1,003	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 4.370		.04/25/2006	PAID ON PRINCIPAL		528,038	528,038	524,366	524,382	0	3,656	0	3,656	0	528,038	0	0	0	1,923	07/25/2035	1
31407C D8 7	FN (3/1 ARM) #826427 4.398		.05/25/2006	PAID ON PRINCIPAL		117,547	117,547	116,730	116,733	0	814	0	814	0	117,547	0	0	0	859	07/25/2035	1
31407C D8 7	FN (3/1 ARM) #826427 4.402		.06/25/2006	PAID ON PRINCIPAL		22,118	22,118	21,964	21,965	0	153	0	153	0	22,118	0	0	0	243	07/25/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 4.440		.05/25/2006	PAID ON PRINCIPAL		129,894	129,894	129,001	129,007	0	887	0	887	0	129,894	0	0	0	810	11/01/2033	1
31403K 3F 8	FN (5/1 ARM) #751498 4.442		.06/25/2006	PAID ON PRINCIPAL		19,771	19,771	19,635	19,636	0	135	0	135	0	19,771	0	0	0	219	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 4.396		.06/25/2006	PAID ON PRINCIPAL		453,119	453,119	449,084	449,062	0	4,057	0	4,057	0	453,119	0	0	0	3,086	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.897		.04/25/2006	PAID ON PRINCIPAL		218,508	218,508	218,303	218,306	0	202	0	202	0	218,508	0	0	0	892	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.900		.05/25/2006	PAID ON PRINCIPAL		229,943	229,943	229,727	229,730	0	213	0	213	0	229,943	0	0	0	1,877	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.905		.06/25/2006	PAID ON PRINCIPAL		336,452	336,452	336,136	336,140	0	311	0	311	0	336,452	0	0	0	4,122	12/01/2034	1
912828 AY 6	U S TREASURY NOTES 2.000		.05/15/2006	MATURED		24,500,000	24,500,000	24,498,031	24,499,305	0	695	0	695	0	24,500,000	0	0	0	244,998	05/15/2006	1
912828 CK 4	U S TREASURY NOTES 2.500		.05/31/2006	MATURED		10,000,000	10,000,000	9,894,335	9,959,316	0	40,684	0	40,684	0	10,000,000	0	0	0	125,000	05/31/2006	1
912828 CQ 1	U S TREASURY NOTES 2.750		.06/22/2006	VARIOUS		199,531,250	200,000,000	198,433,594	199,172,062	0	655,595	0	655,595	0	199,827,657	0	(296,407)	(296,407)	2,119,475	07/31/2006	1
36202C 3X 9	GNMA II PASS #00002614 6.000		.06/20/2006	PAID ON PRINCIPAL		39,930	39,930	38,707	38,750	0	1,180	0	1,180	0	39,930	0	0	0	357	07/20/2028	1
36202D 6D 8	GNMA II PASS #00003568 5.000		.06/20/2006	PAID ON PRINCIPAL		967,687	967,687	961,639	961,757	0	5,930	0	5,930	0	967,687	0	0	0	8,004	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		.06/20/2006	PAID ON PRINCIPAL		2,014,903	2,014,903	2,002,310	2,002,844	0	12,059	0	12,059	0	2,014,903	0	0	0	15,117	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		.06/20/2006	PAID ON PRINCIPAL		152,880	152,880	144,782	144,854	0	8,026	0	8,026	0	152,880	0	0	0	1,155	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		.06/20/2006	PAID ON PRINCIPAL		930,207	930,207	886,542	887,113	0	43,094	0	43,094	0	930,207	0	0	0	5,431	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		.06/20/2006	PAID ON PRINCIPAL		235,577	235,577	224,829	224,989	0	10,588	0	10,588	0	235,577	0	0	0	1,761	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		.06/20/2006	PAID ON PRINCIPAL		302,960	302,960	302,061	302,116	0	844	0	844	0	302,960	0	0	0	2,492	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		.06/20/2006	PAID ON PRINCIPAL		181,602	181,602	174,650	174,774	0	6,827	0	6,827	0	181,602	0	0	0	988	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		.06/20/2006	PAID ON PRINCIPAL		566,136	566,136	554,194	554,217	0	11,919	0	11,919	0	566,136	0	0	0	4,957	11/20/2035	1
362050 EL 6	GNMA PASS TH #00021739 9.000		.06/15/2006	PAID ON PRINCIPAL		210	210	211	210	0	0	0	0	0	210	0	0	0	3	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		.06/15/2006	PAID ON PRINCIPAL		561	561	563	560	0	1	0	1	0	561	0	0	0	9	08/15/2008	1
362050 L3 8	GNMA PASS TH #00021946 9.000		.06/15/2006	PAID ON PRINCIPAL		449	449	455	449	0	(1)	0	(1)	0	449	0	0	0	7	09/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		.06/15/2006	PAID ON PRINCIPAL		213	213	214	213	0	0	0	0	0	213	0	0	0	3	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		.06/15/2006	PAID ON PRINCIPAL		665	665	667	665	0	0	0	0	0	665	0	0	0	10	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		.06/15/2006	PAID ON PRINCIPAL		487	487	489	486	0	0	0	0	0	487	0	0	0	7	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		.06/15/2006	PAID ON PRINCIPAL		311	311	313	311	0	0	0	0	0	311	0	0	0	5	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		.06/15/2006	PAID ON PRINCIPAL		3,057	3,057	3,088	3,061	0	(5)	0	(5)	0	3,057	0	0	0	26	11/15/2008	1
362052 EU 2	GNMA PASS TH #00023547 9.000		.06/15/2006	PAID ON PRINCIPAL		530	530	532	530	0	0	0	0	0	530	0	0	0	8	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)
362052 GQ 9	GNMA PASS TH #00023607 9.000		.06/15/2006	PAID ON PRINCIPAL		968	968	981	971	0	(3)	0	(3)	0	968	0	0	0	15	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		.06/15/2006	PAID ON PRINCIPAL		840	840	843	839	0	1	0	1	0	840	0	0	0	10	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		.06/15/2006	PAID ON PRINCIPAL		465	465	466	464	0	0	0	0	0	465	0	0	0	7	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		.06/15/2006	PAID ON PRINCIPAL		565	565	573	567	0	(1)	0	(1)	0	565	0	0	0	9	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		.06/15/2006	PAID ON PRINCIPAL		194	194	195	194	0	0	0	0	0	194	0	0	0	3	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892 9.000		.06/15/2006	PAID ON PRINCIPAL		276	276	277	276	0	0	0	0	0	276	0	0	0	4	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		.06/15/2006	PAID ON PRINCIPAL		1,024	1,024	1,028	1,023	0	1	0	1	0	1,024	0	0	0	15	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		.06/15/2006	PAID ON PRINCIPAL		338	338	339	337	0	0	0	0	0	338	0	0	0	5	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		.06/15/2006	PAID ON PRINCIPAL		57	57	57	57	0	(0)	0	(0)	0	57	0	0	0	1	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		.06/15/2006	PAID ON PRINCIPAL		762	762	765	761	0	1	0	1	0	762	0	0	0	11	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		.06/15/2006	PAID ON PRINCIPAL		1,450	1,450	1,455	1,448	0	2	0	2	0	1,450	0	0	0	22	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		.06/15/2006	PAID ON PRINCIPAL		267	267	268	267	0	0	0	0	0	267	0	0	0	4	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		.06/15/2006	PAID ON PRINCIPAL		932	932	945	935	0	(2)	0	(2)	0	932	0	0	0	17	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		.06/15/2006	PAID ON PRINCIPAL		579	579	581	578	0	1	0	1	0	579	0	0	0	7	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		.06/15/2006	PAID ON PRINCIPAL		663	663	665	663	0	0	0	0	0	663	0	0	0	10	09/15/2008	1
362054 UP 1	GNMA PASS TH #00025790 9.000		.06/15/2006	PAID ON PRINCIPAL		275	275	276	275	0	0	0	0	0	275	0	0	0	4	08/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000		.06/15/2006	PAID ON PRINCIPAL		249	249	250	249	0	0	0	0	0	249	0	0	0	4	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		.06/15/2006	PAID ON PRINCIPAL		717	717	720	716	0	1	0	1	0	717	0	0	0	11	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		.06/15/2006	PAID ON PRINCIPAL		910	910	913	909	0	1	0	1	0	910	0	0	0	14	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		.06/15/2006	PAID ON PRINCIPAL		536	536	538	536	0	1	0	1	0	536	0	0	0	8	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		.06/15/2006	PAID ON PRINCIPAL		686	686	688	685	0	1	0	1	0	686	0	0	0	10	11/15/2008	1
362055 EE 1	GNMA PASS TH #00026233 9.000		.06/15/2006	PAID ON PRINCIPAL		1,134	1,134	1,138	1,133	0	1	0	1	0	1,134	0	0	0	17	08/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		.06/15/2006	PAID ON PRINCIPAL		293	293	294	293	0	0	0	0	0	293	0	0	0	4	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		.06/15/2006	PAID ON PRINCIPAL		1,322	1,322	1,327	1,321	0	1	0	1	0	1,322	0	0	0	14	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000		.06/15/2006	PAID ON PRINCIPAL		560	560	563	560	0	0	0	0	0	560	0	0	0	8	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		.06/15/2006	PAID ON PRINCIPAL		445	445	447	444	0	1	0	1	0	445	0	0	0	7	10/15/2008	1
362055 QH 1	GNMA PASS TH #00026556 9.000		.04/15/2006	PAID ON PRINCIPAL		3,173	3,173	3,185	3,171	0	2	0	2	0	3,173	0	0	0	24	10/15/2008	1
362055 QX 6	GNMA PASS TH #00026570 9.000		.05/15/2006	PAID ON PRINCIPAL		2,507	2,507	2,516	2,505	0	2	0	2	0	2,507	0	0	0	37	11/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		.06/15/2006	PAID ON PRINCIPAL		720	720	723	719	0	1	0	1	0	720	0	0	0	11	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		.06/15/2006	PAID ON PRINCIPAL		950	950	954	949	0	1	0	1	0	950	0	0	0	14	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		.06/15/2006	PAID ON PRINCIPAL		858	858	869	859	0	(1)	0	(1)	0	858	0	0	0	13	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		.06/15/2006	PAID ON PRINCIPAL		805	805	808	804	0	1	0	1	0	805	0	0	0	12	06/15/2009	1
362055 TK 1	GNMA PASS TH #00026654 9.000		.06/15/2006	PAID ON PRINCIPAL		1,028	1,028	1,032	1,026	0	1	0	1	0	1,028	0	0	0	15	12/15/2008	1
362055 U7 8	GNMA PASS TH #00026706 9.000		.06/15/2006	PAID ON PRINCIPAL		404	404	405	404	0	0	0	0	0	404	0	0	0	6	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000		.06/15/2006	PAID ON PRINCIPAL		1,872	1,872	1,879	1,869	0	3	0	3	0	1,872	0	0	0	32	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		.06/15/2006	PAID ON PRINCIPAL		1,164	1,164	1,169	1,163	0	1	0	1	0	1,164	0	0	0	18	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		.06/15/2006	PAID ON PRINCIPAL		564	564	572	566	0	(1)	0	(1)	0	564	0	0	0	8	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		.06/15/2006	PAID ON PRINCIPAL		1,151	1,151	1,155	1,149	0	2	0	2	0	1,151	0	0	0	20	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		.06/15/2006	PAID ON PRINCIPAL		159	159	160	159	0	0	0	0	0	159	0	0	0	2	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		.06/15/2006	PAID ON PRINCIPAL		2,801	2,801	2,811	2,798	0	2	0	2	0	2,801	0	0	0	25	10/15/2008	1
362055 2T 1	GNMA PASS TH #00026886 9.000		.06/15/2006	PAID ON PRINCIPAL		720	720	722	719	0	0	0	0	0	720	0	0	0	11	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		.06/15/2006	PAID ON PRINCIPAL		369	369	370	368	0	0	0	0	0	369	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		.06/15/2006	PAID ON PRINCIPAL		202	202	203	202	0	0	0	0	0	202	0	0	0	3	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		.06/15/2006	PAID ON PRINCIPAL		2,602	2,602	2,611	2,599	0	3	0	3	0	2,602	0	0	0	28	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		.06/15/2006	PAID ON PRINCIPAL		1,167	1,167	1,171	1,166	0	1	0	1	0	1,167	0	0	0	18	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		.06/15/2006	PAID ON PRINCIPAL		227	227	230	227	0	(0)	0	(0)	0	227	0	0	0	3	09/15/2008	1
362056 J4 6	GNMA PASS TH #00027283 9.000		.06/15/2006	PAID ON PRINCIPAL		683	683	686	682	0	1	0	1	0	683	0	0	0	10	10/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		.06/15/2006	PAID ON PRINCIPAL		1,579	1,579	1,585	1,577	0	1	0	1	0	1,579	0	0	0	24	11/15/2008	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 QG 1	GNMA PASS TH #00027455 9.000		.06/15/2006	PAID ON PRINCIPAL		1,152	1,152	1,157	1,151	0	1	0	1	0	1,152	0	0	0	17	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		.06/15/2006	PAID ON PRINCIPAL		560	560	562	560	0	1	0	1	0	560	0	0	0	8	10/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000		.06/15/2006	PAID ON PRINCIPAL		629	629	631	628	0	0	0	0	0	629	0	0	0	9	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000		.06/15/2006	PAID ON PRINCIPAL		463	463	469	464	0	(1)	0	(1)	0	463	0	0	0	7	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		.06/15/2006	PAID ON PRINCIPAL		1,034	1,034	1,038	1,033	0	2	0	2	0	1,034	0	0	0	16	12/15/2008	1
362056 TC 7	GNMA PASS TH #00027547 9.000		.06/15/2006	PAID ON PRINCIPAL		101	101	102	101	0	0	0	0	0	101	0	0	0	2	10/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		.06/15/2006	PAID ON PRINCIPAL		295	295	296	295	0	0	0	0	0	295	0	0	0	4	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000		.06/15/2006	PAID ON PRINCIPAL		291	291	292	291	0	0	0	0	0	291	0	0	0	4	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000		.06/15/2006	PAID ON PRINCIPAL		214	214	214	214	0	0	0	0	0	214	0	0	0	3	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000		.06/15/2006	PAID ON PRINCIPAL		362	362	364	362	0	0	0	0	0	362	0	0	0	5	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000		.06/15/2006	PAID ON PRINCIPAL		1,404	1,404	1,409	1,402	0	1	0	1	0	1,404	0	0	0	18	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000		.06/15/2006	PAID ON PRINCIPAL		261	261	264	261	0	(1)	0	(1)	0	261	0	0	0	4	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000		.06/15/2006	PAID ON PRINCIPAL		3,028	3,028	3,040	3,024	0	5	0	5	0	3,028	0	0	0	51	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000		.06/15/2006	PAID ON PRINCIPAL		1,528	1,528	1,533	1,526	0	2	0	2	0	1,528	0	0	0	31	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000		.06/15/2006	PAID ON PRINCIPAL		1,067	1,067	1,071	1,066	0	1	0	1	0	1,067	0	0	0	16	11/15/2008	1
362057 BE 0	GNMA PASS TH #00027937 9.000		.06/15/2006	PAID ON PRINCIPAL		782	782	785	781	0	1	0	1	0	782	0	0	0	12	10/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000		.06/15/2006	PAID ON PRINCIPAL		239	239	240	239	0	0	0	0	0	239	0	0	0	4	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000		.06/15/2006	PAID ON PRINCIPAL		671	671	674	671	0	0	0	0	0	671	0	0	0	13	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000		.06/15/2006	PAID ON PRINCIPAL		478	478	480	478	0	0	0	0	0	478	0	0	0	7	11/15/2008	1
362057 F7 1	GNMA PASS TH #00028090 9.000		.06/15/2006	PAID ON PRINCIPAL		352	352	354	352	0	0	0	0	0	352	0	0	0	5	12/15/2008	1
362057 NB 3	GNMA PASS TH #00028286 9.000		.06/15/2006	PAID ON PRINCIPAL		839	839	842	838	0	1	0	1	0	839	0	0	0	13	12/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000		.06/15/2006	PAID ON PRINCIPAL		3,134	3,134	3,145	3,132	0	2	0	2	0	3,134	0	0	0	66	12/15/2008	1
362057 QR 5	GNMA PASS TH #00028364 9.000		.06/15/2006	PAID ON PRINCIPAL		168	168	169	168	0	0	0	0	0	168	0	0	0	3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000		.06/15/2006	PAID ON PRINCIPAL		460	460	466	461	0	(1)	0	(1)	0	460	0	0	0	7	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000		.06/15/2006	PAID ON PRINCIPAL		1,616	1,616	1,622	1,614	0	2	0	2	0	1,616	0	0	0	24	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000		.06/15/2006	PAID ON PRINCIPAL		661	661	664	661	0	0	0	0	0	661	0	0	0	10	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000		.06/15/2006	PAID ON PRINCIPAL		390	390	392	390	0	0	0	0	0	390	0	0	0	6	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000		.06/15/2006	PAID ON PRINCIPAL		1,089	1,089	1,093	1,088	0	1	0	1	0	1,089	0	0	0	16	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000		.06/15/2006	PAID ON PRINCIPAL		512	512	519	513	0	(1)	0	(1)	0	512	0	0	0	8	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000		.06/15/2006	PAID ON PRINCIPAL		198	198	199	198	0	0	0	0	0	198	0	0	0	3	12/15/2008	1
362058 B5 7	GNMA PASS TH #00028860 9.000		.06/15/2006	PAID ON PRINCIPAL		1,022	1,022	1,026	1,021	0	1	0	1	0	1,022	0	0	0	22	05/15/2009	1
362058 SM 2	GNMA PASS TH #00029324 9.000		.06/15/2006	PAID ON PRINCIPAL		118	118	118	118	0	0	0	0	0	118	0	0	0	2	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000		.06/15/2006	PAID ON PRINCIPAL		379	379	384	380	0	(1)	0	(1)	0	379	0	0	0	6	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000		.06/15/2006	PAID ON PRINCIPAL		419	419	420	419	0	0	0	0	0	419	0	0	0	6	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000		.06/15/2006	PAID ON PRINCIPAL		342	342	347	343	0	(1)	0	(1)	0	342	0	0	0	5	04/15/2009	1
362059 AV 9	GNMA PASS TH #00029720 9.000		.06/15/2006	PAID ON PRINCIPAL		226	226	227	226	0	0	0	0	0	226	0	0	0	3	02/15/2009	1
362059 AX 5	GNMA PASS TH #00029722 9.000		.06/15/2006	PAID ON PRINCIPAL		357	357	358	357	0	0	0	0	0	357	0	0	0	5	03/15/2009	1
362059 HZ 3	GNMA PASS TH #00029948 9.000		.06/15/2006	PAID ON PRINCIPAL		572	572	574	572	0	0	0	0	0	572	0	0	0	9	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000		.06/15/2006	PAID ON PRINCIPAL		502	502	509	504	0	(2)	0	(2)	0	502	0	0	0	8	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000		.06/15/2006	PAID ON PRINCIPAL		1,041	1,041	1,054	1,043	0	(2)	0	(2)	0	1,041	0	0	0	16	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000		.06/15/2006	PAID ON PRINCIPAL		1,497	1,497	1,502	1,496	0	1	0	1	0	1,497	0	0	0	22	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000		.06/15/2006	PAID ON PRINCIPAL		479	479	486	481	0	(1)	0	(1)	0	479	0	0	0	7	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000		.06/15/2006	PAID ON PRINCIPAL		1,306	1,306	1,311	1,304	0	2	0	2	0	1,306	0	0	0	20	05/15/2009	1
362060 FR 1	GNMA PASS TH #00030776 9.000		.06/15/2006	PAID ON PRINCIPAL		294	294	298	295	0	(1)	0	(1)	0	294	0	0	0	4	03/15/2009	1
362060 GX 7	GNMA PASS TH #00030814 9.000		.06/15/2006	PAID ON PRINCIPAL		244	244	245	244	0	0	0	0	0	244	0	0	0	4	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000		.06/15/2006	PAID ON PRINCIPAL		862	862	865	861	0	1	0	1	0	862	0	0	0	13	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000		.06/15/2006	PAID ON PRINCIPAL		244	244	245	244	0	0	0	0	0	244	0	0	0	4	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000		.06/15/2006	PAID ON PRINCIPAL		884	884	888	883	0	1	0	1	0	884	0	0	0	13	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000		.06/15/2006	PAID ON PRINCIPAL		531	531	533	530	0	1	0	1	0	531	0	0	0	11	05/15/2009	1

