



QUARTERLY STATEMENT

AS OF MARCH 31, 2006
OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE INSURANCE COMPANY

NAIC Group Code	0008	0008	NAIC Company Code	19232	Employer's ID Number	36-0719665
	(Current Period)	(Prior Period)				
Organized under the Laws of	Illinois		State of Domicile or Port of Entry	Illinois		
Country of Domicile	United States of America					
Incorporated/Organized	02/09/1931		Commenced Business	04/17/1931		
Statutory Home Office	2775 SANDERS ROAD		NORTHBROOK, IL 60062-6127			
	(Street and Number)		(City or Town, State and Zip Code)			
Main Administrative Office	2775 SANDERS ROAD		NORTHBROOK, IL 60062-6127		847-402-5000	
	(Street and Number)		(City or Town, State and Zip Code)		(Area Code) (Telephone Number)	
Mail Address	3075 SANDERS ROAD, SUITE H1A		NORTHBROOK, IL 60062-7127			
	(Street and Number or P.O. Box)		(City or Town, State and Zip Code)			
Primary Location of Books and Records	3075 SANDERS ROAD, SUITE H1A		NORTHBROOK, IL 60062-7127		847-402-5000	
	(Street and Number)		(City or Town, State and Zip Code)		(Area Code) (Telephone Number)	
Internet Website Address	Allstate.com					
Statutory Statement Contact	LYNN CIRINCIONE		847-402-3029			
	(Name)		(Area Code) (Telephone Number) (Extension)			
	LCIRRINC@ALLSTATE.COM		847-402-0508			
	(E-mail Address)		(FAX Number)			
Policyowner Relations Contact	3075 SANDERS ROAD, SUITE H1A		NORTHBROOK, IL 60062-7127		800-767-7619	
	(Street and Number)		(City or Town, State and Zip Code)		(Area Code) (Telephone Number) (Extension)	

OFFICERS

Name	Title	Name	Title
THOMAS JOSEPH WILSON, II	President	MARY JOVITA MCGINN	Secretary
STEVEN CARL VERNEY	Treasurer	DANNY LYMAN HALE	Chief Financial Officer

OTHER OFFICERS

CATHERINE SPEARMAN BRUNE	Senior Vice President	FREDERICK FLORIAN CRIPE	Group Vice President
JOAN MARGARET CROCKETT	Senior Vice President	MICHAEL JERALD MCCABE	Senior Vice President
RONALD DEAN MCNEIL	Senior Vice President	SAMUEL HENRY PILCH*	Group Vice President
JAMES MAX PLOTTS	Group Vice President	MICHAEL JOHN ROCHE	Senior Vice President
GEORGE EDWARD RUEBENSON	Senior Vice President	ERIC ALLEN SIMONSON	Senior Vice President
CASEY JOSEPH SYLLA	Senior Vice President	JOSEPH VINCENT TRIPODI	Senior Vice President
JOAN HELENA WALKER	Senior Vice President		

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	JOAN MARGARET CROCKETT	DANNY LYMAN HALE	EDWARD MICHAEL LIDDY
MICHAEL JERALD MCCABE	RONALD DEAN MCNEIL	MICHAEL JOHN ROCHE	GEORGE EDWARD RUEBENSON
ERIC ALLEN SIMONSON	CASEY JOSEPH SYLLA	JOSEPH VINCENT TRIPODI	JOAN HELENA WALKER
THOMAS JOSEPH WILSON, II			

State ofIllinois.....
County ofCook.....
SS

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.

THOMAS JOSEPH WILSON, II President	MARY JOVITA MCGINN Secretary	STEVEN CARL VERNEY Treasurer
Subscribed and sworn to before me this 1st day of May, 2006		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

Katherine Grefsheim, Notary
02/26/09

*Person having charge of the accounts and finances of the insurer.