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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 QM 0	GNMA PASS TH #00031060 9.000		.06/15/2006	PAID ON PRINCIPAL		1,525	1,525	1,545	1,528	0	(4)	0	(4)	0	1,525	0	0	0	23	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000		.06/15/2006	PAID ON PRINCIPAL		1,027	1,027	1,031	1,026	0	1	0	1	0	1,027	0	0	0	15	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000		.06/15/2006	PAID ON PRINCIPAL		613	613	615	612	0	1	0	1	0	613	0	0	0	9	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000		.06/15/2006	PAID ON PRINCIPAL		629	629	631	628	0	1	0	1	0	629	0	0	0	9	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000		.06/15/2006	PAID ON PRINCIPAL		581	581	583	580	0	0	0	0	0	581	0	0	0	9	05/15/2009	1
362064 R3 3	GNMA PASS TH #00034706 9.000		.06/15/2006	PAID ON PRINCIPAL		613	613	615	612	0	1	0	1	0	613	0	0	0	9	12/15/2008	1
36216C KY 2	GNMA PASS TH #00160611 9.500		.06/15/2006	PAID ON PRINCIPAL		119	119	127	129	0	(10)	0	(10)	0	119	0	0	0	2	09/15/2016	1
36216E TY 9	GNMA PASS TH #00162667 9.500		.06/15/2006	PAID ON PRINCIPAL		25	25	26	27	0	(2)	0	(2)	0	25	0	0	0	0	09/15/2019	1
36216G N3 8	GNMA PASS TH #00164310 9.500		.06/15/2006	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		.06/15/2006	PAID ON PRINCIPAL		3	3	4	4	0	(0)	0	(0)	0	3	0	0	0	0	04/15/2018	1
362160 Q9 7	GNMA PASS TH #00179680 9.500		.06/15/2006	PAID ON PRINCIPAL		166	166	177	174	0	(8)	0	(8)	0	166	0	0	0	3	10/15/2016	1
362161 7E 5	GNMA PASS TH #00180993 9.500		.06/15/2006	PAID ON PRINCIPAL		127	127	135	132	0	(5)	0	(5)	0	127	0	0	0	2	11/15/2019	1
362164 W5 0	GNMA PASS TH #00183468 9.500		.06/15/2006	PAID ON PRINCIPAL		23	23	24	25	0	(2)	0	(2)	0	23	0	0	0	0	10/15/2016	1
362167 NJ 3	GNMA PASS TH #00185893 9.500		.06/15/2006	PAID ON PRINCIPAL		40	40	43	44	0	(3)	0	(3)	0	40	0	0	0	1	10/15/2016	1
36217D UZ 5	GNMA PASS TH #00190600 9.500		.06/15/2006	PAID ON PRINCIPAL		270	270	288	280	0	(10)	0	(10)	0	270	0	0	0	5	08/15/2016	1
36217J QQ 7	GNMA PASS TH #00194963 9.000		.06/15/2006	PAID ON PRINCIPAL		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	0	09/15/2019	1
36217S TL 5	GNMA PASS TH #00202255 9.500		.06/15/2006	PAID ON PRINCIPAL		35	35	37	37	0	(2)	0	(2)	0	35	0	0	0	1	08/15/2017	1
36217T CA 5	GNMA PASS TH #00202665 9.500		.06/15/2006	PAID ON PRINCIPAL		50	50	53	53	0	(4)	0	(4)	0	50	0	0	0	1	11/15/2019	1
36217T CQ 0	GNMA PASS TH #00202679 9.500		.06/15/2006	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	12/15/2019	1
362172 N4 6	GNMA PASS TH #00210211 9.500		.06/15/2006	PAID ON PRINCIPAL		31	31	34	34	0	(2)	0	(2)	0	31	0	0	0	1	07/15/2017	1
36218J 4S 6	GNMA PASS TH #00224133 9.000		.06/15/2006	PAID ON PRINCIPAL		96	96	102	101	0	(5)	0	(5)	0	96	0	0	0	1	06/15/2018	1
36218K U4 7	GNMA PASS TH #00224803 7.500		.06/15/2006	PAID ON PRINCIPAL		8,408	8,408	8,734	8,456	0	(48)	0	(48)	0	8,408	0	0	0	71	03/15/2008	1
36218X 3Z 0	GNMA PASS TH #00235816 9.500		.06/15/2006	PAID ON PRINCIPAL		265	265	282	282	0	(17)	0	(17)	0	265	0	0	0	4	06/15/2018	1
36219L BK 9	GNMA PASS TH #00252142 9.500		.06/15/2006	PAID ON PRINCIPAL		121	121	129	129	0	(8)	0	(8)	0	121	0	0	0	2	10/15/2018	1
36219M DT 6	GNMA PASS TH #00253114 9.500		.06/15/2006	PAID ON PRINCIPAL		22	22	24	24	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2018	1
362191 X7 8	GNMA PASS TH #00264502 9.500		.06/15/2006	PAID ON PRINCIPAL		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	1	09/15/2018	1
362205 JS 6	GNMA PASS TH #00297373 7.500		.06/15/2006	PAID ON PRINCIPAL		605	605	626	608	0	(3)	0	(3)	0	605	0	0	0	8	03/15/2008	1
36223V PC 4	GNMA PASS TH #00319119 7.500		.06/15/2006	PAID ON PRINCIPAL		820	820	852	822	0	(3)	0	(3)	0	820	0	0	0	11	03/15/2007	1
36224A XF 3	GNMA PASS TH #00322978 7.500		.06/15/2006	PAID ON PRINCIPAL		4,226	4,226	4,389	4,248	0	(22)	0	(22)	0	4,226	0	0	0	53	02/15/2008	1
36224F EV 8	GNMA PASS TH #00326948 7.500		.06/15/2006	PAID ON PRINCIPAL		636	636	658	640	0	(4)	0	(4)	0	636	0	0	0	8	03/15/2008	1
36224F P9 5	GNMA PASS TH #00327248 7.500		.06/15/2006	PAID ON PRINCIPAL		671	671	697	674	0	(3)	0	(3)	0	671	0	0	0	8	08/15/2007	1
36224J MV 1	GNMA PASS TH #00329872 7.500		.06/15/2006	PAID ON PRINCIPAL		1,501	1,501	1,554	1,508	0	(7)	0	(7)	0	1,501	0	0	0	19	03/15/2008	1
36224K EF 2	GNMA PASS TH #00330534 7.500		.04/15/2006	PAID ON PRINCIPAL		1,963	1,963	2,039	1,970	0	(7)	0	(7)	0	1,963	0	0	0	12	08/15/2007	1
36224P L9 7	GNMA PASS TH #00334352 7.500		.06/15/2006	PAID ON PRINCIPAL		983	983	1,021	987	0	(4)	0	(4)	0	983	0	0	0	12	09/15/2007	1
36224Y CY 3	GNMA PASS TH #00342187 7.500		.06/15/2006	PAID ON PRINCIPAL		78	78	80	78	0	(0)	0	(0)	0	78	0	0	0	1	11/15/2007	1
36203B 3X 0	GNMA PASS TH #00344714 7.500		.06/15/2006	PAID ON PRINCIPAL		3,772	3,772	3,912	3,794	0	(22)	0	(22)	0	3,772	0	0	0	46	02/15/2008	1
36203D 2B 5	GNMA PASS TH #00346470 7.500		.06/15/2006	PAID ON PRINCIPAL		1,453	1,453	1,504	1,461	0	(8)	0	(8)	0	1,453	0	0	0	18	03/15/2008	1
36203L TD 4	GNMA PASS TH #00352548 7.500		.06/15/2006	PAID ON PRINCIPAL		229	229	238	231	0	(1)	0	(1)	0	229	0	0	0	2	02/15/2008	1
36205E EM 4	GNMA PASS TH #00388140 6.000		.06/15/2006	PAID ON PRINCIPAL		41,444	41,444	40,647	41,124	0	320	0	320	0	41,444	0	0	0	376	02/15/2009	1
36205E GC 4	GNMA PASS TH #00388195 6.000		.06/15/2006	PAID ON PRINCIPAL		5,442	5,442	5,337	5,404	0	38	0	38	0	5,442	0	0	0	45	05/15/2009	1
36205E H8 2	GNMA PASS TH #00388255 6.000		.06/15/2006	PAID ON PRINCIPAL		14,432	14,432	14,155	14,317	0	115	0	115	0	14,432	0	0	0	94	04/15/2009	1
36205E J8 0	GNMA PASS TH #00388287 6.000		.06/15/2006	PAID ON PRINCIPAL		2,918	2,918	2,862	2,897	0	21	0	21	0	2,918	0	0	0	29	03/15/2009	1
36205E KX 3	GNMA PASS TH #00388310 6.000		.06/15/2006	PAID ON PRINCIPAL		7,674	7,674	7,526	7,616	0	58	0	58	0	7,674	0	0	0	76	02/15/2009	1
36205E U5 3	GNMA PASS TH #00388604 6.000		.06/15/2006	PAID ON PRINCIPAL		234	234	229	232	0	2	0	2	0	234	0	0	0	2	02/15/2009	1
36205E 4Z 6	GNMA PASS TH #00388840 6.000		.06/15/2006	PAID ON PRINCIPAL		4,892	4,892	4,798	4,857	0	34	0	34	0	4,892	0	0	0	48	03/15/2009	1
36205F KQ 5	GNMA PASS TH #00389203 6.000		.06/15/2006	PAID ON PRINCIPAL		2,956	2,956	2,899	2,936	0	20	0	20	0	2,956	0	0	0	30	02/15/2009	1
0399999.	Total - Bonds - U.S. Government					246,536,704	247,005,454	245,207,496	246,013,476	0	819,635	0	819,635	0	246,833,111	0	(296,407)	(296,407)	2,580,775	XXX	XXX

Bonds - All Other Government

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)
135087 XZ 2	CANADA TREASURY BONDS 3.000	C	.05/31/2006	TORONTO DOMINION BANK L		942,472	953,726	861,078	895,133	0	1,104	0	1,104	10	896,247	54,679	(8,454)	46,225	14,619	06/01/2007	1FE
84611L AA 6	SOVRISC BV 4.625	F	.05/18/2006	ABN-AMRO		9,863,000	10,000,000	9,972,300	9,973,171	0	3,771	0	3,771	0	9,976,941	0	(113,941)	(113,941)	260,799	10/31/2008	1FE
135143 AX 3	CANADA MORTGAGE & HOUS 3.875	F	.05/10/2006	RBC CAPITAL MARKETS		951,940	1,000,000	998,944	998,944	0	94	0	94	0	999,038	0	(47,098)	(47,098)	24,111	04/01/2010	1FE
1099999.	Total - Bonds - All Other Government					11,757,412	11,953,726	11,832,118	11,867,247	0	4,969	0	4,969	10	11,872,226	54,679	(169,493)	(114,814)	299,529	XXX	XXX
Bonds - States, Territories and Possessions																					
677519 ZW 3	OHIO GENERAL OBLIGATIO 5.000		.05/17/2006	MERRILL LYNCH CAPITAL MA		12,965,066	12,210,000	13,769,339	13,455,786	0	(65,568)	0	(65,568)	0	13,390,219	0	(425,152)	(425,152)	113,621	09/15/2012	1FE
939745 BM 6	WASHINGTON GENERAL OBL 5.500		.06/01/2006	REDEEMED		3,500,000	3,500,000	3,332,555	3,489,690	0	10,310	0	10,310	0	3,500,000	0	0	0	96,250	06/01/2020	1FE
939745 DB 8	WASHINGTON GENERAL OBL 5.500		.06/01/2006	REDEEMED		10,860,000	10,860,000	10,676,466	10,848,706	0	11,294	0	11,294	0	10,860,000	0	0	0	298,650	06/01/2016	1FE
642866 ER 4	NEW BRUNSWICK (PROVINC 5.700	C	.05/31/2006	TORONTO DOMINION BANK L		3,264,602	3,179,085	2,238,934	2,993,448	0	582	0	582	5	2,994,035	182,761	87,806	270,567	92,096	06/02/2008	1FE
642866 FB 8	NEW BRUNSWICK (PROVINC 5.875	C	.05/31/2006	BANK OF MONTREAL		1,956,136	1,816,620	1,516,058	1,784,522	0	(3,691)	0	(3,691)	(32)	1,780,799	108,831	66,506	175,337	52,925	12/06/2012	1FE
683234 LD 8	ONTARIO (PROVINCE OF) 6.125	C	.05/31/2006	CIBC WORLD MARKETS		1,404,128	1,373,365	1,045,947	1,311,761	0	(4,233)	0	(4,233)	(37)	1,307,492	79,954	16,683	96,637	19,589	09/12/2007	1FE
1799999.	Total - Bonds - States, Territories & Possessions					33,949,933	32,939,070	32,579,299	33,883,913	0	(51,305)	0	(51,305)	(64)	33,832,544	371,546	(254,157)	117,389	673,130	XXX	XXX
Bonds - Political Subdivisions of States																					
181054 B3 0	CLARK CO SCH DIST GO S 5.500		.06/15/2006	REDEEMED		6,034,750	5,975,000	6,065,760	6,036,304	0	(1,554)	0	(1,554)	0	6,034,750	0	0	0	164,313	06/15/2016	1FE
592013 ZV 1	MET GOVT NASHVILLE DAV 5.875		.05/15/2006	REDEEMED		7,453,800	7,380,000	7,302,362	7,314,539	0	1,181	0	1,181	0	7,315,720	0	138,080	138,080	216,788	05/15/2026	1FE
602245 RX 2	MILWAUKEE CO GENERAL O 5.000		.05/11/2006	RBC DAIN RAUSCHER INC		10,568,000	10,000,000	10,674,600	10,661,900	0	(39,000)	0	(39,000)	0	10,622,900	0	(54,900)	(54,900)	270,833	10/01/2011	1FE
602245 RY 0	MILWAUKEE CO GENERAL O 5.000		.05/10/2006	CITIGROUP GLOBAL MARKET		10,598,000	10,000,000	10,700,600	10,689,500	0	(33,500)	0	(33,500)	0	10,656,000	0	(58,000)	(58,000)	269,444	10/01/2012	1FE
64966F A9 5	NEW YORK GENERAL OBLIG 3.670		.05/02/2006	GOLDMAN SACHS & CO		50,000,000	50,000,000	49,995,000	49,995,000	0	(4,500)	0	(4,500)	0	49,990,500	0	9,500	9,500	101,222	04/01/2036	1
655864 R3 2	NORFOLK GO S96 5.250		.06/01/2006	REDEEMED		3,030,000	3,000,000	3,003,000	3,027,840	0	2,160	0	2,160	0	3,030,000	0	0	0	78,750	06/01/2015	1FE
2499999.	Total - Bonds - Political Subdivisions					87,684,550	86,355,000	87,741,323	87,725,083	0	(75,213)	0	(75,213)	0	87,649,870	0	34,680	34,680	1,101,349	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
207757 WW 1	CONNECTICUT SPEC TAX O 5.750		.06/01/2006	REDEEMED		2,525,000	2,500,000	2,441,950	2,520,125	0	4,875	0	4,875	0	2,525,000	0	0	0	71,875	06/01/2016	1
240523 JK 7	DE KALB CO WATER & SEW 5.750		.04/24/2006	REDEEMED		445,000	445,000	445,000	445,000	0	0	0	0	0	445,000	0	0	0	0	10/01/2006	1
3128JM N7 8	FH (3/1 ARM) #1B2313 4.576		.06/15/2006	PAID ON PRINCIPAL		358,683	358,683	356,722	356,718	0	1,966	0	1,966	0	358,683	0	0	0	2,734	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 4.568		.05/15/2006	PAID ON PRINCIPAL		136,758	136,758	135,898	135,893	0	864	0	864	0	136,758	0	0	0	680	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 4.571		.06/15/2006	PAID ON PRINCIPAL		370,008	370,008	367,681	367,670	0	2,338	0	2,338	0	370,008	0	0	0	4,226	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 4.763		.06/15/2006	PAID ON PRINCIPAL		501,462	501,462	500,286	500,268	0	1,193	0	1,193	0	501,462	0	0	0	5,896	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 4.775		.05/15/2006	PAID ON PRINCIPAL		896,697	896,697	894,596	894,563	0	2,134	0	2,134	0	896,697	0	0	0	9,251	10/01/2035	1
31407C HK 6	FN (10/1 ARM) #826534 5.035		.06/25/2006	PAID ON PRINCIPAL		65,481	65,481	65,582	65,581	0	(100)	0	(100)	0	65,481	0	0	0	691	07/25/2035	1
31407C HK 6	FN (10/1 ARM) #826534 5.037		.04/25/2006	PAID ON PRINCIPAL		189,243	189,243	189,535	189,533	0	(290)	0	(290)	0	189,243	0	0	0	794	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 4.688		.06/25/2006	PAID ON PRINCIPAL		607,946	607,946	605,239	605,223	0	2,724	0	2,724	0	607,946	0	0	0	3,697	10/01/2035	1
20774H B2 9	FONNECTICUT H&E (YALE 3.730		.05/18/2006	GOLDMAN SACHS & CO		35,870,000	35,870,000	35,868,207	35,868,207	0	1,794	0	1,794	0	35,870,000	0	0	0	152,157	07/01/2029	1
57563R BD 0	MASSACHUSETTS EDL FING 5.050		.06/01/2006	REDEEMED		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,303	12/01/2012	1FE
576004 CJ 2	MASSACHUSETTS SPL OBLI 5.900		.06/01/2006	REDEEMED		11,862,450	11,745,000	12,572,905	11,931,158	0	(68,708)	0	(68,708)	0	11,862,450	0	0	0	346,478	06/01/2016	1FE
64970K V5 3	NEW YORK CITY MUN WTR& 5.500		.06/15/2006	REDEEMED		12,195,750	12,075,000	11,254,625	11,665,175	0	530,576	0	530,576	0	12,195,750	0	0	0	332,063	06/15/2024	1FE
64970K VZ 7	NEW YORK CITY WTR&SWR 3.750		.05/18/2006	GOLDMAN SACHS & CO		13,000,000	13,000,000	12,999,350	12,999,350	0	(650)	0	(650)	0	12,998,700	0	1,300	1,300	39,680	06/15/2018	1
79061A BA 4	ST JOSEPH IND EDL FAC 3.750		.05/18/2006	GOLDMAN SACHS & CO		109,125,000	109,125,000	109,125,000	109,125,000	0	0	0	0	0	109,125,000	0	0	0	463,198	03/01/2040	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		3,242	3,242	3,174	3,169	0	74	0	74	0	3,242	0	0	0	18	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		63,860	63,860	62,520	62,494	0	1,366	0	1,366	0	63,860	0	0	0	465	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		218	218	214	214	0	4	0	4	0	218	0	0	0	2	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		23,922	23,922	23,420	23,316	0	606	0	606	0	23,922	0	0	0	180	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		3,081	3,081	3,017	2,995	0	86	0	86	0	3,081	0	0	0	35	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		9,758	9,758	9,553	9,573	0	185	0	185	0	9,758	0	0	0	120	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		1,606	1,606	1,573	1,568	0	39	0	39	0	1,606	0	0	0	15	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		154	154	151	148	0	6	0	6	0	154	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		15,147	15,147	14,830	14,804	0	344	0	344	0	15,147	0	0	0	83	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		4,826	4,826	4,725	4,727	0	99	0	99	0	4,826	0	0	0	64	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		143,717	143,717	140,700	140,390	0	3,327	0	3,327	0	143,717	0	0	0	963	07/15/2033	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)
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		34,153	34,153	33,436	33,420	0	733	0	733	0	34,153	0	0	0	299	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		296,552	296,552	290,328	289,552	0	7,000	0	7,000	0	296,552	0	0	0	2,984	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		307	307	301	297	0	11	0	11	0	307	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		109	109	107	106	0	4	0	4	0	109	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		288,141	288,141	286,340	286,443	0	1,698	0	1,698	0	288,141	0	0	0	2,415	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		1,444	1,444	1,414	1,417	0	27	0	27	0	1,444	0	0	0	8	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		1,356	1,356	1,327	1,328	0	28	0	28	0	1,356	0	0	0	12	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		817	817	799	797	0	20	0	20	0	817	0	0	0	11	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		214,416	214,416	209,916	208,320	0	6,096	0	6,096	0	214,416	0	0	0	2,860	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		1,750	1,750	1,713	1,708	0	42	0	42	0	1,750	0	0	0	16	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		16,776	16,776	16,424	16,431	0	346	0	346	0	16,776	0	0	0	141	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		7,259	7,259	7,106	7,086	0	173	0	173	0	7,259	0	0	0	66	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		41,671	41,671	40,796	40,616	0	1,054	0	1,054	0	41,671	0	0	0	567	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		638,542	638,542	634,551	634,704	0	3,838	0	3,838	0	638,542	0	0	0	5,590	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		237,456	237,456	235,972	236,076	0	1,381	0	1,381	0	237,456	0	0	0	2,159	09/15/2033	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2006	PAID ON PRINCIPAL		458,940	458,940	434,631	437,271	0	21,669	0	21,669	0	458,940	0	0	0	3,194	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2006	PAID ON PRINCIPAL		41,251	41,251	39,066	39,339	0	1,912	0	1,912	0	41,251	0	0	0	331	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		06/15/2006	PAID ON PRINCIPAL		210,643	210,643	199,486	200,835	0	9,809	0	9,809	0	210,643	0	0	0	1,482	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		6,369	6,369	6,700	7,072	0	(703)	0	(703)	0	6,369	0	0	0	70	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		14,323	14,323	15,069	15,933	0	(1,610)	0	(1,610)	0	14,323	0	0	0	167	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		8,817	8,817	9,276	9,854	0	(1,037)	0	(1,037)	0	8,817	0	0	0	113	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		467	467	492	541	0	(73)	0	(73)	0	467	0	0	0	3	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		7,692	7,692	8,096	8,643	0	(951)	0	(951)	0	7,692	0	0	0	71	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		5,104	5,104	4,997	4,968	0	136	0	136	0	5,104	0	0	0	42	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		1,922	1,922	1,882	1,870	0	52	0	52	0	1,922	0	0	0	15	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		146,387	146,387	143,314	143,022	0	3,365	0	3,365	0	146,387	0	0	0	1,398	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		41,724	41,724	39,319	38,867	0	2,857	0	2,857	0	41,724	0	0	0	604	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		74	74	73	72	0	3	0	3	0	74	0	0	0	1	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		709	709	694	683	0	26	0	26	0	709	0	0	0	7	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		9,060	9,060	9,535	9,939	0	(880)	0	(880)	0	9,060	0	0	0	101	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		213	213	224	240	0	(27)	0	(27)	0	213	0	0	0	2	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		29	29	31	34	0	(5)	0	(5)	0	29	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		310	310	326	332	0	(22)	0	(22)	0	310	0	0	0	4	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		77	77	81	84	0	(7)	0	(7)	0	77	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		2,302	2,302	2,421	2,533	0	(231)	0	(231)	0	2,302	0	0	0	33	10/15/2029	1
31293X TX 6	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		68	68	72	79	0	(11)	0	(11)	0	68	0	0	0	1	11/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	0	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		65	65	68	76	0	(11)	0	(11)	0	65	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		1,756	1,756	1,847	2,014	0	(258)	0	(258)	0	1,756	0	0	0	22	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		3,879	3,879	4,081	4,327	0	(448)	0	(448)	0	3,879	0	0	0	48	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		91	91	96	103	0	(12)	0	(12)	0	91	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		5,746	5,746	6,045	6,328	0	(582)	0	(582)	0	5,746	0	0	0	64	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		3,715	3,715	3,909	4,304	0	(589)	0	(589)	0	3,715	0	0	0	54	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		121	121	127	137	0	(16)	0	(16)	0	121	0	0	0	2	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		12,648	12,648	13,306	14,503	0	(1,855)	0	(1,855)	0	12,648	0	0	0	190	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		169	169	178	187	0	(18)	0	(18)	0	169	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		91	91	96	101	0	(10)	0	(10)	0	91	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		44	44	46	52	0	(8)	0	(8)	0	44	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		3,170	3,170	3,337	3,638	0	(467)	0	(467)	0	3,170	0	0	0	53	01/15/2030	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)
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,857	1,857	1,954	2,117	0	(260)	0	(260)	0	1,857	0	0	0	32	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,176	1,176	1,238	1,290	0	(114)	0	(114)	0	1,176	0	0	0	9	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		232	232	244	274	0	(43)	0	(43)	0	232	0	0	0	3	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		3,790	3,790	3,989	4,409	0	(619)	0	(619)	0	3,790	0	0	0	51	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		2,120	2,120	2,231	2,409	0	(290)	0	(290)	0	2,120	0	0	0	13	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		331	331	348	385	0	(54)	0	(54)	0	331	0	0	0	4	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		71	71	75	79	0	(7)	0	(7)	0	71	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		79	79	83	91	0	(12)	0	(12)	0	79	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		128	128	126	124	0	5	0	5	0	128	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		163	163	172	187	0	(24)	0	(24)	0	163	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		2,128	2,128	2,083	2,057	0	70	0	70	0	2,128	0	0	0	29	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		16,817	16,817	17,699	19,244	0	(2,428)	0	(2,428)	0	16,817	0	0	0	183	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		4,252	4,252	4,162	4,150	0	102	0	102	0	4,252	0	0	0	34	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		9,187	9,187	9,670	10,394	0	(1,206)	0	(1,206)	0	9,187	0	0	0	68	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		12,345	12,345	12,993	13,561	0	(1,216)	0	(1,216)	0	12,345	0	0	0	76	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		180	180	176	175	0	5	0	5	0	180	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		3,252	3,252	3,423	3,533	0	(281)	0	(281)	0	3,252	0	0	0	20	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		35,764	35,764	37,719	40,521	0	(4,758)	0	(4,758)	0	35,764	0	0	0	417	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		18,549	18,549	19,523	20,555	0	(2,006)	0	(2,006)	0	18,549	0	0	0	324	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		18,650	18,650	19,629	21,707	0	(3,056)	0	(3,056)	0	18,650	0	0	0	245	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		287	287	302	327	0	(39)	0	(39)	0	287	0	0	0	3	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	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		.06/15/2006	PAID ON PRINCIPAL		641	641	676	742	0	(102)	0	(102)	0	641	0	0	0	8	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,614	1,614	1,699	1,751	0	(137)	0	(137)	0	1,614	0	0	0	20	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		141	141	149	162	0	(21)	0	(21)	0	141	0	0	0	2	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,054	1,054	1,112	1,242	0	(188)	0	(188)	0	1,054	0	0	0	12	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		340	340	357	406	0	(66)	0	(66)	0	340	0	0	0	4	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		14,444	14,444	14,141	14,057	0	387	0	387	0	14,444	0	0	0	180	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		3,447	3,447	3,375	3,359	0	88	0	88	0	3,447	0	0	0	34	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		612	612	599	593	0	20	0	20	0	612	0	0	0	5	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		2,241	2,241	2,194	2,190	0	51	0	51	0	2,241	0	0	0	11	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		2,332	2,332	2,454	2,448	0	(117)	0	(117)	0	2,332	0	0	0	27	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		8	8	8	7	0	0	0	0	0	8	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		8,151	8,151	7,980	7,969	0	182	0	182	0	8,151	0	0	0	86	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		2,783	2,783	2,725	2,718	0	65	0	65	0	2,783	0	0	0	23	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		745	745	729	716	0	29	0	29	0	745	0	0	0	7	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		7,573	7,573	7,414	7,397	0	175	0	175	0	7,573	0	0	0	54	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		5,546	5,546	5,430	5,408	0	138	0	138	0	5,546	0	0	0	52	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		5,642	5,642	5,524	5,512	0	131	0	131	0	5,642	0	0	0	31	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		465	465	455	456	0	9	0	9	0	465	0	0	0	5	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		213,478	213,478	218,014	217,954	0	(4,476)	0	(4,476)	0	213,478	0	0	0	1,990	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		1,730	1,730	1,808	1,791	0	(61)	0	(61)	0	1,730	0	0	0	16	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		3,184	3,184	3,327	3,366	0	(182)	0	(182)	0	3,184	0	0	0	29	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		31,358	31,358	32,766	32,727	0	(1,369)	0	(1,369)	0	31,358	0	0	0	406	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		3,221	3,221	3,366	3,407	0	(186)	0	(186)	0	3,221	0	0	0	27	03/15/2014	1
3128GA NN 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		914	914	955	1,019	0	(105)	0	(105)	0	914	0	0	0	8	04/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		6,153	6,153	6,476	6,984	0	(832)	0	(832)	0	6,153	0	0	0	68	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		1,672	1,672	1,637	1,624	0	48	0	48	0	1,672	0	0	0	14	01/15/2030	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)
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		12,889	12,889	13,566	14,781	0	(1,891)	0	(1,891)	0	12,889	0	0	0	171	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,255	1,255	1,321	1,419	0	(164)	0	(164)	0	1,255	0	0	0	15	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		7,455	7,455	7,846	8,498	0	(1,043)	0	(1,043)	0	7,455	0	0	0	127	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		3,118	3,118	3,282	3,527	0	(409)	0	(409)	0	3,118	0	0	0	36	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		40,947	40,947	43,186	47,053	0	(6,106)	0	(6,106)	0	40,947	0	0	0	442	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		1,512	1,512	1,592	1,715	0	(202)	0	(202)	0	1,512	0	0	0	16	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2006	PAID ON PRINCIPAL		775	775	816	878	0	(103)	0	(103)	0	775	0	0	0	8	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2006	PAID ON PRINCIPAL		116,932	116,932	114,482	114,209	0	2,723	0	2,723	0	116,932	0	0	0	1,047	06/15/2033	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		.06/15/2006	PAID ON PRINCIPAL		767,370	767,370	778,401	781,177	0	(13,806)	0	(13,806)	0	767,370	0	0	0	5,757	11/15/2010	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		.06/15/2006	PAID ON PRINCIPAL		349,204	349,204	330,708	332,878	0	16,326	0	16,326	0	349,204	0	0	0	2,341	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		.06/15/2006	PAID ON PRINCIPAL		102,130	102,130	96,721	97,499	0	4,632	0	4,632	0	102,130	0	0	0	682	05/15/2019	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2006	PAID ON PRINCIPAL		35,017	35,017	31,100	31,100	0	3,918	0	3,918	0	35,017	0	0	0	117	05/15/2034	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2006	PAID ON PRINCIPAL		42,521	42,521	40,269	40,416	0	2,105	0	2,105	0	42,521	0	0	0	212	05/15/2019	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		.06/25/2006	PAID ON PRINCIPAL		181	181	181	181	0	0	0	0	0	181	0	0	0	2	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686 7.500		.06/25/2006	PAID ON PRINCIPAL		5,154	5,154	5,154	5,143	0	11	0	11	0	5,154	0	0	0	96	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		.06/25/2006	PAID ON PRINCIPAL		254	254	254	254	0	1	0	1	0	254	0	0	0	3	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		.06/25/2006	PAID ON PRINCIPAL		39	39	39	39	0	0	0	0	0	39	0	0	0	0	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		.06/25/2006	PAID ON PRINCIPAL		40	40	40	40	0	0	0	0	0	40	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		.06/25/2006	PAID ON PRINCIPAL		137	137	137	137	0	0	0	0	0	137	0	0	0	2	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		.06/25/2006	PAID ON PRINCIPAL		120	120	120	120	0	0	0	0	0	120	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		.06/25/2006	PAID ON PRINCIPAL		411	411	411	410	0	1	0	1	0	411	0	0	0	5	09/25/2022	1