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	27,166,622,814		27,166,622,814	27,278,785,418
2. Stocks:				
2.1 Preferred stocks	338,038,564		338,038,564	354,085,767
2.2 Common stocks	10,046,858,962	1,074,949	10,045,784,013	9,822,280,931
3. Mortgage loans on real estate:				
3.1 First liens	515,519,962		515,519,962	506,754,765
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	272,724,054		272,724,054	279,006,786
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (869,293,326)), cash equivalents (\$ 1,007,184,662) and short-term investments (\$ 52,338,618)	190,229,955		190,229,955	(371,238,324)
6. Contract loans, (including \$ premium notes)			0	0
7. Other invested assets	823,307,399	15,608,433	807,698,966	794,708,586
8. Receivables for securities	106,542,907		106,542,907	72,297,044
9. Aggregate write-ins for invested assets	63,870,415	0	63,870,415	21,532,046
10. Subtotals, cash and invested assets (Lines 1 to 9)	39,523,715,031	16,683,382	39,507,031,649	38,758,213,019
11. Title plants less \$ charged off (for Title insurers only)			0	0
12. Investment income due and accrued	340,285,137		340,285,137	367,503,786
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	733,620,548	15,786,019	717,834,529	818,505,530
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	3,047,904,265	4,025,751	3,043,878,514	3,012,415,245
13.3 Accrued retrospective premiums	3,982,564	398,256	3,584,308	3,584,308
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	186,558,030		186,558,030	164,986,325
14.2 Funds held by or deposited with reinsured companies	2,015,056	8,884	2,006,172	2,030,310
14.3 Other amounts receivable under reinsurance contracts			0	0
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon			0	399,858,372
16.2 Net deferred tax asset	1,183,421,165	96,548,010	1,086,873,155	1,118,793,642
17. Guaranty funds receivable or on deposit			0	0
18. Electronic data processing equipment and software	270,371,068	217,909,223	52,461,845	51,795,386
19. Furniture and equipment, including health care delivery assets (\$)	242,167,549	242,167,549	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	195,800,719	2,125,546	193,675,173	157,896,828
22. Health care (\$) and other amounts receivable			0	0
23. Aggregate write-ins for other than invested assets	1,883,585,717	1,445,558,503	438,027,215	387,892,557
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	47,613,426,849	2,041,211,122	45,572,215,726	45,243,475,308
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
26. Total (Lines 24 and 25)	47,613,426,849	2,041,211,122	45,572,215,726	45,243,475,308
DETAILS OF WRITE-INS				
0901. Security lending	63,798,605		63,798,605	19,874,545
0902. Call options	71,810		71,810	1,657,501
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	63,870,415	0	63,870,415	21,532,046
2301. Cash surrender value COLI	208,844,454		208,844,454	205,585,716
2302. Accounts receivable	149,249,730	61,909	149,187,820	88,756,290
2303. Pension intangible asset	62,132,000	4,000	62,128,000	62,128,000
2398. Summary of remaining write-ins for Line 23 from overflow page	1,463,359,534	1,445,492,594	17,866,940	31,422,552
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,883,585,717	1,445,558,503	438,027,215	387,892,557