31367S M9 8	FNMA PASS TH #00177784 7.500		.06/25/2006	PAID ON PRINCIPAL		212	212	212	212	0	1	0	1	0	212	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		.06/25/2006	PAID ON PRINCIPAL		273	273	273	272	0	1	0	1	0	273	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		.06/25/2006	PAID ON PRINCIPAL		804	804	804	803	0	1	0	1	0	804	0	0	0	11	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		.06/25/2006	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		.06/25/2006	PAID ON PRINCIPAL		37	37	37	37	0	0	0	0	0	37	0	0	0	0	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		.06/25/2006	PAID ON PRINCIPAL		674	674	674	673	0	2	0	2	0	674	0	0	0	9	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		.06/25/2006	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		.06/25/2006	PAID ON PRINCIPAL		62	62	62	61	0	0	0	0	0	62	0	0	0	1	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500		.06/25/2006	PAID ON PRINCIPAL		203	203	212	227	0	(24)	0	(24)	0	203	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		.06/25/2006	PAID ON PRINCIPAL		196,035	196,035	194,228	194,424	0	1,611	0	1,611	0	196,035	0	0	0	1,967	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		.06/25/2006	PAID ON PRINCIPAL		4,866	4,866	4,797	4,807	0	59	0	59	0	4,866	0	0	0	45	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		.06/25/2006	PAID ON PRINCIPAL		1,345	1,345	1,400	1,505	0	(161)	0	(161)	0	1,345	0	0	0	15	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		.06/25/2006	PAID ON PRINCIPAL		15,742	15,742	16,418	16,623	0	(881)	0	(881)	0	15,742	0	0	0	143	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		.06/25/2006	PAID ON PRINCIPAL		18,278	18,278	19,064	19,325	0	(1,047)	0	(1,047)	0	18,278	0	0	0	163	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		.06/25/2006	PAID ON PRINCIPAL		50,529	50,529	52,700	53,532	0	(3,003)	0	(3,003)	0	50,529	0	0	0	498	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		.06/25/2006	PAID ON PRINCIPAL		2,475	2,475	2,581	2,625	0	(150)	0	(150)	0	2,475	0	0	0	23	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		.06/25/2006	PAID ON PRINCIPAL		232,270	232,270	231,834	231,952	0	318	0	318	0	232,270	0	0	0	2,117	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		.06/25/2006	PAID ON PRINCIPAL		1,321,403	1,321,403	1,328,217	1,327,979	0	(6,576)	0	(6,576)	0	1,321,403	0	0	0	10,838	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		.06/25/2006	PAID ON PRINCIPAL		128,937	128,937	128,716	128,727	0	211	0	211	0	128,937	0	0	0	1,068	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		.06/25/2006	PAID ON PRINCIPAL		123,290	123,290	123,560	123,510	0	(219)	0	(219)	0	123,290	0	0	0	875	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		.06/25/2006	PAID ON PRINCIPAL		627,671	627,671	608,939	610,808	0	16,863	0	16,863	0	627,671	0	0	0	4,641	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		.06/25/2006	PAID ON PRINCIPAL		11,591	11,591	11,570	11,574	0	17	0	17	0	11,591	0	0	0	101	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		.06/25/2006	PAID ON PRINCIPAL		4,285	4,285	4,016	4,051	0	234	0	234	0	4,285	0	0	0	45	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		.06/25/2006	PAID ON PRINCIPAL		1,466	1,466	1,587	1,530	0	(64)	0	(64)	0	1,466	0	0	0	26	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		.06/25/2006	PAID ON PRINCIPAL		630	630	694	673	0	(43)	0	(43)	0	630	0	0	0	12	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500		.06/25/2006	PAID ON PRINCIPAL		527	527	494	497	0	30	0	30	0	527	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		.06/25/2006	PAID ON PRINCIPAL		1,187	1,187	1,112	1,124	0	63	0	63	0	1,187	0	0	0	9	11/25/2025	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)
31375E 6U 0	FNMA PASS TH #00333083 6.500		.06/25/2006	PAID ON PRINCIPAL		139	139	134	134	0	5	0	5	0	139	0	0	0	2	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		.06/25/2006	PAID ON PRINCIPAL		1,284	1,284	1,253	1,259	0	25	0	25	0	1,284	0	0	0	20	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		.06/25/2006	PAID ON PRINCIPAL		111	111	108	109	0	2	0	2	0	111	0	0	0	1	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		.06/25/2006	PAID ON PRINCIPAL		4,151,263	4,151,263	4,143,491	4,144,503	0	6,760	0	6,760	0	4,151,263	0	0	0	42,113	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		.06/25/2006	PAID ON PRINCIPAL		20,003	20,003	20,048	20,042	0	(39)	0	(39)	0	20,003	0	0	0	216	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		.06/25/2006	PAID ON PRINCIPAL		27,618	27,618	28,804	29,056	0	(1,438)	0	(1,438)	0	27,618	0	0	0	263	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		.06/25/2006	PAID ON PRINCIPAL		368	368	337	323	0	45	0	45	0	368	0	0	0	4	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		.06/25/2006	PAID ON PRINCIPAL		9,801	9,801	10,222	10,451	0	(650)	0	(650)	0	9,801	0	0	0	94	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		.06/25/2006	PAID ON PRINCIPAL		15,452	15,452	16,116	16,241	0	(789)	0	(789)	0	15,452	0	0	0	156	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000		.06/25/2006	PAID ON PRINCIPAL		86,624	86,624	88,925	90,567	0	(3,943)	0	(3,943)	0	86,624	0	0	0	869	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		.06/25/2006	PAID ON PRINCIPAL		156,548	156,548	156,255	156,339	0	209	0	209	0	156,548	0	0	0	1,397	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		.06/25/2006	PAID ON PRINCIPAL		6,340	6,340	6,612	6,746	0	(406)	0	(406)	0	6,340	0	0	0	56	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		.06/25/2006	PAID ON PRINCIPAL		885	885	923	949	0	(64)	0	(64)	0	885	0	0	0	7	04/25/2016	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		.06/25/2006	PAID ON PRINCIPAL		5,668	5,668	5,911	6,034	0	(366)	0	(366)	0	5,668	0	0	0	57	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		.06/25/2006	PAID ON PRINCIPAL		1,744	1,744	1,819	1,860	0	(115)	0	(115)	0	1,744	0	0	0	17	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		.06/25/2006	PAID ON PRINCIPAL		565	565	589	602	0	(37)	0	(37)	0	565	0	0	0	6	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		.06/25/2006	PAID ON PRINCIPAL		1,902	1,902	1,984	2,015	0	(114)	0	(114)	0	1,902	0	0	0	17	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		.06/25/2006	PAID ON PRINCIPAL		18,438	18,438	19,230	19,282	0	(844)	0	(844)	0	18,438	0	0	0	215	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		.06/25/2006	PAID ON PRINCIPAL		406,273	406,273	401,829	401,470	0	4,803	0	4,803	0	406,273	0	0	0	3,250	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		.06/25/2006	PAID ON PRINCIPAL		172	172	179	179	0	(8)	0	(8)	0	172	0	0	0	2	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		.06/25/2006	PAID ON PRINCIPAL		2,606	2,606	2,718	2,798	0	(192)	0	(192)	0	2,606	0	0	0	25	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		.06/25/2006	PAID ON PRINCIPAL		18,314	18,314	19,101	19,537	0	(1,223)	0	(1,223)	0	18,314	0	0	0	192	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		.06/25/2006	PAID ON PRINCIPAL		190,907	190,907	190,101	190,153	0	753	0	753	0	190,907	0	0	0	1,543	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		.06/25/2006	PAID ON PRINCIPAL		1,191,056	1,191,056	1,223,624	1,224,194	0	(33,138)	0	(33,138)	0	1,191,056	0	0	0	8,594	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		.06/25/2006	PAID ON PRINCIPAL		170,378	170,378	169,380	169,431	0	947	0	947	0	170,378	0	0	0	1,356	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		.06/25/2006	PAID ON PRINCIPAL		142,395	142,395	142,128	142,205	0	190	0	190	0	142,395	0	0	0	1,348	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		.06/25/2006	PAID ON PRINCIPAL		501,789	501,789	500,848	501,381	0	408	0	408	0	501,789	0	0	0	4,307	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		.06/25/2006	PAID ON PRINCIPAL		239,519	239,519	239,070	239,211	0	308	0	308	0	239,519	0	0	0	1,826	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		.06/25/2006	PAID ON PRINCIPAL		203,834	203,834	203,452	203,526	0	308	0	308	0	203,834	0	0	0	2,691	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		.06/25/2006	PAID ON PRINCIPAL		51,035	51,035	50,940	50,992	0	43	0	43	0	51,035	0	0	0	533	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		.06/25/2006	PAID ON PRINCIPAL		267,616	267,616	257,120	257,162	0	10,454	0	10,454	0	267,616	0	0	0	2,241	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		.06/25/2006	PAID ON PRINCIPAL		150,787	150,787	150,504	150,570	0	217	0	217	0	150,787	0	0	0	1,950	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		.06/25/2006	PAID ON PRINCIPAL		95,437	95,437	95,258	95,303	0	134	0	134	0	95,437	0	0	0	758	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		.06/25/2006	PAID ON PRINCIPAL		108,451	108,451	104,926	105,392	0	3,059	0	3,059	0	108,451	0	0	0	804	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		.06/25/2006	PAID ON PRINCIPAL		7,317	7,317	7,304	7,309	0	8	0	8	0	7,317	0	0	0	94	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		.06/25/2006	PAID ON PRINCIPAL		1,361,753	1,361,753	1,359,190	1,359,677	0	2,076	0	2,076	0	1,361,753	0	0	0	11,002	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		.06/25/2006	PAID ON PRINCIPAL		104,686	104,686	104,072	104,133	0	553	0	553	0	104,686	0	0	0	775	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		.06/25/2006	PAID ON PRINCIPAL		20,652	20,652	20,531	20,535	0	117	0	117	0	20,652	0	0	0	152	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		.06/25/2006	PAID ON PRINCIPAL		210,191	210,191	208,960	209,048	0	1,143	0	1,143	0	210,191	0	0	0	1,234	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		.06/25/2006	PAID ON PRINCIPAL		105,851	105,851	106,082	106,071	0	(220)	0	(220)	0	105,851	0	0	0	681	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		.06/25/2006	PAID ON PRINCIPAL		120,868	120,868	120,159	120,211	0	656	0	656	0	120,868	0	0	0	720	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		.06/25/2006	PAID ON PRINCIPAL		713,159	713,159	668,141	668,692	0	44,467	0	44,467	0	713,159	0	0	0	4,811	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		.06/25/2006	PAID ON PRINCIPAL		187,018	187,018	185,922	185,992	0	1,026	0	1,026	0	187,018	0	0	0	1,496	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		.06/25/2006	PAID ON PRINCIPAL		194,916	194,916	195,343	195,285	0	(369)	0	(369)	0	194,916	0	0	0	1,326	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		.06/25/2006	PAID ON PRINCIPAL		19,339	19,339	19,327	19,330	0	9	0	9	0	19,339	0	0	0	155	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		.06/25/2006	PAID ON PRINCIPAL		259,983	259,983	249,624	249,665	0	10,318	0	10,318	0	259,983	0	0	0	2,350	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		.06/25/2006	PAID ON PRINCIPAL		367,556	367,556	364,219	364,219	0	3,336	0	3,336	0	367,556	0	0	0	2,983	06/25/2035	1
31407J 2Q 4	FNMA PASS TH #00832483 5.000		.03/31/2006	VARIOUS		2,561	0	0	0	0	0	0	0	0	0	0	2,561	2,561	54,680	09/25/2035	1
31408J RM 5	FNMA PASS TH #00852892 5.000		.06/25/2006	PAID ON PRINCIPAL		13,945	13,945	13,383	13,383	0	562	0	562	0	13,945	0	0	0	58	03/25/2036	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)
57419N EG 5	MARYLAND CMNTY DEV ADM 5.800		.04/03/2006	REDEEMED		2,215,000	2,215,000	2,215,000	2,215,000	0	0	0	0	0	2,215,000	0	0	0	11,420	09/01/2032	1FE
28139W AG 9	SD EDUC LNS INC STUD L 5.450		.06/09/2006	REDEEMED		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	68,307	06/01/2020	1FE
924195 UJ 7	VERMONT HSG FIN AGY SF 5.100		.05/01/2006	REDEEMED		180,000	180,000	188,946	183,589	0	(209)	0	(209)	0	183,380	0	(3,380)	(3,380)	4,590	05/01/2017	1FE
3199999.	Total - Bonds - Special Revenue & Assessment					212,811,088	212,545,327	212,353,220	212,234,049	0	576,558	0	576,558	0	212,810,607	0	481	481	1,747,979	XXX	XXX
Bonds - Public Utilities																					
025058 AG 3	AMERICAN CELLULAR CORP 10.000		.05/03/2006	VARIOUS		1,735,500	1,600,000	1,535,375	1,544,971	875	688	0	1,563	0	1,546,533	0	188,967	188,967	42,111	08/01/2011	4FE
151352 AB 7	CENTENNIAL COMMUNICATI 8.125		.05/30/2006	BANC OF AMERICA SECURITI		1,256,250	1,250,000	1,279,063	1,279,063	0	(1,070)	0	(1,070)	0	1,277,993	0	(21,743)	(21,743)	34,136	02/01/2014	5FE
171871 AE 6	CINCINNATI BELL INC 8.375		.05/15/2006	VARIOUS		641,663	630,000	631,000	619,763	10,727	(47)	0	10,680	0	630,442	0	11,220	11,220	16,715	01/15/2014	4FE
233293 AH 2	DPL INC 6.875		.06/16/2006	MORGAN STANLEY DEAN WI		779,687	756,000	752,231	752,977	0	195	0	195	0	753,173	0	26,514	26,514	15,817	09/01/2011	3FE
233331 AD 9	DTE ENERGY CO 6.450		.06/01/2006	MATURED		12,000,000	12,000,000	12,948,840	12,169,171	0	(169,171)	0	(169,171)	0	12,000,000	0	0	0	387,000	06/01/2006	2FE
26816L AL 6	DYNEGY HOLDINGS INC 9.875		.04/12/2006	TENDERED		1,604,745	1,500,000	1,567,500	1,549,805	0	(3,710)	0	(3,710)	0	1,546,095	0	58,650	58,650	80,797	07/15/2010	4FE
281023 AC 5	EDISON MISSION 7.730		.05/19/2006	BANC OF AMERICA SECURITI		1,030,000	1,000,000	1,053,750	1,032,500	8,355	(4,276)	0	4,079	0	1,036,579	0	(6,579)	(6,579)	34,141	06/15/2009	4FE
281023 AG 6	EDISON MISSION 9.875		.06/07/2006	TENDERED		343,269	300,000	358,125	349,401	0	(3,472)	0	(3,472)	0	345,929	0	(2,660)	(2,660)	28,009	04/15/2011	4FE
28336L AU 3	EL PASO CORP 7.750		.04/19/2006	BEAR STEARNS & CO		612,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	12,000	12,000	16,663	06/15/2010	5FE
28336L AS 8	EL PASO CORP (144A) 6.375		.05/02/2006	LEHMAN BROTHERS		592,500	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(7,500)	(7,500)	9,988	02/01/2009	5FE
65332V BG 7	NEXTEL COMMUNICATIONS 7.375		.06/20/2006	VARIOUS		945,625	920,000	950,606	946,196	0	(1,761)	0	(1,761)	0	944,436	0	1,189	1,189	24,835	08/01/2015	2FE
629377 AU 6	NRG ENERGY 7.375		.05/31/2006	MERRILL LYNCH CAPITAL MA		350,875	350,000	350,000	350,000	0	0	0	0	0	350,000	0	875	875	8,819	02/01/2016	4FE
744516 E# 8	PUBLIC SERVICE CO OF N 8.750		.06/30/2006	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	(32,813)	06/30/2012	1
749121 BY 4	QWEST COMMUNICATIONS I 3.500		.06/14/2006	VARIOUS		1,694,988	1,190,000	1,379,429	1,370,467	7,162	(17,001)	0	(9,839)	0	1,360,628	0	334,360	334,360	24,721	11/15/2025	4FE
882587 AX 6	TEXAS-NEW MEXICO POWER 6.125		.06/20/2006	GOLDMAN SACHS & CO		224,075	225,000	220,005	222,259	0	499	0	499	0	222,758	0	1,317	1,317	8,732	06/01/2008	2FE
90073@ AA 9	TUSCARORA GAS TRANSMIS 7.130		.06/21/2006	PAID ON PRINCIPAL		74,480	74,480	74,480	74,480	0	0	0	0	0	74,480	0	0	0	2,655	12/21/2010	2
3899999.	Total - Bonds - Public Utilities					24,035,657	23,145,480	24,450,403	23,611,054	27,119	(199,126)	0	(172,007)	0	23,439,046	0	596,610	596,610	702,326	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00506T AE 5	ACTIVANT SOLUTIONS (14 10.990		.05/19/2006	TENDERED		1,020,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	20,000	20,000	35,779	04/01/2010	4FE
00651F AG 3	ADAPTEC INC .750		.06/12/2006	MERRILL LYNCH CAPITAL MA		35,100	40,000	32,857	32,866	0	0	0	0	0	32,866	0	2,234	2,234	144	12/22/2023	5FE
00770# AA 2	ADVANTAGE CAPITAL MO I 8.930		.06/01/2006	MATURED		36,053	36,053	69,075	36,053	0	0	0	0	0	36,053	0	0	0	9,347	06/01/2006	1FE
00771* AA 5	ADVANTAGE CAPITAL PRTN ---		.06/30/2006	MATURED		17,708	17,708	16,480	17,708	0	0	0	0	0	17,708	0	0	0	4,221	06/30/2006	1FE
00772# AA 0	ADVANTAGE CAPITAL PTNR ---		.06/30/2006	MATURED		54,505	54,505	41,285	54,505	0	0	0	0	0	54,505	0	0	0	8,120	06/30/2006	1FE
00845V AA 8	AGERE SYSTEMS 6.500		.05/10/2006	JEFFERIES & CO INC		14,925	15,000	15,431	14,756	587	(30)	0	557	0	15,314	0	(389)	(389)	406	12/15/2009	4FE
01958X AS 6	ALLIED WASTE NA 8.875		.05/01/2006	BEAR STEARNS & CO		262,500	250,000	269,269	263,750	555	(2,039)	0	(1,484)	0	262,266	0	234	234	13,128	04/01/2008	4FE
01958X AV 9	ALLIED WASTE NA 8.500		.06/27/2006	CITIGROUP GLOBAL MARKET		1,280,569	1,220,000	1,296,250	1,266,015	0	(5,668)	0	(5,668)	0	1,260,347	0	20,222	20,222	49,394	12/01/2008	4FE
019589 AD 2	ALLIED WASTE NA 4.250		.06/20/2006	JEFFERIES & CO INC		144,213	155,000	130,954	130,726	517	160	0	677	0	131,404	0	12,810	12,810	4,198	04/15/2034	5FE
019855 AB 1	ALLOY INC 5.375		.05/02/2006	THOMAS WEISEL		90,800	80,000	74,223	74,316	0	57	0	57	0	74,373	0	16,427	16,427	1,081	08/01/2023	4Z
024061 AB 9	AMERICAN AXLE & MFG 2.000		.05/12/2006	KBC BANK		16,336	20,000	15,625	15,625	0	13	0	13	0	15,638	0	697	697	102	02/15/2024	1
024061 AB 9	AMERICAN AXLE & MFG 2.000		.05/18/2006	VARIOUS		152,471	165,000	129,138	129,138	0	241	0	241	0	129,379	0	23,092	23,092	881	02/15/2024	3FE
025816 AS 8	AMERICAN EXPRESS 1.850		.06/20/2006	VARIOUS		816,938	800,000	868,647	868,647	0	(809)	0	(809)	0	867,838	0	(50,901)	(50,901)	8,289	12/01/2033	1FE
02666Q WG 4	AMERICAN HONDA FINANCE 4.250		.05/08/2006	J P MORGAN CHASE SECURI		980,000	1,000,000	1,000,211	1,000,154	0	(29)	0	(29)	0	1,000,125	0	(20,125)	(20,125)	7,083	03/11/2008	1FE
031652 AH 3	AMKOR TECHNOLOGIES INC 5.000		.05/09/2006	BNY CAPITAL MARKETS INC		84,363	85,000	75,544	77,238	0	2,168	0	2,168	0	79,406	0	4,956	4,956	673	03/15/2007	5FE
001765 BB 1	AMR CORP 4.500		.05/08/2006	VARIOUS		331,517	230,000	178,459	179,956	0	486	0	486	0	180,442	0	151,075	151,075	2,193	02/15/2024	5FE
034425 AB 4	ANDREW CORP 3.250		.06/19/2006	BANC OF AMERICA SECURITI		112,812	115,000	118,163	118,163	0	(65)	0	(65)	0	118,097	0	(5,286)	(5,286)	1,319	08/15/2013	1
007036 QM 1	ARMT 2005-8 4A21 5.442		.05/25/2006	PAID ON PRINCIPAL		63,175	63,175	63,685	63,658	0	(484)	0	(484)	0	63,175	0	0	0	573	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.442		.06/25/2006	PAID ON PRINCIPAL		62,588	62,588	63,093	63,067	0	(479)	0	(479)	0	62,588	0	0	0	852	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.443		.04/25/2006	PAID ON PRINCIPAL		52,143	52,143	52,565	52,543	0	(399)	0	(399)	0	52,143	0	0	0	237	07/25/2035	1FE
047439 AD 6	ATHEROGENICS INC 1.500		.05/09/2006	VARIOUS		962,627	1,170,000	1,154,079	1,111,325	42,765	811	0	43,576	0	1,154,901	0	(192,274)	(192,274)	4,149	02/01/2012	6*
049513 AE 4	ATMEL CORP ---		.05/25/2006	TENDERED		46,979	95,000	40,494	44,745	0	884	0	884	0	45,629	0	1,350	1,350	0	05/23/2021	5
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443		.04/15/2006	MATURED		24,209	24,209	24,209	24,209	0	0	0	0	0	24,209	0	0	0	3,291	04/15/2006	1FE
060505 BS 2	BANK OF AMERICA CORP 4.750		.06/20/2006	VARIOUS		2,777,960	3,000,000	2,972,014	2,972,799	0	1,027	0	1,027	0	2,973,826	0	(195,866)	(195,866)	55,153	08/01/2015	1FE
07556Q AG 0	BEAZER HOMES USA 8.375		.06/08/2006	BANC OF AMERICA SECURITI		1,017,500	1,000,000	1,071,563	1,040,000	15,908	(5,057)	0	10,850	0	1,050,850	0	(33,350)	(33,350)	55,368	04/15/2012	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)
086516 AF 8	BEST BUY 2.250		.04/05/2006	MERRILL LYNCH CAPITAL MA		189,225	145,000	164,825	164,825	0	(5,030)	0	(5,030)	0	159,795	0	29,430	29,430	770	01/15/2022	1
086516 AF 8	BEST BUY 2.250		.04/06/2006	MERRILL LYNCH CAPITAL MA		293,344	225,000	258,750	258,750	0	(8,557)	0	(8,557)	0	250,193	0	43,151	43,151	1,209	01/15/2022	2FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.255		.06/25/2006	PAID ON PRINCIPAL		23,896	23,896	23,968	23,960	0	(64)	0	(64)	0	23,896	0	0	0	314	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.255		.05/25/2006	PAID ON PRINCIPAL		268,556	268,556	269,363	269,274	0	(718)	0	(718)	0	268,556	0	0	0	2,353	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.257		.04/25/2006	PAID ON PRINCIPAL		36,872	36,872	36,983	36,970	0	(99)	0	(99)	0	36,872	0	0	0	162	07/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.101		.06/25/2006	PAID ON PRINCIPAL		412,679	412,679	411,597	411,614	0	1,066	0	1,066	0	412,679	0	0	0	5,265	11/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.104		.05/25/2006	PAID ON PRINCIPAL		440,970	440,970	439,813	439,831	0	1,139	0	1,139	0	440,970	0	0	0	3,751	11/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.104		.04/25/2006	PAID ON PRINCIPAL		414,074	414,074	412,988	413,005	0	1,069	0	1,069	0	414,074	0	0	0	1,761	11/25/2035	1FE
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		.06/25/2006	PAID ON PRINCIPAL		676,606	676,606	673,699	673,707	0	2,899	0	2,899	0	676,606	0	0	0	5,371	11/25/2020	1FE
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		610,258	610,258	616,936	616,481	0	(6,223)	0	(6,223)	0	610,258	0	0	0	6,067	06/25/2035	1FE
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		757,048	757,048	757,875	757,818	0	(770)	0	(770)	0	757,048	0	0	0	5,426	07/25/2020	1FE
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		863,920	863,920	857,935	858,160	0	5,760	0	5,760	0	863,920	0	0	0	7,759	10/25/2020	1FE
05948# ## 7	BOCF LLC NT FL 9.441		.06/15/2006	MATURED		51,880	51,880	51,880	51,880	0	0	0	0	0	51,880	0	0	0	10,882	13/15/2006	1FE
09689R AA 7	BOYD GAMING CORP 7.125		.06/14/2006	LEHMAN BROTHERS		500,156	510,000	507,450	507,450	0	1	0	1	0	507,451	0	(7,295)	(7,295)	13,389	02/01/2016	4FE
05567Y AA 7	BURLINGTON NORTHERN SA 4.967		.04/01/2006	PAID ON PRINCIPAL		200,206	200,206	200,206	200,206	0	0	0	0	0	200,206	0	0	0	5,027	04/01/2023	1FE
124661 AA 7	C&D TECHNOLOGIES (144A 5.250		.04/11/2006	VARIOUS		146,004	115,000	115,000	115,000	0	0	0	0	0	115,000	0	31,004	31,004	2,725	11/01/2025	6*
127387 AB 4	CADENCE DESIGN SYSTEMS ---		.06/30/2006	VARIOUS		1,795,959	1,755,000	1,820,163	1,810,992	0	(9,980)	0	(9,980)	0	1,801,011	0	(5,052)	(5,052)	0	08/15/2023	6*
127687 AB 7	CAESARS ENTERTAINMENT 5.068		.06/26/2006	GOLDMAN SACHS & CO		43,495	35,000	43,314	43,284	0	(582)	0	(582)	0	42,702	0	793	793	767	04/15/2024	2FE
148711 AB 0	CASUAL MALE RETAIL GRO 5.000		.06/15/2006	JEFFERIES & CO INC		41,388	40,000	38,564	0	38,564	0	0	38,564	0	38,564	0	2,824	2,824	939	01/01/2024	6*
156708 AK 5	CEPHALON INC ---		.06/27/2006	GOLDMAN SACHS & CO		15,731	15,000	14,138	14,145	0	15	0	15	0	14,160	0	1,572	1,572	0	06/15/2033	4FE
16117M AC 1	CHARTER COMM INC 4.750		.06/01/2006	MATURED		3,063,000	3,063,000	536,025	1,324,797	0	0	0	0	0	1,324,797	0	1,738,203	1,738,203	72,746	06/01/2006	5FE
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		687,560	687,560	692,179	691,883	0	(4,323)	0	(4,323)	0	687,560	0	0	0	5,480	10/25/2035	1FE
16162W NF 2	CHASE 2005-S3 AC CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		1,315,950	1,315,950	1,320,268	1,320,306	0	(4,356)	0	(4,356)	0	1,315,950	0	0	0	13,074	11/25/2035	1FE
165167 BQ 9	CHESAPEAKE ENERGY 6.250		.04/12/2006	MERRILL LYNCH CAPITAL MA		170,863	175,000	169,969	157,500	12,573	65	0	12,638	0	170,138	0	725	725	2,826	01/15/2018	3FE
171779 AA 9	CIENA CORP 3.750		.06/26/2006	VARIOUS		115,481	120,000	105,644	108,942	366	2,064	0	2,430	0	111,373	0	4,109	4,109	1,588	02/01/2008	4FE
17285T AB 2	CITADEL BROADCASTING 1.875		.04/13/2006	BANC OF AMERICA SECURITI		53,544	65,000	51,222	50,575	1,089	646	0	1,735	0	52,310	0	1,234	1,234	217	02/15/2011	4
17453B AP 6	CITIZENS COMMUNICATION 6.250		.05/04/2006	BANC OF AMERICA SECURITI		289,875	300,000	288,000	288,727	0	423	0	423	0	289,150	0	725	725	5,938	01/15/2013	3FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		464,609	464,609	461,197	461,365	0	3,243	0	3,243	0	464,609	0	0	0	3,595	08/25/2035	1FE
203372 AD 9	COMMSCOPE INC 1.000		.06/01/2006	VARIOUS		2,302,429	1,585,000	1,488,236	1,490,974	0	1,293	0	1,293	0	1,492,267	0	810,161	810,161	2,469	03/15/2024	4FE
208192 AD 6	CONNETICS CORP 2.000		.05/31/2006	CIBC WORLD MARKETS		27,000	30,000	24,383	24,383	0	163	0	163	0	24,545	0	2,455	2,455	108	03/30/2015	3
210805 DT 1	CONTINENTAL AIR PASS C 9.798		.06/01/2006	PAID ON PRINCIPAL		9,509	9,509	9,509	9,509	0	0	0	0	0	9,509	0	0	0	156	04/01/2021	3FE
210795 PD 6	CONTINENTAL AIRLINES S 4.500		.06/01/2006	VARIOUS		775,233	787,000	654,728	710,256	3,420	27,650	0	31,069	0	741,325	0	33,907	33,907	12,231	02/01/2007	5FE
216640 AE 2	COOPER CAMERON CORP 1.500		.05/11/2006	VARIOUS		757,063	470,000	503,556	495,852	0	(2,723)	0	(2,723)	0	493,129	0	263,933	263,933	3,409	05/15/2024	2FE
222814 AR 6	COVAD COMMUNICATIONS 3.000		.06/06/2006	JEFFERIES & CO INC		13,669	15,000	10,688	10,688	0	51	0	51	0	10,739	0	2,930	2,930	105	03/15/2024	4Z
224044 BM 8	COX COMMUNICATIONS INC 5.450		.06/05/2006	J P MORGAN CHASE SECURI		942,090	1,000,000	996,420	996,681	0	142	0	142	0	996,823	0	(54,733)	(54,733)	26,190	12/15/2014	2FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		152,321	152,321	152,559	152,543	0	(222)	0	(222)	0	152,321	0	0	0	1,278	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000		.06/25/2006	PAID ON PRINCIPAL		683,737	683,737	684,377	684,299	0	(562)	0	(562)	0	683,737	0	0	0	5,565	08/25/2020	1FE
229678 AB 3	CUBIST PHARMACEUTICALS 5.500		.06/28/2006	REDEEMED		94,168	92,000	85,245	85,747	1,165	801	0	1,966	0	87,713	0	6,456	6,456	3,331	11/01/2008	4Z
126667 AG 9	CV THERAPEUTICS 3.250		.06/02/2006	VARIOUS		1,594,343	1,790,000	1,947,831	1,925,576	15,646	(10,705)	0	4,941	0	1,930,517	0	(336,174)	(336,174)	15,407	08/16/2013	6*
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		645,109	645,109	654,247	653,447	0	(8,338)	0	(8,338)	0	645,109	0	0	0	6,206	07/25/2035	1FE
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		1,524,819	1,524,819	1,527,797	1,527,634	0	(2,815)	0	(2,815)	0	1,524,819	0	0	0	13,197	12/25/2035	1FE
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		328,780	328,780	330,732	330,698	0	(1,918)	0	(1,918)	0	328,780	0	0	0	3,103	09/25/2035	1FE
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		.06/25/2006	PAID ON PRINCIPAL		244,942	244,942	247,038	247,038	0	(2,095)	0	(2,095)	0	244,942	0	0	0	2,589	03/25/2036	1FE
23918K AH 1	DAVITA INC (144A) 7.250		.06/08/2006	LEHMAN BROTHERS		388,500	400,000	402,725	402,516	0	(126)	0	(126)	0	402,390	0	(13,890)	(13,890)	7,089	03/15/2015	4FE
23326B AB 0	DI FINANCE/DYNCORP INT 9.500		.06/08/2006	REDEEMED		95,265	87,000	87,000	87,000	0	0	0	0	0	87,000	0	8,265	8,265	2,594	02/15/2013	5FE
25388B AB 0	DIGITAL RIVER INC 1.250		.06/16/2006	VARIOUS		509,299	425,000	453,900	453,900	0	(3,020)	0	(3,020)	0	450,880	0	58,419	58,419	2,129	01/01/2024	4
25459H AD 7	DIRECTV HOLDINGS/FINAN 6.375		.05/05/2006	CREDIT SUISSE FIRST BOST		977,500	1,000,000	988,750	977,500	11,456	266	0	11,722	0	989,222	0	(11,722)	(11,722)	25,677	06/15/2015	3FE
256006 AD 9	DOANE PET CARE COMPANY 10.750		.06/13/2006	TENDERED		2,216,091	2,095,000	2,261,656	2,212,285	0	(12,704)	0	(12,704)	0	2,199,581	0	16,511	16,511	126,660	03/01/2010	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)
256006 AF 4	DOANE PET CARE COMPANY 10.625		06/13/2006	TENDERED		1,213,330	1,000,000	1,048,750	1,042,500	6,129	(1,556)	0	4,573	0	1,047,073	0	166,257	166,257	97,586	11/15/2015	5FE
27876G AN 8	ECHOSTAR DBS CORP 5.750		04/24/2006	VARIOUS		339,931	345,000	345,000	338,100	6,900	0	0	6,900	0	345,000	0	(5,069)	(5,069)	11,351	10/01/2008	3FE
28176E AB 4	EDWARDS LIFE 3.875		05/25/2006	J P MORGAN CHASE SECURI		20,000	20,000	20,375	20,375	0	(29)	0	(29)	0	20,346	0	(346)	(346)	422	05/15/2033	4Z
285661 AF 1	ELECTRONIC DATA SYSTEM 3.875		06/21/2006	S G COWEN		70,263	70,000	73,850	73,850	0	(124)	0	(124)	0	73,726	0	(3,463)	(3,463)	1,213	07/15/2023	1
290846 AC 8	EMCORE CORP 5.000		04/05/2006	CITIGROUP GLOBAL MARKET		54,319	41,000	36,541	37,480	0	149	0	149	0	37,629	0	16,690	16,690	1,108	05/15/2011	6*
000000 00 0	ENHANCED CAPITAL PARTN 8.400		06/30/2006	MATURED		1,904	1,904	1,904	1,904	0	0	0	0	0	1,904	0	0	0	0	06/30/2006	1FE
26882P AH 5	ERAC USA FINANCE COMPA 6.625		05/15/2006	MATURED		1,000,000	1,000,000	1,092,160	1,013,838	0	(13,838)	0	(13,838)	0	1,000,000	0	0	0	33,125	05/15/2006	2FE
30218U AB 4	EXPRESSJET HOLDINGS IN 4.250		04/19/2006	JEFFERIES & CO INC		4,350	5,000	4,431	4,113	318	6	0	324	0	4,436	0	(86)	(86)	49	08/01/2023	4
303250 AD 6	FAIR ISAAC CORP 1.500		05/12/2006	VARIOUS		1,063,485	1,045,000	1,103,194	1,097,406	0	(7,218)	0	(7,218)	0	1,090,189	0	(26,704)	(26,704)	3,636	08/15/2023	1
3133TL BU 1	FHR 2162 TG CMO 6.000		06/15/2006	PAID ON PRINCIPAL		137,958	137,958	135,653	136,489	0	1,469	0	1,469	0	137,958	0	0	0	1,399	10/15/2027	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2006	PAID ON PRINCIPAL		200,454	200,454	200,023	200,026	0	428	0	428	0	200,454	0	0	0	1,889	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2006	PAID ON PRINCIPAL		1,646,517	1,646,517	1,623,877	1,630,411	0	16,106	0	16,106	0	1,646,517	0	0	0	17,599	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2006	PAID ON PRINCIPAL		2,252,323	2,252,323	2,221,354	2,228,511	0	23,813	0	23,813	0	2,252,323	0	0	0	26,082	02/15/2032	1
31392P H2 4	FHR 2459 GE CMO 6.500		06/15/2006	PAID ON PRINCIPAL		27,762	27,762	27,972	27,799	0	(37)	0	(37)	0	27,762	0	0	0	240	04/15/2031	1
31787A AC 5	FINISAR CORP 5.250		06/08/2006	BNY CAPITAL MARKETS INC		14,850	15,000	12,675	12,769	0	314	0	314	0	13,083	0	1,767	1,767	521	10/15/2008	6*
31787A AF 8	FINISAR CORP 2.500		05/17/2006	VARIOUS		961,453	665,000	634,901	635,422	0	1,761	0	1,761	0	637,183	0	324,269	324,269	9,070	10/15/2010	5
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2006	PAID ON PRINCIPAL		114,513	114,513	117,585	118,883	0	(4,370)	0	(4,370)	0	114,513	0	0	0	1,303	04/25/2024	1
345397 UG 6	FORD MOTOR CREDIT 6.625		06/05/2006	EXCHANGE		3,800,000	4,000,000	3,961,606	3,628,240	338,451	5,412	0	343,864	0	3,972,104	0	(172,104)	(172,104)	256,900	06/16/2008	3FE
367905 AB 2	GAYLORD ENTERTAINMENT 8.000		04/28/2006	LEHMAN BROTHERS		773,438	750,000	779,063	775,260	0	(1,102)	0	(1,102)	0	774,158	0	(721)	(721)	28,000	11/15/2013	4FE
38141G AZ 7	GOLDMAN SACHS GROUP 6.875		05/16/2006	GOLDMAN SACHS & CO		2,098,200	2,000,000	2,199,945	2,187,204	0	(12,853)	0	(12,853)	0	2,174,351	0	(76,151)	(76,151)	47,361	01/15/2011	1FE
38470R AC 5	GRAHAM PACKAGING 8.500		04/18/2006	DEUTSCHE BANC ALEX BROV		1,017,500	1,000,000	1,031,500	985,000	45,366	(884)	0	44,482	0	1,029,482	0	(11,982)	(11,982)	43,917	10/15/2012	5FE
41043F AE 9	HANGER ORTHOPEDIC GROU 10.375		05/01/2006	LEHMAN BROTHERS		1,092,000	1,050,000	1,054,063	1,054,063	0	(171)	0	(171)	0	1,053,891	0	38,109	38,109	23,906	02/15/2009	5FE
410768 AC 9	HANOVER COMPRESSOR CO 4.750		04/11/2006	S G COWEN		53,763	55,000	50,200	52,236	69	337	0	407	0	52,643	0	1,119	1,119	232	03/15/2008	4FE
410768 AE 5	HANOVER COMPRESSOR CO 4.750		05/12/2006	VARIOUS		1,504,545	1,045,000	1,147,115	1,131,341	0	(3,324)	0	(3,324)	0	1,128,017	0	376,529	376,529	13,199	01/15/2014	4FE
427056 BC 9	HERCULES INC 6.500		06/19/2006	KBC BANK		35,775	45,000	37,575	33,750	3,925	51	0	3,976	0	37,726	0	(1,951)	(1,951)	1,398	06/30/2029	4FE
40423Q AF 4	HMH PROPERTIES INC 7.875		05/15/2006	REDEEMED		279,665	276,000	284,961	277,844	0	(1,240)	0	(1,240)	0	276,604	0	3,061	3,061	9,056	08/01/2008	3FE
441560 AK 5	HOUGHTON MIFFLIN CO 8.250		05/18/2006	DEUTSCHE BANC ALEX BROV		1,021,250	1,000,000	1,012,063	1,009,539	0	(697)	0	(697)	0	1,008,842	0	12,408	12,408	25,667	02/01/2011	4FE
441812 KD 5	HOUSEHOLD FINANCE CORP 4.750		05/17/2006	RBC DAIN RAUSCHER INC		933,260	1,000,000	997,950	998,225	0	38	0	38	0	998,263	0	(65,003)	(65,003)	16,757	07/15/2013	1FE
441812 KH 6	HOUSEHOLD FINANCE CORP 4.125		04/05/2006	BANC OF AMERICA SECURITI		958,430	1,000,000	983,390	984,455	0	1,019	0	1,019	0	985,474	0	(27,044)	(27,044)	16,500	11/16/2009	1FE
448407 AF 3	HUTCHINSON TECHNOLOGY 3.250		06/20/2006	VARIOUS		483,366	530,000	534,656	534,656	0	(64)	0	(64)	0	534,592	0	(51,227)	(51,227)	4,985	01/15/2026	4FE
449295 AB 0	ICOS CORP 2.000		05/11/2006	S G COWEN		52,163	65,000	52,756	51,485	1,438	189	0	1,627	0	53,112	0	(949)	(949)	488	07/01/2023	5
45768V AC 2	INSIGHT COMMUNICATIONS 12.250		06/13/2006	CREDIT SUISSE FIRST BOST		1,065,000	1,000,000	1,036,750	1,035,667	0	(3,150)	0	(3,150)	0	1,032,517	0	32,483	32,483	41,174	02/15/2011	5FE
457985 AB 5	INTEGRA LIFESCIENCES H 2.500		06/21/2006	VARIOUS		1,235,756	1,040,000	1,144,000	1,130,056	0	(17,172)	0	(17,172)	0	1,112,884	0	122,873	122,873	5,460	03/15/2008	4
458140 AC 4	INTEL CORP (144A) 2.950		04/04/2006	VARIOUS		631,038	735,000	735,000	717,544	17,456	0	0	17,456	0	735,000	0	(103,963)	(103,963)	6,641	12/15/2035	4Z
459902 AL 6	INTERNATIONAL GAME TEC ---		04/05/2006	PAID ON PRINCIPAL		3,765	3,765	2,530	2,548	0	1,217	0	1,217	0	3,765	0	0	0	0	01/29/2033	2FE
460690 AT 7	INTERPUBLIC GROUP 4.500		06/28/2006	MERRILL LYNCH CAPITAL MA		83,938	85,000	92,650	92,650	0	(968)	0	(968)	0	91,682	0	(7,745)	(7,745)	0	03/15/2023	4FE
462846 AA 4	IRON MOUNTAIN INC 8.625		05/17/2006	VARIOUS		2,037,286	1,955,000	2,071,188	2,030,479	0	(6,055)	0	(6,055)	0	2,024,423	0	12,863	12,863	96,430	04/01/2013	5FE
464337 AC 8	ISIS PHARMACEUTICALS I 5.500		06/20/2006	IMPERIAL CAPITAL		41,963	45,000	39,656	0	40,107	612	0	40,720	0	40,720	0	1,243	1,243	1,595	05/01/2009	6*
46612J AB 7	JDS UNIPHASE CORP ---		05/17/2006	VARIOUS		64,438	70,000	53,725	55,132	0	1,062	0	1,062	0	56,194	0	8,243	8,243	0	11/15/2010	5
481087 AC 8	JOSTENS IH CORP 7.625		05/09/2006	DEUTSCHE BANC ALEX BROV		745,938	750,000	759,580	753,719	544	(182)	0	362	0	754,080	0	(8,143)	(8,143)	33,942	10/01/2012	4FE
46625H DD 9	JP MORGAN CHASE 4.600		05/15/2006	UBS AG		1,918,200	2,000,000	1,998,060	1,998,265	0	41	0	41	0	1,998,306	0	(80,106)	(80,106)	30,922	01/17/2011	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.409		06/25/2006	PAID ON PRINCIPAL		77,283	77,283	77,443	77,442	0	(159)	0	(159)	0	77,283	0	0	0	1,045	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.410		05/25/2006	PAID ON PRINCIPAL		145,030	145,030	145,330	145,328	0	(299)	0	(299)	0	145,030	0	0	0	1,308	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.411		04/25/2006	PAID ON PRINCIPAL		132,432	132,432	132,706	132,704	0	(273)	0	(273)	0	132,432	0	0	0	597	11/25/2035	1FE
482238 AB 8	K&F ACQUISITION 7.750		06/15/2006	LEHMAN BROTHERS		1,000,000	1,000,000	1,030,000	1,010,000	17,601	(1,473)	0	16,128	0	1,026,128	0	(26,128)	(26,128)	46,285	11/15/2014	5FE
488044 AF 5	KELLWOOD CO 3.500		06/02/2006	VARIOUS		76,691	85,000	72,906	72,906	0	42	0	42	0	72,948	0	3,743	3,743	1,297	06/15/2034	3FE
49446Q BE 0	KIMCO REALTY 5.304		06/29/2006	UBS AG		1,934,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(65,600)	(65,600)	38,307	02/22/2011	2FE
501242 AL 5	KULICKE & SOFFA .500		06/21/2006	S G COWEN		117,338	140,000	108,625	107,841	5,877	2,842	0	8,719	0	116,560	0	777	777	401	11/30/2008	5FE
501242 AP 6	KULICKE & SOFFA 1.000		05/22/2006	VARIOUS		162,575	185,000	200,313	200,313	0	(913)	0	(913)	0	199,400	0	(36,825)	(36,825)	742	06/30/2010	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)
513075 AG 6	LAMAR MEDIA CORP 7.250		.06/14/2006	J P MORGAN CHASE SECURI		580,165	589,000	590,473	590,473	0	18	0	18	0	590,490	0	(10,325)	(10,325)	19,928	01/01/2013	1
513075 AG 6	LAMAR MEDIA CORP 7.250		.06/14/2006	J P MORGAN CHASE SECURI		73,875	75,000	77,813	77,800	0	(153)	0	(153)	0	77,647	0	(3,772)	(3,772)	2,538	01/01/2013	4FE
521865 AG 0	LEAR CORP ---		.06/14/2006	TENDERED		244,625	515,000	227,516	223,803	4,428	4,908	0	9,336	0	233,139	0	11,486	11,486	0	02/20/2022	4FE
52736R AT 9	LEVI STRAUSS 9.740		.05/09/2006	UBS AG		780,000	750,000	754,500	752,375	2,095	(165)	0	1,930	0	754,305	0	25,695	25,695	25,726	04/01/2012	4FE
536797 AB 9	LITHIA MOTORS 2.875		.06/21/2006	JEFFERIES & CO INC		67,200	70,000	64,420	64,713	0	259	0	259	0	64,972	0	2,228	2,228	1,297	05/01/2014	6*
502161 AJ 1	LSI LOGIC CORP 4.000		.06/23/2006	BEAR STEARNS & CO		139,892	140,000	151,178	151,178	0	(392)	0	(392)	0	150,786	0	(10,894)	(10,894)	3,469	05/15/2010	1
502161 AJ 1	LSI LOGIC CORP 4.000		.06/23/2006	BEAR STEARNS & CO		4,996	5,000	5,425	4,794	606	(43)	0	563	0	5,356	0	(360)	(360)	124	05/15/2010	4FE
549463 AG 2	LUCENT TECHNOLOGIES 2.750		.06/21/2006	MERRILL LYNCH CAPITAL MA		24,531	25,000	28,125	24,938	2,970	(315)	0	2,655	0	27,592	0	(3,061)	(3,061)	365	06/15/2023	4FE
577729 AC 0	MAXTOR CORP 6.800		.04/28/2006	MERRILL LYNCH CAPITAL MA		96,613	85,000	75,719	76,618	0	530	0	530	0	77,148	0	19,465	19,465	2,862	04/30/2010	4FE
583916 AG 6	MEDAREX INC 2.250		.06/16/2006	VARIOUS		665,016	660,000	613,608	616,208	0	2,955	0	2,955	0	619,163	0	45,853	45,853	7,873	05/15/2011	5
58446K AA 3	MEDIACOM COMMUNICATION 5.250		.06/30/2006	REDEEMED		130,000	130,000	126,106	117,193	0	12,668	0	12,668	0	129,861	0	139	139	3,375	07/01/2006	5FE
58446M AE 1	MEDIANEWS GROUP INC 6.875		.04/03/2006	WACHOVIA SECURITIES INC		689,063	750,000	759,375	717,188	41,443	(136)	0	41,308	0	758,495	0	(69,433)	(69,433)	26,497	10/01/2013	4FE
584690 AB 7	MEDICIS PHARMACEUTICAL 1.500		.06/20/2006	DEUTSCHE BANC ALEX BROV		23,219	25,000	30,313	24,219	3,790	(607)	0	3,183	0	27,402	0	(4,183)	(4,183)	207	06/04/2033	3
59018Y VV 0	MERRILL LYNCH 4.790		.05/30/2006	MERRILL LYNCH CAPITAL MA		4,854,280	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(145,720)	(145,720)	72,914	08/04/2010	1FE
552953 AC 5	MGM GRAND INC 9.750		.05/25/2006	LEHMAN BROTHERS		1,035,000	1,000,000	1,078,000	1,053,750	1,501	(15,735)	0	(14,234)	0	1,039,516	0	(4,516)	(4,516)	48,750	06/01/2007	4FE
552953 AR 2	MGM MIRAGE 6.625		.04/27/2006	MERRILL LYNCH CAPITAL MA		144,938	150,000	152,063	149,625	2,399	(65)	0	2,334	0	151,959	0	(7,021)	(7,021)	2,954	07/15/2015	3FE
60740F AE 5	MOBILE MINI 9.500		.05/04/2006	REDEEMED		384,345	351,000	404,966	385,661	9,791	(3,619)	0	6,172	0	391,833	0	(7,488)	(7,488)	11,393	07/01/2013	4FE
61746S BC 2	MORGAN STANLEY DEAN WI 4.000		.04/24/2006	GOLDMAN SACHS & CO		1,901,100	2,000,000	1,949,000	1,953,315	0	3,333	0	3,333	0	1,956,648	0	(55,548)	(55,548)	22,667	01/15/2010	1FE
61746S BS 7	MORGAN STANLEY DEAN WI 5.050		.06/07/2006	BANC OF AMERICA SECURITI		1,952,340	2,000,000	1,994,620	1,994,913	0	349	0	349	0	1,995,263	0	(42,923)	(42,923)	64,808	01/21/2011	1FE
629568 AL 0	NABORS INDUSTRIES INC ---		.05/02/2006	VARIOUS		537,353	445,000	473,863	469,513	0	(3,519)	0	(3,519)	0	465,995	0	71,359	71,359	0	06/15/2023	1
629855 AH 0	NALCO COMPANY 8.875		.05/19/2006	CREDIT SUISSE FIRST BOST		721,000	700,000	730,063	729,886	0	(1,018)	0	(1,018)	0	728,868	0	(7,868)	(7,868)	32,616	11/15/2013	4FE
634902 HQ 6	NATIONAL CITY BANK OF 3.300		.05/08/2006	BEAR STEARNS & CO		2,882,430	3,000,000	2,977,281	2,985,833	0	2,142	0	2,142	0	2,987,975	0	(105,545)	(105,545)	48,400	05/15/2008	1FE
64977# AA 9	NEW YORK SMALL BUS VEN 7.330		.05/22/2006	MATURED		102,558	102,558	102,558	102,558	0	0	0	0	0	102,558	0	0	0	0	05/22/2006	1FE
64977# AB 7	NEW YORK SMALL BUS VEN 8.890		.05/22/2006	MATURED		106,427	106,427	106,427	106,427	0	0	0	0	0	106,427	0	0	0	0	05/22/2006	1FE
64977# AC 5	NEW YORK SMALL BUS VEN 7.213		.05/22/2006	MATURED		72,730	72,730	72,730	72,730	0	0	0	0	0	72,730	0	0	0	0	05/22/2006	1FE
64977# AD 3	NEW YORK SMALL BUS VEN 8.775		.05/22/2006	MATURED		73,648	73,648	73,648	73,648	0	0	0	0	0	73,648	0	0	0	0	05/22/2006	1FE
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
68210* AA 1	OMEGA LEASING LLC SR N 8.800		.06/12/2006	PAID ON PRINCIPAL		38,116	38,116	38,116	38,116	0	0	0	0	0	38,116	0	0	0	560	05/12/2010	2FE
681904 AL 2	OMNICARE INC 3.250		.06/14/2006	VARIOUS		332,028	380,000	380,000	377,150	2,850	0	0	2,850	0	380,000	0	(47,972)	(47,972)	6,236	12/15/2035	4FE
690370 AB 7	OVERSTOCK.COM 3.750		.05/16/2006	MCMAHAN SECURITIES		13,800	20,000	14,450	14,450	0	178	0	178	0	14,628	0	(828)	(828)	350	12/01/2011	4Z
690730 AC 0	OWENS & MINOR INC. 8.500		.04/07/2006	TENDERED		1,693,582	1,660,000	1,805,250	1,743,000	2,740	(7,910)	0	(5,170)	0	1,737,830	0	(44,248)	(44,248)	81,939	07/15/2011	3FE
697933 AS 8	PANAMSAT CORP 9.000		.04/06/2006	DEUTSCHE BANC ALEX BROV		472,500	450,000	465,375	463,699	0	(447)	0	(447)	0	463,252	0	9,248	9,248	6,200	08/15/2014	4FE
705906 AB 1	PEGASUS SOLUTIONS INC 3.875		.06/25/2006	TENDERED		125,000	125,000	117,864	118,302	0	125	0	125	0	118,427	0	6,573	6,573	2,166	07/15/2023	4Z
717125 AC 2	PHARMACEUTICAL RESOURC 2.875		.06/28/2006	BEAR STEARNS & CO		24,825	30,000	25,256	25,256	0	366	0	366	0	25,622	0	(797)	(797)	0	09/30/2010	3
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516		.04/18/2006	PAID ON PRINCIPAL		227,291	227,291	230,194	229,966	0	(2,675)	0	(2,675)	0	227,291	0	0	0	1,045	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516		.05/18/2006	PAID ON PRINCIPAL		717,199	717,199	726,361	725,640	0	(8,441)	0	(8,441)	0	717,199	0	0	0	6,594	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.517		.06/20/2006	PAID ON PRINCIPAL		133,794	133,794	135,504	135,369	0	(1,575)	0	(1,575)	0	133,794	0	0	0	1,846	05/26/2035	1FE
720279 AG 3	PIER 1 IMPORTS (144A) 6.375		.04/05/2006	J P MORGAN CHASE SECURI		16,369	15,000	15,475	15,475	0	(14)	0	(14)	0	15,461	0	908	908	149	02/15/2036	1
720279 AG 3	PIER 1 IMPORTS (144A) 6.375		.05/09/2006	VARIOUS		439,402	445,000	452,563	452,563	0	(339)	0	(339)	0	452,224	0	(12,822)	(12,822)	6,718	02/15/2036	4FE
723456 AC 3	PINNACLE ENTERTAINMENT 8.250		.05/18/2006	VARIOUS		1,037,500	1,000,000	1,045,000	1,045,000	0	(3,219)	0	(3,219)	0	1,041,781	0	(4,281)	(4,281)	14,896	03/15/2012	5FE
72581M AB 3	PIXELWORKS INC 1.750		.06/08/2006	MILLER TABAK ROBERTS		95,013	135,000	97,875	90,788	7,735	539	0	8,274	0	99,061	0	(4,049)	(4,049)	1,218	05/15/2024	6*
693419 AD 5	PMA CAPITAL CORP 6.500		.06/15/2006	REDEEMED		41,000	41,000	35,240	37,738	0	47	0	47	0	37,785	0	3,215	3,215	555	09/30/2022	4FE
74153Q AD 4	PRIDE INTERNATIONAL IN 3.250		.05/03/2006	DEUTSCHE BANC ALEX BROV		1,581,755	1,100,000	1,295,727	1,263,782	0	(23,924)	0	(23,924)	0	1,239,858	0	341,897	341,897	18,028	05/01/2033	3FE
74153Q AF 9	PRIDE INTERNATIONAL IN 7.375		.04/06/2006	UBS AG		629,250	600,000	596,844	597,202	0	(7)	0	(7)	0	597,196	0	32,054	32,054	10,448	07/15/2014	3FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		304,005	304,005	303,150	303,173	0	832	0	832	0	304,005	0	0	0	2,746	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		.06/25/2006	PAID ON PRINCIPAL		331,261	331,261	331,597	331,599	0	(339)	0	(339)	0	331,261	0	0	0	2,600	10/25/2020	1FE
74369L AE 3	PROTEIN DESIGN LABS IN 2.000		.04/24/2006	VARIOUS		861,464	625,000	701,563	694,672	0	(4,857)	0	(4,857)	0	689,816	0	171,649	171,649	2,230	02/15/2012	5
69366A AA 8	PSS WORLD MEDICAL INC 2.250		.05/24/2006	S G COWEN		116,750	100,000	95,438	95,644	47	77	0	123	0	95,767	0	20,983	20,983	469	03/15/2024	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)
69366A AB 6	PSS WORLD MEDICAL INC 2.250		.05/24/2006	S G COWEN		70,050	60,000	60,150	59,550	547	(33)	0	514	0	60,064	0	9,986	9,986	281	03/15/2024	4FE
747906 AE 5	QUANTUM CORP 4.375		.06/06/2006	VARIOUS		135,633	145,000	141,954	139,019	3,187	226	0	3,413	0	142,432	0	(6,800)	(6,800)	2,144	08/01/2010	4FE
756577 AB 8	RED HAT INC .500		.06/08/2006	VARIOUS		1,275,781	1,050,000	1,034,108	1,034,833	0	(1,080)	0	(1,080)	0	1,033,753	0	242,028	242,028	1,841	01/15/2024	4FE
75886F AB 3	REGENERON PHARMACEUTIC 5.500		.06/23/2006	J GIORDANO		43,425	45,000	42,638	42,761	0	361	0	361	0	43,121	0	304	304	1,726	10/17/2008	5
76115N AB 7	RESOLUTION PERFORM 13.500		.05/02/2006	TENDERED		468,563	450,000	480,375	475,875	4,160	(3,276)	0	885	0	476,760	0	(8,197)	(8,197)	42,188	11/15/2010	5FE
76115N AD 3	RESOLUTION PERFORM 9.500		.05/02/2006	TENDERED		693,600	680,000	688,400	688,909	0	(232)	0	(232)	0	688,678	0	4,922	4,922	56,288	04/15/2010	4FE
76115N AF 8	RESOLUTION PERFORM 8.000		.05/02/2006	TENDERED		803,086	785,000	806,888	799,133	447	(1,570)	0	(1,122)	0	798,011	0	5,076	5,076	47,972	12/15/2009	4FE
749941 AE 0	RF MICRO DEVICES INC 1.500		.05/18/2006	VARIOUS		757,004	630,000	615,756	578,813	39,032	873	0	39,905	0	618,718	0	138,286	138,286	3,121	07/01/2010	4
749941 AE 0	RF MICRO DEVICES INC 1.500		.04/05/2006	VARIOUS		326,678	270,000	270,842	248,063	22,658	(45)	0	22,614	0	270,676	0	56,002	56,002	1,114	07/01/2010	4FE