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$1,990,008,389)	11,985,338,215	13,032,935,934
2. Reinsurance payable on paid losses and loss adjustment expenses	5,234,957	4,847,933
3. Loss adjustment expenses	3,338,289,560	3,450,227,439
4. Commissions payable, contingent commissions and other similar charges	220,086,799	234,259,242
5. Other expenses (excluding taxes, licenses and fees)	1,198,383,332	1,443,734,795
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	302,440,733	228,177,191
7.1 Current federal and foreign income taxes (including \$57,123,318 on realized capital gains (losses))	444,130,013	0
7.2 Net deferred tax liability		0
8. Borrowed money \$251,651,727 and interest thereon \$2,700	251,654,427	357,162,304
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$102,162,037 and including warranty reserves of \$)	8,632,503,928	8,771,248,198
10. Advance premium	267,034,065	206,791,940
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	3,672,632	1,099,848
13. Funds held by company under reinsurance treaties	3,062,991	2,880,338
14. Amounts withheld or retained by company for account of others	45,501,273	23,466,332
15. Remittances and items not allocated	30,526,722	40,656,961
16. Provision for reinsurance	119,569,083	109,965,056
17. Net adjustments in assets and liabilities due to foreign exchange rates	18,288	18,125
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	66,192,422	503,274,576
20. Payable for securities	180,096,239	67,817,341
21. Liability for amounts held under uninsured plans		0
22. Capital notes \$and interest thereon \$		0
23. Aggregate write-ins for liabilities	2,252,196,435	1,931,251,371
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	29,345,932,114	30,409,814,926
25. Protected cell liabilities		0
26. Total liabilities (Lines 24 and 25)	29,345,932,114	30,409,814,926
27. Aggregate write-ins for special surplus funds	27,191,087	28,025,676
28. Common capital stock	4,200,000	4,200,000
29. Preferred capital stock		0
30. Aggregate write-ins for other than special surplus funds	0	0
31. Surplus notes		0
32. Gross paid in and contributed surplus	2,282,510,566	2,275,148,392
33. Unassigned funds (surplus)	13,912,381,959	12,526,286,314
34. Less treasury stock, at cost:		
34.1 shares common (value included in Line 28 \$)		0
34.2 shares preferred (value included in Line 29 \$)		0
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	16,226,283,612	14,833,660,382
36. TOTALS	45,572,215,726	45,243,475,308
DETAILS OF WRITE-INS		
2301. Securities lending collateral.....	1,848,192,142	1,504,858,889
2302. Accounts payable.....	315,958,433	341,860,872
2303. Deposit on assumed reinsurance from CNA.....	49,541,931	51,574,479
2398. Summary of remaining write-ins for Line 23 from overflow page	38,503,929	32,957,132
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	2,252,196,435	1,931,251,371
2701. SCOR retroactive reinsurance account.....	27,191,087	28,025,676
2702.		
2703.		
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)	27,191,087	28,025,676
3001.		
3002.		
3003.		
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 \$3,188,697,199)	3,355,303,066	3,447,412,343	13,710,819,303
1.2 Assumed (written \$3,011,589,036)	2,991,946,158	2,706,250,207	11,319,217,562
1.3 Ceded (written \$80,965,097)	89,183,815	65,377,918	275,750,104
1.4 Net (written \$6,119,321,138)	6,258,065,409	6,088,284,633	24,754,286,761
DEDUCTIONS:			
2. Losses incurred (current accident year \$3,159,999,487):			
2.1 Direct	1,528,153,959	1,766,816,316	12,228,575,589
2.2 Assumed	1,473,144,452	1,382,074,387	7,471,675,868
2.3 Ceded	144,735,239	178,425,403	3,689,835,146
2.4 Net	2,856,563,171	2,970,465,300	16,010,416,311
3. Loss expenses incurred	707,461,206	765,619,511	3,373,735,640
4. Other underwriting expenses incurred	1,640,425,664	1,556,982,413	6,203,427,474
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	5,204,450,042	5,293,067,224	25,587,579,424
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	1,053,615,367	795,217,409	(833,292,663)
INVESTMENT INCOME			
9. Net investment income earned	389,899,509	528,803,833	2,160,866,838
10. Net realized capital gains (losses) less capital gains tax of \$57,123,318	135,027,202	68,024,325	340,765,198
11. Net investment gain (loss) (Lines 9 + 10)	524,926,712	596,828,158	2,501,632,035
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$20,718,384)	(20,718,384)	(15,821,321)	(64,120,151)
13. Finance and service charges not included in premiums	77,979,754	77,546,853	293,749,502
14. Aggregate write-ins for miscellaneous income	(1,336,601)	(720,638)	(2,929,383)
15. Total other income (Lines 12 through 14)	55,924,769	61,004,894	226,699,968
16. Net income before dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,634,466,847	1,453,050,461	1,895,039,340
17. Dividends to policyholders		0	42,271
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)	1,634,466,847	1,453,050,461	1,894,997,069
19. Federal and foreign income taxes incurred	454,073,920	354,172,285	145,033,509
20. Net income (Line 18 minus Line 19)(to Line 22)	1,180,392,927	1,098,878,176	1,749,963,560
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	14,833,660,380	16,766,721,894	16,766,721,894
22. Net income (from Line 20)	1,180,392,927	1,098,878,176	1,749,963,560
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 \$60,539,642	136,305,896	(105,152,608)	(166,026,644)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(44,734,465)	34,515,454	(78,215,585)
27. Change in nonadmitted assets	122,900,724	(47,312,027)	(166,858,702)
28. Change in provision for reinsurance	(9,604,027)	27,241,856	56,902,411
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	0
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	7,362,174	23,501,227	62,116,896
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		(1,425,000,000)	(3,863,500,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	472,556,550
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,392,623,229	(393,327,921)	(1,933,061,514)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,226,283,609	16,373,393,973	14,833,660,380
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
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. Retroactive reinsurance gain/(loss)	(872,926)	946,919	678,273
1402. Fines, penalties, and violations	(100,636)	(1,017,249)	(1,477,067)
1403. CNA renewal rights & option agreement	(363,040)	(650,308)	(2,130,589)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,336,601)	(720,638)	(2,929,383)
3701. Additional minimum pension liability		0	472,556,550
3702.			
3703.			
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	472,556,550

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance.....	6,250,896,099	24,989,116,884
2. Net investment income	447,996,577	2,138,392,423
3. Miscellaneous income	55,924,769	226,699,968
4. Total (Lines 1 to 3)	6,754,817,445	27,354,209,275
5. Benefits and loss related payments	3,925,732,595	14,247,509,015
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	2,628,320,923	9,246,178,861
8. Dividends paid to policyholders	0	42,271
9. Federal and foreign income taxes paid (recovered) \$ net of tax on capital gains (losses)	(332,791,147)	910,887,727
10. Total (Lines 5 through 9)	6,221,262,371	24,404,617,874
11. Net cash from operations (Line 4 minus Line 10)	533,555,074	2,949,591,400
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	3,651,025,386	13,061,020,048
12.2 Stocks	1,632,416,456	4,526,194,831
12.3 Mortgage loans	1,234,803	57,367,892
12.4 Real estate	0	44,348,437
12.5 Other invested assets	100,241,188	306,007,844
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(129,059)	(61,654)
12.7 Miscellaneous proceeds	21,298,088	141,463,352
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,406,086,862	18,136,340,751
13. Cost of investments acquired (long-term only):		
13.1 Bonds	3,487,249,855	13,105,397,241
13.2 Stocks	1,533,577,685	4,578,668,474
13.3 Mortgage loans	10,000,000	182,734,654
13.4 Real estate	1,431,443	17,028,596
13.5 Other invested assets	50,422,457	272,678,611
13.6 Miscellaneous applications	0	205,933,976
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,082,681,441	18,362,441,552
14. Net increase (or decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	323,405,421	(226,100,801)
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.....	7,362,174	62,116,896
16.3 Borrowed funds	(105,507,877)	(308,505,184)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	3,863,500,000
16.6 Other cash provided (applied).....	(197,346,512)	534,900,043
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(295,492,215)	(3,574,988,245)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Lines 15 and 17)	561,468,279	(851,497,645)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	(371,238,323)	480,259,322
19.2 End of period (Line 18 plus Line 19.1)	190,229,956	(371,238,323)

Note:	Supplemental disclosures of cash flow information for non-cash transactions:	
20.0001.	Proceeds from bonds sold, matured or repaid.....	59,268,113
20.0002.	Proceeds from equities sold, matured or repaid.....	25,486,794
20.0003.	Cost of bonds acquired.....	52,790,432
20.0004.	Cost of equities acquired.....	20,353,299

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2005 Annual Statement notes: 1-8, 9(B), 9(E-F), 10(A-C), 10(F-K), 11-13, 14(B-C), 15, 16(2-4), 17(A-B), 18-20, 21(A-B), 21(D-E), 22, 23(A-B), 23(C2-C3), 23(D-G), 24(A-B), 24(D), 25-35.