767754 BF 0	RITE AID CORP 8.125		.05/05/2006	MORGAN STANLEY DEAN WIT		1,025,000	1,000,000	1,035,000	1,018,125	11,843	(2,523)	0	9,320	0	1,027,445	0	(2,445)	(2,445)	42,656	05/01/2010	4FE
76182K AN 5	RJ REYNOLDS TOBACCO HO 7.250		.05/16/2006	LEHMAN BROTHERS		202,000	200,000	213,260	204,000	5,662	(467)	0	5,194	0	209,194	0	(7,194)	(7,194)	6,767	06/01/2012	3FE
776696 AA 4	ROPER INDUSTRIES INC 1.481		.05/24/2006	VARIOUS		1,861,803	3,030,000	1,313,788	1,326,075	0	10,202	0	10,202	0	1,336,277	0	525,526	525,526	15,557	01/15/2034	4FE
78402U AC 7	SBA TELECOM ---		.04/28/2006	REDEEMED		607,957	652,000	510,190	541,105	0	5,533	0	5,533	0	546,638	0	61,319	61,319	19,560	12/15/2011	4FE
80874P AC 3	SCIENTIFIC GAMES CORP .750		.06/27/2006	VARIOUS		1,204,463	890,000	894,218	895,340	0	0	0	0	0	895,340	0	309,123	309,123	2,961	12/01/2024	4FE
817315 AW 4	SEPRACOR INC ---		.05/24/2006	VARIOUS		748,692	785,000	782,039	750,148	31,193	(571)	0	30,622	0	780,771	0	(32,079)	(32,079)	0	10/15/2024	4FE
817315 AV 6	SEPRACOR INC (144A) ---		.05/18/2006	VARIOUS		623,865	660,000	660,000	625,350	34,650	0	0	34,650	0	660,000	0	(36,136)	(36,136)	0	10/15/2024	4FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250		.06/20/2006	S G COWEN		38,194	45,000	38,363	38,363	0	25	0	25	0	38,387	0	(193)	(193)	360	08/15/2024	1
825549 AA 6	SHUFFLE MASTER (144A) 1.250		.06/01/2006	DEUTSCHE BANC ALEX BROV		110,639	80,000	83,331	82,732	0	(59)	0	(59)	0	82,673	0	27,966	27,966	725	04/15/2024	4Z
825549 AB 4	SHUFFLE MASTER INC 1.250		.04/26/2006	DEUTSCHE BANC ALEX BROV		519,743	375,000	412,000	392,813	15,334	(3,337)	0	11,997	0	404,810	0	114,933	114,933	2,523	04/15/2024	4
83001P AH 2	SIX FLAGS INC 9.625		.06/23/2006	LEHMAN BROTHERS		182,750	200,000	201,000	194,500	6,495	(38)	0	6,457	0	200,957	0	(18,207)	(18,207)	11,069	06/01/2014	5FE
843830 AB 6	SOUTHERN STAR CENTRAL 8.500		.04/13/2006	TENDERED		1,048,110	1,000,000	1,062,500	1,062,500	0	(3,205)	0	(3,205)	0	1,059,296	0	(11,186)	(11,186)	47,000	08/01/2010	4FE
861589 AX 7	STONE CONTAINER 9.750		.06/30/2006	TENDERED		108,200	106,000	109,578	109,578	0	(152)	0	(152)	0	109,425	0	(1,226)	(1,226)	7,458	02/01/2011	4FE
861642 AE 6	STONE ENERGY 8.250		.04/04/2006	BNY CAPITAL MARKETS INC		652,438	650,000	689,580	671,125	11,046	(1,983)	0	9,063	0	680,188	0	(27,750)	(27,750)	16,683	12/15/2011	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		.04/30/2006	MATURED		9,011	9,011	9,011	9,011	0	0	0	0	0	9,011	0	0	0	3,900	04/30/2006	1FE
867363 AF 0	SUNGARD DATA SYSTEMS (9.125		.05/17/2006	DEUTSCHE BANC ALEX BROV		261,250	250,000	254,933	254,558	294	(212)	0	82	0	254,639	0	6,611	6,611	6,147	08/15/2013	4FE
87157D AA 7	SYNAPTICS INC .750		.06/13/2006	VARIOUS		24,956	30,000	23,709	23,856	0	120	0	120	0	23,977	0	979	979	289	12/01/2024	4
87157D AB 5	SYNAPTICS INC .750		.06/13/2006	IMPERIAL CAPITAL		12,431	15,000	11,884	11,946	0	61	0	61	0	12,007	0	424	424	5	12/01/2024	4
880779 AS 2	TEREX CORP 7.375		.05/04/2006	MORGAN STANLEY DEAN WIT		712,250	700,000	712,250	712,250	0	(194)	0	(194)	0	712,056	0	194	194	16,348	01/15/2014	5FE
881448 AC 8	TERREMARK WORLDWIDE IN 9.000		.06/14/2006	CITIGROUP GLOBAL MARKET		22,250	25,000	21,519	21,525	8	365	0	373	0	21,898	0	352	352	1,150	06/15/2009	6*
893647 AG 2	TRANSDIGM INC 8.375		.06/23/2006	TENDERED		2,502,474	2,420,000	2,539,725	2,522,291	6,655	(7,872)	0	(1,218)	0	2,521,073	0	(18,600)	(18,600)	161,552	07/15/2011	4FE
89579K AE 9	TRIAD HOSPITALS INC 7.000		.05/23/2006	DEUTSCHE BANC ALEX BROV		503,725	515,000	512,463	512,863	0	94	0	94	0	512,957	0	(9,232)	(9,232)	17,073	11/15/2013	4FE
907770 BG 5	UNION OIL OF CALIFORNI 5.050		.05/23/2006	REDEEMED		1,967,040	2,000,000	2,057,300	2,054,728	0	(2,741)	0	(2,741)	0	2,051,988	0	(84,948)	(84,948)	65,089	10/01/2012	1FE
909440 AG 4	UNITED AUTO GROUP INC 3.500		.05/22/2006	VARIOUS		271,100	255,000	255,000	255,000	0	0	0	0	0	255,000	0	16,100	16,100	2,359	04/01/2026	4FE
912909 AA 6	UNITED STATES STEEL CO 9.750		.06/16/2006	VARIOUS		131,644	123,000	128,960	127,795	0	(584)	0	(584)	0	127,211	0	4,433	4,433	7,196	05/15/2010	3FE
913017 BH 1	UNITED TECHNOLOGIES CO 4.875		.05/15/2006	CITIGROUP GLOBAL MARKET		1,873,340	2,000,000	1,988,842	1,989,207	0	428	0	428	0	1,989,634	0	(116,294)	(116,294)	53,354	05/01/2015	1FE
92025R AB 4	VALOR TELECOM 7.750		.06/16/2006	VARIOUS		140,538	135,000	139,849	139,849	0	(43)	0	(43)	0	139,806	0	732	732	3,650	02/15/2015	1
92240M AC 2	VECTOR GROUP LTD 6.250		.06/02/2006	VARIOUS		493,338	485,000	449,750	455,166	0	4,553	0	4,553	0	459,718	0	33,619	33,619	11,847	07/15/2008	4
922417 AB 6	VEECO INSTRUMENTS INC 4.125		.06/15/2006	CIBC WORLD MARKETS		38,863	40,000	35,600	36,220	0	540	0	540	0	36,760	0	2,103	2,103	818	12/21/2008	5
000000 00 0	VISTEON CORP BANK NOTE 8.180		.06/29/2006	J P MORGAN CHASE SECURI		1,483,144	1,485,000	1,485,000	1,485,000	0	0	0	0	0	1,485,000	0	(1,856)	(1,856)	0	06/13/2013	1
928497 AD 8	VITESSE SEMICONDUCTOR 1.500		.05/01/2006	VARIOUS		94,969	105,000	77,919	78,129	0	346	0	346	0	78,476	0	16,493	16,493	923	10/01/2024	6*
93443M AC 5	WARNER CHILCOTT (144A) 8.750		.06/30/2006	CREDIT SUISSE FIRST BOST		101,250	100,000	100,000	92,000	8,000	0	0	8,000	0	100,000	0	1,250	1,250	(22,208)	02/01/2015	5FE
939322 AL 7	WASHINGTON MUTUAL INC 4.000		.05/15/2006	MORGAN STANLEY DEAN WIT		963,000	1,000,000	996,568	997,664	0	246	0	246	0	997,910	0	(34,910)	(34,910)	13,667	01/15/2009	1FE
94860* AV 4	WEGMANS FOOD MARKETS I 6.750		.06/30/2006	PAID ON PRINCIPAL		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	(92,045)	06/30/2008	1
94973H AB 4	WELLPOINT HEALTH NETWO 6.375		.06/15/2006	MATURED		1,000,000	1,000,000	1,090,730	1,016,178	0	(16,178)	0	(16,178)	0	1,000,000	0	0	0	31,875	06/15/2006	2FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.993		.06/25/2006	PAID ON PRINCIPAL		703,109	703,109	702,615	702,499	0	611	0	611	0	703,109	0	0	0	8,777	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.993		.05/25/2006	PAID ON PRINCIPAL		915,877	915,877	915,233	915,082	0	795	0	795	0	915,877	0	0	0	7,622	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.993		.04/25/2006	PAID ON PRINCIPAL		475,789	475,789	475,455	475,376	0	413	0	413	0	475,789	0	0	0	1,980	10/25/2035	1FE
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		781,641	781,641	763,454	763,554	0	18,087	0	18,087	0	781,641	0	0	0	7,020	12/25/2020	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		316,035	316,035	309,665	309,665	0	6,370	0	6,370	0	316,035	0	0	0	2,609	09/25/2020	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)
96808B AB 3	WILD OATS MARKETS INC 3.250		.05/15/2006	J P MORGAN CHASE SECURI		39,905	35,000	39,866	39,866	0	(216)	0	(216)	0	39,650	0	254	254	578	05/15/2034	5FE
96808B AA 5	WILD OATS MARKETS INC 3.250		.06/27/2006	VARIOUS		129,463	110,000	100,225	99,275	1,046	69	0	1,115	0	100,390	0	29,073	29,073	1,734	05/15/2034	5FE
98375Y AQ 9	XM SATELLITE RADIO (14 9.750		.06/16/2006	VARIOUS		1,104,850	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(95,150)	(95,150)	12,824	05/01/2014	1
983759 AC 5	XM SATELLITE RADIO HLD 1.750		.06/08/2006	VARIOUS		62,770	80,000	68,480	68,480	0	420	0	420	0	68,900	0	(6,130)	(6,130)	712	12/01/2009	1
03390Z AB 0	ANDERSON EXPLORATION 6.550	C	.05/31/2006	TORONTO DOMINION BANK L		911,489	908,310	651,688	871,377	0	(715)	0	(715)	(6)	870,668	37,662	3,159	40,821	20,049	08/02/2006	2FE
03760X AD 3	APEX SILVER MINES LTD 4.000	F	.05/31/2006	VARIOUS		129,838	170,000	181,009	181,009	0	(280)	0	(280)	0	180,729	0	(50,891)	(50,891)	1,511	09/15/2024	4Z
143658 AV 4	CARNIVAL CORP 1.132	F	.05/17/2006	VARIOUS		271,425	420,000	304,621	304,621	0	487	0	487	0	305,108	0	(33,683)	(33,683)	2,681	04/29/2033	1FE
25243Y AF 6	DIAGEO CAPITAL PLC 3.375	F	.06/02/2006	UBS AG		1,446,480	1,500,000	1,488,750	1,494,739	0	985	0	985	0	1,495,724	0	(49,244)	(49,244)	10,828	03/20/2008	1FE
404193 AA 2	HIH CAP LTD CO 7.500	F	.04/06/2006	REDEEMED		115,000	115,000	99,475	110,173	0	1,685	0	1,685	0	111,857	0	3,143	3,143	240	09/25/2006	6*
45822E AB 6	INTELSAT BERMUDA LTD 8.250	F	.06/29/2006	VARIOUS		572,469	585,000	594,963	588,200	5,710	(718)	0	4,992	0	593,192	0	(20,723)	(20,723)	13,078	01/15/2013	4FE
45820E AG 7	INTELSAT LTD 5.250	F	.05/08/2006	VARIOUS		960,063	1,000,000	916,250	914,375	4,511	8,765	0	13,277	0	927,652	0	32,411	32,411	27,701	11/01/2008	5FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F	.05/15/2006	PAID ON PRINCIPAL		450,000	450,000	496,935	474,819	0	(24,819)	0	(24,819)	0	450,000	0	0	0	10,159	02/15/2011	1FE
762397 AL 1	RHODIA SA 10.250	F	.04/20/2006	LEHMAN BROTHERS		727,691	649,000	707,410	704,247	0	(3,381)	0	(3,381)	0	700,866	0	26,825	26,825	26,609	06/01/2010	5FE
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	F	.06/30/2006	MERRILL LYNCH CAPITAL MA		709,520	732,000	795,135	786,900	4,973	(1,662)	0	3,311	0	790,211	0	(80,691)	(80,691)	0	03/15/2018	3FE
88165F AA 0	TEVA PHARMACEUTICALS F 1.750	F	.06/29/2006	VARIOUS		1,935,319	2,105,000	2,115,085	2,115,085	0	(735)	0	(735)	0	2,114,350	0	(179,031)	(179,031)	2,188	02/01/2026	2FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		87,186	87,186	88,181	88,811	0	(1,625)	0	(1,625)	0	87,186	0	0	0	578	01/25/2018	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.413		.06/25/2006	PAID ON PRINCIPAL		50,996	50,996	51,506	51,319	0	(323)	0	(323)	0	50,996	0	0	0	438	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		.06/25/2006	PAID ON PRINCIPAL		111,960	111,960	113,357	113,267	0	(1,307)	0	(1,307)	0	111,960	0	0	0	761	05/25/2033	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		.06/25/2006	PAID ON PRINCIPAL		5,276	5,276	5,360	5,279	0	(2)	0	(2)	0	5,276	0	0	0	43	07/25/2032	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		125,010	125,010	124,170	124,182	0	828	0	828	0	125,010	0	0	0	1,209	11/25/2033	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		.06/25/2006	PAID ON PRINCIPAL		369,281	369,281	360,395	360,584	0	8,697	0	8,697	0	369,281	0	0	0	2,870	11/25/2018	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		.06/25/2006	PAID ON PRINCIPAL		200,786	200,786	208,190	211,332	0	(10,546)	0	(10,546)	0	200,786	0	0	0	1,845	12/25/2033	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		.06/25/2006	PAID ON PRINCIPAL		196,544	196,544	197,342	197,189	0	(645)	0	(645)	0	196,544	0	0	0	1,452	09/25/2023	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		1,275,691	1,275,691	1,279,551	1,279,370	0	(3,678)	0	(3,678)	0	1,275,691	0	0	0	10,357	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.705		.06/25/2006	PAID ON PRINCIPAL		39,640	39,640	40,036	40,216	0	(576)	0	(576)	0	39,640	0	0	0	368	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.712		.05/25/2006	PAID ON PRINCIPAL		45,433	45,433	45,887	46,093	0	(660)	0	(660)	0	45,433	0	0	0	281	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.712		.04/25/2006	PAID ON PRINCIPAL		61,154	61,154	61,765	62,042	0	(889)	0	(889)	0	61,154	0	0	0	189	06/25/2033	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		.06/25/2006	PAID ON PRINCIPAL		108,209	108,209	108,209	108,209	0	0	0	0	0	108,209	0	0	0	1,090	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		.06/25/2006	PAID ON PRINCIPAL		538,477	538,477	527,034	527,203	0	11,274	0	11,274	0	538,477	0	0	0	4,397	09/25/2018	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.980		.06/28/2006	PAID ON PRINCIPAL		9,192	9,192	9,265	9,164	0	28	0	28	0	9,192	0	0	0	160	09/28/2008	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.980		.05/28/2006	PAID ON PRINCIPAL		12,920	12,920	13,022	12,880	0	40	0	40	0	12,920	0	0	0	109	09/28/2008	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		189,527	189,527	191,985	193,029	0	(3,502)	0	(3,502)	0	189,527	0	0	0	1,482	03/25/2018	1FE
939336 AW 3	WAMU 2002-AR10 A6 CMO 4.816		.06/25/2006	PAID ON PRINCIPAL		81,932	81,932	82,751	81,956	0	(24)	0	(24)	0	81,932	0	0	0	787	10/25/2032	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.121		.06/25/2006	PAID ON PRINCIPAL		5,406	5,406	5,406	5,406	0	0	0	0	0	5,406	0	0	0	56	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.122		.05/25/2006	PAID ON PRINCIPAL		7,508	7,508	7,508	7,508	0	0	0	0	0	7,508	0	0	0	52	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.124		.04/25/2006	PAID ON PRINCIPAL		12,665	12,665	12,665	12,665	0	0	0	0	0	12,665	0	0	0	44	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		.06/25/2006	PAID ON PRINCIPAL		183	183	187	192	0	(9)	0	(9)	0	183	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.482		.06/25/2006	PAID ON PRINCIPAL		1,766	1,766	1,784	1,813	0	(47)	0	(47)	0	1,766	0	0	0	20	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.483		.04/25/2006	PAID ON PRINCIPAL		11,439	11,439	11,553	11,744	0	(305)	0	(305)	0	11,439	0	0	0	43	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.484		.05/25/2006	PAID ON PRINCIPAL		10,266	10,266	10,368	10,540	0	(274)	0	(274)	0	10,266	0	0	0	77	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		.06/25/2006	PAID ON PRINCIPAL		303,363	303,363	296,064	296,242	0	7,122	0	7,122	0	303,363	0	0	0	2,265	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		.06/25/2006	PAID ON PRINCIPAL		95,431	95,431	95,729	95,728	0	(297)	0	(297)	0	95,431	0	0	0	824	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		.06/25/2006	PAID ON PRINCIPAL		124,325	124,325	122,071	122,131	0	2,194	0	2,194	0	124,325	0	0	0	886	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		.06/25/2006	PAID ON PRINCIPAL		236,431	236,431	237,909	237,795	0	(1,364)	0	(1,364)	0	236,431	0	0	0	2,254	09/25/2018	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		.06/25/2006	PAID ON PRINCIPAL		44,562	44,562	44,298	44,320	0	242	0	242	0	44,562	0	0	0	305	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		.06/25/2006	PAID ON PRINCIPAL		55,360	55,360	54,232	54,218	0	1,143	0	1,143	0	55,360	0	0	0	431	12/25/2033	1FE
06424E AE 4	BOAST 2003-1 B 2.100		.06/20/2006	PAID ON PRINCIPAL		980,526	980,526	980,451	980,547	0	(21)	0	(21)	0	980,526	0	0	0	3,366	03/22/2010	1FE
07383F YF 9	BSCMS 2004-PWR3 A2 3.869		.05/11/2006	MERRILL LYNCH CAPITAL MA		9,518,359	10,000,000	10,054,555	10,034,795	0	(5,032)	0	(5,032)	0	10,029,763	0	(511,403)	(511,403)	80,604	02/11/2041	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)
143128 BF 2	CARMX 2003-1 B 2.070		.06/15/2006	PAID ON PRINCIPAL		164,182	164,182	204,717	204,884	0	128	0	128	0	164,182	0	0	0	692	11/15/2009	1FE
12489W CF 9	CBASS 2000-CB2 M2 8.720		.06/25/2006	PAID ON PRINCIPAL		2,148,366	2,148,366	2,054,461	2,100,421	0	47,944	0	47,944	0	2,148,366	0	0	0	32,056	03/25/2033	1FE
22541Q H8 8	CSFB 2003-C5 A2 3.808		.05/11/2006	MERRILL LYNCH CAPITAL MA		6,073,840	6,300,000	6,330,373	6,314,672	0	(3,767)	0	(3,767)	0	6,310,905	0	(237,065)	(237,065)	49,980	12/15/2036	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		.06/25/2006	PAID ON PRINCIPAL		529,782	529,782	541,950	529,146	0	636	0	636	0	529,782	0	0	0	4,170	05/25/2032	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		.06/18/2006	PAID ON PRINCIPAL		467,685	467,685	519,148	487,277	0	(19,592)	0	(19,592)	0	467,685	0	0	0	7,410	11/18/2029	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		.06/15/2006	PAID ON PRINCIPAL		20,566	20,566	21,907	21,127	0	(561)	0	(561)	0	20,566	0	0	0	255	05/15/2035	1FE
361856 CM 7	GMACM 2003-HE2 A2 (FGI 3.140		.06/25/2006	PAID ON PRINCIPAL		178,348	178,348	178,325	178,032	0	315	0	315	0	178,348	0	0	0	1,793	06/25/2025	1FE
38373M BR 0	GNR 2002-26 C (PROJECT 5.987		.06/15/2006	PAID ON PRINCIPAL		331,636	331,636	343,139	342,152	0	(10,517)	0	(10,517)	0	331,636	0	0	0	3,776	02/15/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		.06/16/2006	PAID ON PRINCIPAL		61,618	61,618	60,386	60,386	0	1,232	0	1,232	0	61,618	0	0	0	433	01/16/2028	1
449182 AP 9	HART 2002-A B 3.540		.06/15/2006	PAID ON PRINCIPAL		299,158	299,158	299,133	299,156	0	1	0	1	0	299,158	0	0	0	1,660	02/16/2009	1FE
41283A BF 5	HDMOT 2003-4 B 2.190		.06/15/2006	PAID ON PRINCIPAL		230,573	230,573	230,540	230,560	0	12	0	12	0	230,573	0	0	0	819	04/15/2011	1FE
42332Q AU 7	HFCMC 2000-PH1 A1 7.715		.06/15/2006	PAID ON PRINCIPAL		1,808,334	1,808,334	2,005,909	1,867,945	0	(59,611)	0	(59,611)	0	1,808,334	0	0	0	90,690	01/17/2034	1FE
61910D CM 2	MCFI 1997-MC1 A3 7.288		.06/20/2006	PAID ON PRINCIPAL		51,198	51,198	53,826	51,647	0	(450)	0	(450)	0	51,198	0	0	0	674	07/20/2027	1FE
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		.06/25/2006	PAID ON PRINCIPAL		6,809	6,809	6,666	6,718	0	91	0	91	0	6,809	0	0	0	84	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		.06/01/2006	PAID ON PRINCIPAL		298	298	290	292	0	6	0	6	0	298	0	0	0	1	08/01/2024	1
63936W AE 6	NAVOT 2003-A B 3.080		.06/15/2006	PAID ON PRINCIPAL		26,881	26,881	26,876	26,879	0	2	0	2	0	26,881	0	0	0	131	11/15/2009	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		.06/20/2006	PAID ON PRINCIPAL		50,286	50,286	46,192	48,594	0	1,692	0	1,692	0	50,286	0	0	0	682	01/20/2031	1FE
74432G AA 5	PCMT 2003-PWR1 A1 3.669		.06/23/2006	VARIOUS		1,975,234	2,097,470	2,107,915	2,103,008	0	(1,090)	0	(1,090)	0	2,101,918	0	(126,685)	(126,685)	24,833	02/11/2036	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		.06/15/2006	PAID ON PRINCIPAL		719,030	719,030	824,385	784,391	0	(65,360)	0	(65,360)	0	719,030	0	0	0	12,377	02/15/2010	1FE
760985 YR 6	RAMP 2003-RZ4 A3 3.380		.06/25/2006	PAID ON PRINCIPAL		1,359,985	1,359,985	1,370,610	1,360,255	0	(270)	0	(270)	0	1,359,985	0	0	0	8,290	02/25/2030	1FE
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		.06/25/2006	PAID ON PRINCIPAL		552	552	551	551	0	2	0	2	0	552	0	0	0	7	07/01/2022	1
969285 AB 1	WSFC 2003-2 A 5.133		.04/24/2006	REDEEMED		10,000,000	10,000,000	9,985,500	10,275,893	0	(59,973)	0	(59,973)	0	10,215,919	0	(215,919)	(215,919)	129,770	04/23/2009	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					183,012,938	182,853,339	180,116,399	179,837,495	928,547	(302,775)	0	625,773	(6)	180,422,446	37,662	2,552,830	2,590,492	3,533,782	XXX	XXX
6099997.	Total - Bonds - Part 4					799,788,281	796,797,395	794,280,259	795,172,318	955,666	772,743	0	1,728,409	(60)	796,859,851	463,886	2,464,543	2,928,430	10,638,872	XXX	XXX
6099999.	Total - Bonds					799,788,281	796,797,395	794,280,259	795,172,318	955,666	772,743	0	1,728,409	(60)	796,859,851	463,886	2,464,543	2,928,430	10,638,872	XXX	XXX
Preferred Stocks - Public Utilities																					
171871 40 3	CINCINNATI BELL INC PFD STK		.06/29/2006	VARIOUS	800.000	34,361	0	32,440	30,241	2,199	0	0	2,199	0	32,440	0	1,921	1,921	1,350	XXX	P5UFE
29364G 20 2	ENTERGY CORP NEW EQUITY UNITS 7.6		.05/25/2006	CITIGROUP GLOBAL MARKET	3,300.000	162,190	0	165,000	165,000	0	0	0	0	0	165,000	0	(2,810)	(2,810)	5,137	XXX	RP2UFE
665262 20 0	NORTHERN IN PUB SVC CO 4.22%		.04/17/2006	ISSUE CALLED at 101.600	41,615.000	4,228,084	0	2,360,397	3,290,207	(929,809)	0	0	(929,809)	0	2,360,398	0	1,867,687	1,867,687	87,807	XXX	P2AZ
826418 70 9	SIERRA PAC PWR 7.80% SER 1		.06/02/2006	ISSUE CALLED at 25.683	90,600.000	2,326,880	0	2,253,675	2,095,125	158,550	0	0	158,550	0	2,253,676	0	73,205	73,205	88,335	XXX	P4UFE
6199999.	Total - Preferred Stocks - Public Utilities					6,751,515	XXX	4,811,512	5,580,573	(769,060)	0	0	(769,060)	0	4,811,514	0	1,940,003	1,940,003	182,629	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
060505 70 8	BANK OF AMERICA SER VI 6.75%		.04/04/2006	JANNEY MONTGOMERY SCO	2,700.000	135,941	0	135,000	143,100	(8,100)	0	0	(8,100)	0	135,000	0	941	941	2,278	XXX	P2LFE
404216 20 2	HAYES LEMMERZ INTL INC PFD		.05/23/2006	SEAPORT SECURITIES	410.000	12,300	0	18,675	7,175	11,500	0	0	11,500	0	18,676	0	(6,376)	(6,376)	0	XXX	P5U
G98255 12 1	XL CAPITAL LTD PFD STK 2/15/09 7.00% F		.06/27/2006	GOLDMAN SACHS INC	7,300.000	173,461	0	182,500	186,515	(4,015)	0	0	(4,015)	0	182,500	0	(9,039)	(9,039)	5,536	XXX	P5U
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					321,702	XXX	336,175	336,790	(615)	0	0	(615)	0	336,176	0	(14,474)	(14,474)	7,814	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
05603# 11 4	TEST QUEST INC SER E		.05/22/2006	VARIOUS	73,486.000	0	0	132,275	0	16,500	0	16,500	0	0	0	0	0	0	0	XXX	P6*A
05603@ 11 6	TEST QUEST INC PFD		.05/22/2006	VARIOUS	488,889.000	0	0	880,000	0	82,500	0	82,500	0	0	0	0	0	0	0	XXX	P6*A
165167 83 4	CHESAPEAKE ENERGY CORP PFD 5.0%		.06/27/2006	DEUTSCHE BANC AND TRUS	600.000	60,751	0	60,000	63,300	(3,300)	0	0	(3,300)	0	60,000	0	751	751	1,558	XXX	RP4UFE
165167 84 2	CHESAPEAKE ENERGY CORP PFD 4.5%		.04/10/2006	BANC AMERICA SECURITIES	2,400.000	230,062	0	251,451	231,622	19,827	0	0	19,827	0	251,451	0	(21,389)	(21,389)	2,700	XXX	RP4UFE
291525 20 2	EMMIS COMMS CORP SER A		.04/18/2006	VARIOUS	2,100.000	79,148	0	89,925	90,100	175	0	0	175	0	90,100	0	(10,952)	(10,952)	3,750	XXX	P5LFE
345395 20 6	FORD MOTOR CO CAP TR II 6.50%		.05/17/2006	VARIOUS	19,100.000	537,496	0	696,310	527,160	169,150	0	0	169,150	0	696,310	0	(158,814)	(158,814)	27,466	XXX	RP4LFE
35671D 79 0	FREEPORT MCMORAN COPP 5.5%		.06/20/2006	VARIOUS	100.000	145,871	0	116,500	116,500	0	0	0	0	0	116,500	0	29,371	29,371	1,375	XXX	RP4L
370442 71 7	GEN MOTORS CORP 6.25		.06/01/2006		0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	RP4LFE
370442 73 3	GEN MOTORS CORP 5.25		.05/31/2006		0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	RP4LFE
382410 50 4	GOODRICH PETROLEUM CORP 5.375%		.06/08/2006	BEAR STEARNS & COMPANY	1,400.000	68,944	0	70,000	70,000	0	0	0	0	0	70,000	0	(1,056)	(1,056)	878	XXX	P3LF