9. Income Taxes

A. The components of the net deferred tax asset were as follows:

(in millions)		March 31, 2006		December 31, 2005
Total of gross deferred tax assets	\$	1,903	\$	1,968
Total of gross deferred tax liabilities		(719)		(679)
Net deferred tax asset		1,184		1,289
Deferred tax asset nonadmitted		97		170
Net admitted deferred tax asset	\$	1,087	\$	1,119
(Increase) decrease in nonadmitted asset	\$	73		

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)		2006		2005
Federal income tax - excluding net capital gains	\$	454	\$	354
Federal income tax on net capital gains		57		54
Federal income taxes incurred	\$	511	\$	408

The provision for income tax incurred did not include any foreign income taxes for the three months ended March 31, 2006 or 2005.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities were as follows:

(in millions)		March 31, 2006		December 31, 2005
Deferred tax assets:				
Nonadmitted assets	\$	686	\$	698
Adjustment for unearned premiums		639		637
Reserve discounting		415		430
Investments		52		64
Additional minimum pension liability		12		12
Uncollectible reinsurance		8		8
Other		91		119
Total deferred tax assets		1,903		1,968
Nonadmitted deferred tax assets		97		170
Admitted deferred tax assets		1,806		1,798
Deferred tax liabilities:				
Unrealized net gains		(458)		(397)
Employee benefits		(178)		(197)
Fixed assets		(49)		(50)
Premium acquisition expense		(12)		(12)
Salvage and subrogation discounting		(11)		(11)
Premium taxes		(10)		(10)
Deposit accounting adjustments		(1)		(2)
Total deferred tax liabilities		(719)		(679)
Net admitted deferred tax asset	\$	1,087	\$	1,119

The change in net deferred income tax was comprised of the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)		March 31, 2006		December 31, 2005		Change
Total deferred tax assets	\$	1,903	\$	1,968	\$	(65)
Total deferred tax liabilities		(719)		(679)		(40)
Net deferred tax asset (liability)	\$	1,184	\$	1,289		(105)
Tax effect of unrealized gains (losses)						60
Change in net deferred income tax						(45)
Tax effect of nonadmitted assets						11
Change in net deferred income tax relating to the provision					\$	(34)

(in millions)		March 31, 2005		December 31, 2004		Change
Total deferred tax assets	\$	1,915	\$	1,897	\$	18
Total deferred tax liabilities		(639)		(721)		82
Net deferred tax asset (liability)	\$	1,276	\$	1,176		100
Tax effect of unrealized gains (losses)						(65)
Change in net deferred income tax						35
Tax effect of nonadmitted assets						(5)
Change in net deferred income tax relating to the provision					\$	30

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing this difference were as follows at March 31:

(in millions)		2006		Effective Tax Rate	
Provision computed at statutory rate	\$	592		35.0	%
Tax exempt interest deduction		(63)		(3.7)	
Change in net deferred income taxes		(34)		(2.0)	
Intercompany dividends		-		-	
Adjustment of prior year tax liabilities		-		-	
Other		16		.9	
Total statutory income taxes	\$	511		30.2	%

(in millions)		2005		Effective Tax Rate	
Provision computed at statutory rate	\$	527		35.0	%
Tax exempt interest deduction		(70)		(4.6)	
Change in net deferred income taxes		30		2.0	
Intercompany dividends		(53)		(3.5)	
Adjustment of prior year tax liabilities		(27)		(1.8)	
Other		1		-	
Total statutory income taxes	\$	408		27.1	%

10. Information Concerning Parent, Subsidiaries and Affiliates

D. The Company reported the following amounts as receivable from affiliates:

(in millions)		March 31, 2006		December 31, 2005
Lincoln Benefit Life Company	\$	54	\$	41
Allstate Life Insurance Company		52		58
Allstate Texas Lloyd's		32		-
American Heritage Life Insurance Company		13		12
Allstate Floridian Insurance Company		10		18
Allstate Investments, LLC		9		8
Allstate Financial Services, LLC		7		8
Allstate Motor Club, Inc.		5		5
Allstate Distributors, LLC		3		2
E.R.J. Insurance Group, Inc.		2		2
Allstate Life Insurance Company of New York		2		2
Northbrook Services, Inc.		2		1
Allstate Insurance Company of Canada		1		1
Allstate Bank		1		-
First Colonial Insurance Company		1		-
Total	\$	194	\$	158