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)
427056 BC 9	HERCULES INC 6.50%		.06/19/2006	KBC FINANCIAL	45.000	36,441	0	38,063	3,375	34,688	0	0	34,688	0	38,063	0	(1,621)	(1,621)	0	XXX	P4LFE.
629377 87 0	NRG ENERGY INC 3/16/09 5.75%		.06/05/2006		0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	RP5LFE
704231 50 5	ION MEDIA NETWORKS INC		.05/31/2006	CORPORATE ACTION	0.070	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	RP6UFE
83001P 50 5	SIX FLAGS INC PFD 7.25%		.05/19/2006		0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	RP5LFE
88161# 12 2	TEST QUEST INC SER F		.09/29/2005	DIRECT	68,311.000	0	0	84,689	0	11,000	0	11,000	0	0	0	0	0	0	0	XXX	P6*A...
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,158,713	XXX	2,419,388	1,101,882	330,540	0	110,000	220,540	0	1,322,424	0	(163,710)	(163,710)	37,727	XXX	..XXX...
6599997.	Total - Preferred Stocks - Part 4					8,231,930	XXX	7,567,075	7,019,245	(439,135)	0	110,000	(549,135)	0	6,470,114	0	1,761,819	1,761,819	228,170	XXX	..XXX...
6599999.	Total - Preferred Stocks					8,231,930	XXX	7,567,075	7,019,245	(439,135)	0	110,000	(549,135)	0	6,470,114	0	1,761,819	1,761,819	228,170	XXX	..XXX...
Common Stocks - Public Utilities																					
872594 11 4	TNP ENTERPRISES INC WT		.06/28/2006	DIRECT	12,706.000	84,303	XXX	440,263	381,180	59,083	0	0	59,083	0	440,263	0	(355,960)	(355,960)	0	XXX	A...
6699999.	Total - Common Stocks - Public Utilities					84,303	XXX	440,263	381,180	59,083	0	0	59,083	0	440,263	0	(355,960)	(355,960)	0	XXX	..XXX...
Common Stocks - Banks, Trust and Insurance Companies																					
811656 10 7	SEABRIGHT INSURANCE HOLDINGS		.06/26/2006	SMITH BARNEY/SALOMON BR	1,834.000	29,233	XXX	28,720	28,720	0	0	0	0	0	28,720	0	513	513	0	XXX	L...
G0450A 10 5	ARCH CAPITAL GROUP LTD	F	.06/09/2006	SMITH BARNEY/SALOMON BR	5,280.000	312,144	XXX	312,169	312,169	0	0	0	0	0	312,169	0	(25)	(25)	0	XXX	L...
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					341,377	XXX	340,889	340,889	0	0	0	0	0	340,889	0	488	488	0	XXX	..XXX...
Common Stocks - Industrial and Miscellaneous																					
00759C 97 3	AGY HOLDING CORP WT		.04/24/2006	DIRECT	1,698.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U...
031652 10 0	AMKOR TECHNOLOGY		.04/18/2006	SMITH BARNEY/SALOMON BR	20,128.000	182,355	XXX	182,358	182,358	0	0	0	0	0	182,358	0	(4)	(4)	0	XXX	L...
088996 93 9	AGY HOLDING CORP		.05/16/2006	DIRECT	3,991.870	516,836	XXX	36,703	0	36,702	0	0	36,702	0	36,702	0	480,134	480,134	0	XXX	U...
22765Y 10 4	CROSSTEX ENERGY INC		.05/08/2006	SMITH BARNEY/SALOMON BR	5,881.000	479,304	XXX	472,538	472,538	0	0	0	0	0	472,538	0	6,766	6,766	3,529	XXX	L...
256069 10 5	DOBSON COMMUNICATIONS CORP		.04/05/2006	SMITH BARNEY/SALOMON BR	27,747.000	232,180	XXX	244,409	208,103	(174,808)	0	0	(174,808)	0	33,295	0	198,886	198,886	0	XXX	L...
45173E 10 5	IKANOS COMMUNICATIONS INC		.06/16/2006	SMITH BARNEY/SALOMON BR	2,000.000	28,019	XXX	26,600	26,600	0	0	0	0	0	26,600	0	1,419	1,419	0	XXX	L...
480767 98 7	JORDAN TELECOM PRODS ESCROW CO		.05/31/2006	RETURN OF CAPITAL	0.000	354	XXX	354	354	0	0	0	0	0	354	0	0	0	0	XXX	A...
63227W 20 3	NATCO GROUP INC		.01/24/2006	PRIOR PERIOD ADJUSTMENT	0.000	0	XXX	2,346,074	2,346,074	0	0	0	0	0	2,346,074	0	(2,346,074)	(2,346,074)	0	XXX	L...
64104X 10 8	NESS TECHNOLOGIES INC		.05/18/2006	SMITH BARNEY/SALOMON BR	792.000	9,234	XXX	8,543	8,543	0	0	0	0	0	8,543	0	691	691	0	XXX	L...
64126X 20 1	NEUSTAR INC - CLASS A		.06/30/2006	SMITH BARNEY/SALOMON BR	5,940.000	200,112	XXX	195,488	195,488	0	0	0	0	0	195,488	0	4,624	4,624	0	XXX	L...
68338A 10 7	ON2 TECHNOLOGIES INC		.05/04/2006	SMITH BARNEY/SALOMON BR	107,600.000	104,812	XXX	20,795	114,056	(93,260)	0	0	(93,260)	0	20,795	0	84,017	84,017	0	XXX	L...
684010 10 1	OPTIONEXPRESS HOLDINGS INC		.04/05/2006	SMITH BARNEY/SALOMON BR	8,886.000	274,749	XXX	272,197	272,196	0	0	0	0	0	272,197	0	2,552	2,552	0	XXX	L...
749561 20 5	RHJ INTERNATIONAL	D	.04/07/2006	CORPORATE ACTION	26,094.000	591,549	XXX	652,817	706,592	(114,400)	0	0	(114,400)	60,331	652,523	(44,502)	(16,473)	(60,975)	0	XXX	U...
6899999.	Total - Common Stocks - Industrial & Miscellaneous					2,619,504	XXX	4,458,876	4,532,902	(345,766)	0	0	(345,766)	60,331	4,247,467	(44,502)	(1,583,462)	(1,627,964)	3,529	XXX	..XXX...
7299997.	Total - Common Stocks - Part 4					3,045,184	XXX	5,240,028	5,254,971	(286,683)	0	0	(286,683)	60,331	5,028,619	(44,502)	(1,938,934)	(1,983,436)	3,529	XXX	..XXX...
7299999.	Total - Common Stocks					3,045,184	XXX	5,240,028	5,254,971	(286,683)	0	0	(286,683)	60,331	5,028,619	(44,502)	(1,938,934)	(1,983,436)	3,529	XXX	..XXX...
7399999.	Total - Preferred and Common Stocks					11,277,114	XXX	12,807,103	12,274,216	(725,818)	0	110,000	(835,818)	60,331	11,498,733	(44,502)	(177,115)	(221,617)	231,699	XXX	..XXX...
7499999.	Total - Bonds, Preferred and Common Stocks					811,065,395	XXX	807,087,362	807,446,534	229,848	772,743	110,000	892,591	60,271	808,358,584	419,384	2,287,428	2,706,813	10,870,571	XXX	..XXX...

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	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

NONE

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 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	14 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	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Long Futures Positions - Hedging Transactions												
US 2-YR NOTE	13	09/30/2006	2,643,875	2,636,156	(7,719)	05/31/2006	CBT	-	-	-	(7,719)	5,265
US 5-YR NOTE	86	09/30/2006	8,923,844	8,892,938	(30,907)	05/31/2006	CBT	-	-	-	(30,907)	40,678
US 10-YR NOTE	185	09/30/2006	19,442,344	19,398,984	(43,360)	05/31/2006	CBT	-	-	-	(43,360)	149,850
US 30-YR NOTE	41	09/30/2006	4,360,094	4,372,906	12,812	05/31/2006	CBT	-	-	-	12,812	49,815
US 2-YR NOTE	13	09/30/2006	2,639,609	2,636,156	(3,453)	06/14/2006	CBT	-	-	-	(3,453)	6,149
US 5-YR NOTE	86	09/30/2006	8,919,813	8,892,938	(26,876)	06/14/2006	CBT	-	-	-	(26,876)	46,440
US 10-YR NOTE	185	09/30/2006	19,497,266	19,398,984	(98,282)	06/14/2006	CBT	-	-	-	(98,282)	162,430
US 30-YR NOTE	41	09/30/2006	4,407,500	4,372,906	(34,594)	06/14/2006	CBT	-	-	-	(34,594)	55,350
US 2-YR NOTE	21	09/30/2006	4,259,391	4,258,406	(985)	06/16/2006	CBT	-	-	-	(985)	9,933
US 5-YR NOTE	12	09/30/2006	1,240,688	1,240,875	187	06/16/2006	CBT	-	-	-	187	6,480
US 10-YR NOTE	144	09/30/2006	15,097,500	15,099,750	2,250	06/16/2006	CBT	-	-	-	2,250	126,432
US 30-YR NOTE	38	09/30/2006	4,052,938	4,052,938	(1)	06/16/2006	CBT	-	-	-	(1)	51,300
0199999. Subtotal - Long Futures Positions - Hedging Transactions			95,484,862	95,253,938	(230,924)	XXX	XXX	0	0	0	(230,924)	710,122
0499999. Subtotal - Long Futures Positions			95,484,862	95,253,938	(230,924)	XXX	XXX	0	0	0	(230,924)	710,122
Short Futures Positions - Hedging Transactions												
US 2-YR NOTE	22	09/30/2006	4,477,000	4,461,188	15,813	05/23/2006	CBT	-	-	-	15,813	8,910
US 5-YR NOTE	117	09/30/2006	12,158,859	12,098,531	60,328	05/23/2006	CBT	-	-	-	60,328	55,341
US 10-YR NOTE	323	09/30/2006	34,021,499	33,729,166	292,333	05/23/2006	CBT	-	-	-	292,333	261,630
US 30-YR NOTE	61	09/30/2006	6,516,039	6,506,031	10,008	05/23/2006	CBT	-	-	-	10,008	74,115
US 2-YR NOTE	13	09/30/2006	2,646,922	2,636,156	10,766	05/22/2006	CBT	-	-	-	10,766	5,265
US 5-YR NOTE	86	09/30/2006	8,954,750	8,892,938	61,813	05/22/2006	CBT	-	-	-	61,813	40,678
US 10-YR NOTE	185	09/30/2006	19,555,078	19,398,984	156,094	05/22/2006	CBT	-	-	-	156,094	149,850
US 30-YR NOTE	41	09/30/2006	4,401,094	4,372,906	28,188	05/22/2006	CBT	-	-	-	28,188	49,815
US 2-YR NOTE	13	09/30/2006	2,644,891	2,636,156	8,734	06/08/2006	CBT	-	-	-	8,734	6,149
US 5-YR NOTE	86	09/30/2006	8,956,094	8,892,938	63,156	06/08/2006	CBT	-	-	-	63,156	46,440
US 10-YR NOTE	185	09/30/2006	19,601,328	19,398,984	202,344	06/08/2006	CBT	-	-	-	202,344	162,430
US 30-YR NOTE	41	09/30/2006	4,433,125	4,372,906	60,219	06/08/2006	CBT	-	-	-	60,219	55,350
0599999. Subtotal - Short Futures Positions - Hedging Transactions			128,366,679	127,396,884	969,794	XXX	XXX	0	0	0	969,794	915,973
0899999. Subtotal - Short Futures Positions			128,366,679	127,396,884	969,794	XXX	XXX	0	0	0	969,794	915,973
2599999. Subtotal - Hedging Transactions			223,851,541	222,650,822	738,870	XXX	XXX	0	0	0	738,870	1,626,095
9999999. Totals			223,851,541	222,650,822	738,870	XXX	XXX	0	0	0	738,870	1,626,095

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	17,060,064	9,627,028	19,810,020	XXX
BANK OF AMERICA(FLEET)	HARTFORD,CT		0.000	0	0	28,385,701	36,614,899	39,781,816	XXX
BANK OF AMERICA, CA	CONCORD,CA		0.000	0	0	(8,453,491)	(8,742,004)	(9,256,901)	XXX
BANK OF AMERICA, GEORGIA	ATLANTA,GA		0.000	0	0	0	0	0	XXX
BANK OF AMERICA, TEXAS	DALLAS,TX		0.000	0	0	1,654,134	1,242,700	1,043,883	XXX
BANK OF NEW YORK	NEW YORK,NY		0.000	0	0	297,574	322,564	512,073	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	(300)	0	XXX
BANK ONE	SPRINGFIELD,IL		0.000	0	0	(25,013,513)	(33,609,940)	(40,075,667)	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	(485,877,755)	(496,282,131)	(514,938,720)	XXX
CITIBANK, N.A.	NEW YORK,NY		0.000	0	0	211,248	825,843	1,005,490	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	6,234	18,434	18,240	XXX
JP MORGAN, NY	BROOKLYN,NY		0.000	0	0	36,164,870	55,830,587	56,317,378	XXX
KEY BANK OF NEW YORK	ALBANY,NY		0.000	0	0	36,485	46,497	114,525	XXX
MELLON BANK	PITTSBURGH,PA		0.000	0	0	(12,787,524)	(15,958,272)	(12,418,287)	XXX
NORTHERN TRUST COMPANY	CHICAGO,IL		0.000	0	0	241,260	208,708	230,326	XXX
ROYAL BANK OF CANADA	TORONTO,ON		0.000	0	0	9,634,182	9,633,878	(4,582,044)	XXX
ROYAL TRUST	TORONTO,ON		0.000	0	0	(6)	(6)	(6)	XXX
SUNTRUST, FL	ORLANDO,FL		0.000	0	0	503,536	1,225,885	575,203	XXX
SUNTRUST, TN	KNOXVILLE,TN		0.000	0	0	0	0	0	XXX
US BANK CORP	LEWINGSTON,MO		0.000	0	0	250,728	5,060	8,665	XXX
WACHOVIA BANK OF FLORIDA	ORLANDO,FL		0.000	0	0	3,633,754	1,939,047	1,393,930	XXX
WACHOVIA, VA	WASHINGTON,DC		0.000	0	0	311,762	576,301	321,717	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	(432,672,327)	(435,406,792)	(459,069,930)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(432,672,327)	(435,406,792)	(459,069,930)	XXX
0599999. Total Cash		XXX	XXX	0	0	(432,672,327)	(435,406,792)	(459,069,930)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
Cash Equivalents								
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 for June 30, 2006 of **THE TRAVELERS INDEMNITY COMPANY**



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	23,674	0	0	1,125,552
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	10,831	0	0	281,995
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	4	229,958	14,000	3	6,050,411
11. Georgia GA	0	0	0	0	(140,168)	0	0	679,275
12. Hawaii HI	0	0	0	0	3,646	0	0	76,815
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	44,641	0	0	387,801
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	3,790	0	0	18,884
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	(1,068)	0	0	14,936
21. Maryland MD	0	0	0	0	2,856	0	0	180,639
22. Massachusetts MA	0	0	0	0	3,548	0	0	642,224
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	13,415	0	0	833,581
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	13,639	0	0	625,907
30. New Hampshire NH	0	0	0	0	1,111	0	0	104,346
31. New Jersey NJ	0	0	60,000	2	96,444	45,000	1	15,197
32. New Mexico NM	0	0	0	0	7,871	0	0	592,592
33. New York NY	4,840	4,840	541,072	51	867,856	1,608,973	73	18,133,484
34. North Carolina NC	0	0	0	0	708	0	0	16,779
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	13,424	0	0	812,172
37. Oklahoma OK	0	0	0	0	27	0	0	1,975
38. Oregon OR	0	0	0	0	9,245	0	0	588,183
39. Pennsylvania PA	0	0	452,278	9	(251,167)	3,148,154	150	4,766
40. Rhode Island RI	0	0	0	0	64	0	0	8,522
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	72	0	0	4,431
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	6,575	0	0	481,587
46. Vermont VT	0	0	0	0	900	0	0	13,114
47. Virginia VA	0	0	0	0	39,957	0	0	1,022,777
48. Washington WA	0	0	0	0	1,592	0	0	115,715
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	3,898	0	0	299,862
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	4,840	4,840	1,053,350	66	1,007,336	4,816,127	227	33,133,521

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 for June 30, 2006 of **THE TRAVELERS INDEMNITY COMPANY**



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	278,364	0	0	2,733,050
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	942	18,100	2	24,521
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	47,488	0	0	412,533
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	128,741	0	0	641,376
18. Kentucky KY	0	0	0	2	(101)	100	1	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	1	(100)	100	1	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	200	2	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	3,109	0	0	142,670
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	9	(17,707)	1,217,087	27	234,485
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	101	0	0	6,107
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	3	(201)	500,231	7	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	1,006	0	0	25,745
48. Washington WA	0	0	0	0	208	0	0	15,093
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	20	(58,453)	1,736,428	47	4,235,580

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	2,572	350,000	1	122,288
2. Alaska AK	8,764	8,764	0	2	9,222	0	0	130,033
3. Arizona AZ	1,935	1,935	17,649	7	654,984	1,078,327	6	186,875
4. Arkansas AR	1,691	1,691	0	0	100,504	125,000	1	640,374
5. California CA	2,952	2,952	54,216	7	(240,199)	247,713	7	3,202,063
6. Colorado CO	900	900	463,695	8	(37,366)	54,550	4	2,066,663
7. Connecticut CT	61	61	5,998	3	87,636	635,000	5	1,736,923
8. Delaware DE	0	0	0	0	6,525	0	0	205,923
9. District of Columbia DC	0	0	0	0	7,105	0	0	182,911
10. Florida FL	37	37	1,050,000	7	1,005,083	139,525	4	770,796
11. Georgia GA	8,674	8,674	0	17	(2,090,998)	620,341	10	4,389,939
12. Hawaii HI	0	0	0	1	(99,191)	0	0	17,039
13. Idaho ID	0	0	0	2	7,496	0	0	413,477
14. Illinois IL	(1)	(1)	192,238	7	(215,797)	2,256,570	15	3,882,573
15. Indiana IN	16,341	16,341	113	3	91,726	827,334	12	188,954
16. Iowa IA	0	0	98,145	1	16,508	125,173	3	594,013
17. Kansas KS	253	253	0	1	2,141	0	0	10,791
18. Kentucky KY	0	0	0	1	(87,877)	10,000	1	1,136,349
19. Louisiana LA	3,054	3,054	25,000	5	(11,095)	728,499	17	1,643,573
20. Maine ME	0	0	0	0	(7,545)	0	0	105,516
21. Maryland MD	142	142	0	0	9,348	0	0	591,323
22. Massachusetts MA	0	0	0	1	11,839	420,100	3	2,147,261
23. Michigan MI	(51)	(51)	97,022	19	(63,516)	900,067	18	5,467,034
24. Minnesota MN	2,913	2,913	0	1	9,610	25	1	598,689
25. Mississippi MS	590	590	0	1	(94,666)	325,000	2	449,718
26. Missouri MO	0	0	0	4	(52,852)	620,023	5	1,735,503
27. Montana MT	19,036	19,036	0	1	202,486	659,999	5	280,425
28. Nebraska NE	0	0	0	2	(900,162)	0	0	254,756
29. Nevada NV	6,140	6,140	0	1	(456,690)	359,999	4	151,875
30. New Hampshire NH	0	0	5,000	3	9,121	39,499	2	436,305
31. New Jersey NJ	19,214	19,214	72	3	58,292	354,096	4	3,021,149
32. New Mexico NM	1,466	1,466	19,999	9	(469,280)	274,995	6	508,880
33. New York NY	14,375	14,375	953,932	30	(37,889)	5,324,690	66	20,712,816
34. North Carolina NC	24,656	24,656	0	3	(30,180)	90,000	1	1,181,746
35. North Dakota ND	43,647	43,647	0	0	42,403	0	0	70,559
36. Ohio OH	0	0	162,619	19	(252,793)	392,550	6	5,276,066
37. Oklahoma OK	0	0	412	1	2,955	380	1	217,516
38. Oregon OR	0	0	0	5	(35,990)	0	0	609,746
39. Pennsylvania PA	40,113	40,113	0	9	411,983	1,255,093	17	4,760,977
40. Rhode Island RI	608	608	0	0	3,517	0	0	464,919
41. South Carolina SC	729	729	0	1	45,453	84,999	2	573,578
42. South Dakota SD	0	0	0	0	(1,016)	0	0	70,575
43. Tennessee TN	323	323	36,452	3	(49,385)	102,519	7	2,211,120
44. Texas TX	(652)	(652)	45,554	14	167,958	436,997	7	7,766,492
45. Utah UT	0	0	387,500	1	(140,995)	152,496	6	659,614
46. Vermont VT	27,148	27,148	0	0	28,132	100,000	1	409,902
47. Virginia VA	25,434	25,434	0	2	34,638	134,999	2	119,363
48. Washington WA	183	183	363,714	17	365,492	770,340	18	4,900,291
49. West Virginia WV	0	0	150,000	2	114,761	34,999	1	4,176,176
50. Wisconsin WI	446	446	0	1	4,815	54,999	2	1,141,784
51. Wyoming WY	0	0	0	2	1,007	45,000	1	184,126
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	271,121	271,121	4,129,330	227	(1,860,166)	20,131,897	274	92,777,357

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

* 2 5 6 5 8 2 0 0 6 4 5 0 0 0 1 0 2 *

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	13	0	0	282
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	677	0	0	3,372
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	15	0	0	2,792
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	1	(5)	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	94	0	0	3,039
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	202	(3,324)	0	12,213
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	1	1,088	(5,829)	1	24,040

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