The Company reported the following amounts as payable to affiliates:

(in millions)		March 31, 2006		December 31, 2005
The Allstate Corporation	\$	64	\$	501
Allstate New Jersey Insurance Company		2		-
Allstate Floridian Indemnity Company		-		2
Total	\$	66	\$	503

The Company entered into an intercompany loan agreement with The Allstate Corporation ("Corporation"). The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to \$1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At March 31, 2006 and December 31, 2005, the Company's total outstanding intercompany loan balance, excluding interest, was \$20 million and \$413 million, respectively. The interest rate on the loan outstanding at March 31, 2006 and December 31, 2005 was 4.37% and 4.22%, respectively. The maturity date on the intercompany loan outstanding at March 31, 2006 was 2 days. The maturity date on the intercompany loan outstanding at December 31, 2005 was 4 days. Total interest paid on intercompany debt was \$2 million for the first quarter 2006 and for the year ended December 31, 2005. Since this debt was payable to the Corporation, it was combined with other amounts due to and receivable from the Corporation and classified as payables from parent, subsidiaries and affiliates.

Intercompany receivables and payables are generally cash settled at least quarterly.

E. The Company purchased structured settlement annuities, a type of immediate annuity, at prices determined based on interest rates in effect at the time of purchase, to fund structured settlements from Allstate Life Insurance Company ("ALIC") and its subsidiary, Allstate Life Insurance Company of New York ("ALNY"). Prior to July 1, 2001, these annuities were issued to Allstate Settlement Corporation ("ASC"), a subsidiary of ALIC. Most of the structured settlements issued to ASC were under a "qualified assignment", meaning these entities assumed the Company's obligation to make future payments.

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing the Company certain collateral security rights with respect to the annuities and certain other rights in the event of any default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were \$5 billion at both March 31, 2006 and December 31, 2005.

The Company and Allstate Floridian Insurance Company ("AFIC") entered into a Support Agreement effective June 1, 2005 through May 31, 2006, wherein the Company will provide: (1) contingent limited capital support triggered by specified surplus levels of AFIC and (2) liquidity support in the event of delays in the collection of reinsurance recoverables by AFIC following a catastrophe. The Company's commitment to provide capital and liquidity support will not exceed \$375 million in the aggregate. If there are events that result in the reduction of AFIC's statutory surplus below certain levels, AFIC may request the Company to provide capital in an amount that will replenish AFIC's statutory surplus to those levels. The ultimate effects of this Support Agreement will not be determined until May 31, 2006, or earlier if the entire \$375 million has already been funded. The Support Agreement also provides that in certain circumstances the Company will purchase the nonadmitted reinsurance recoverables of AFIC in an aggregate amount not to exceed \$400 million.

NOTES TO FINANCIAL STATEMENTS

AFIC's surplus at March 31, 2006 was \$268 million and no additional capital from the Company has been requested. As a result of AFIC's losses from hurricanes, its capital was reduced to levels that resulted in the Company providing \$159 million of capital to AFIC on December 23, 2005 pursuant to the Support Agreement. The Company's obligation under the Support Agreement to provide additional capital, up to the aggregate \$375 million, if one or more additional events reduce AFIC's capital below \$225 million, and with respect to purchase of nonadmitted receivables will continue until the Support Agreement's May 31, 2006 termination.

14. Contingencies

A. Contingent Commitments

The Company has made the following contingent commitments and guarantees in addition to the related party commitments described in Note 10, Part E.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through assessments on participating insurance companies and reinsurance proceeds. Participating insurers are required to pay an assessment, currently estimated not to exceed \$2.18 billion, if the capital of the CEA falls below \$350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed \$1.46 billion, if aggregate CEA earthquake losses exceed \$5.79 billion and the capital of the CEA falls below \$350 million. At November 30, 2005, the CEA's capital balance was approximately \$2.11 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996. The authority of the CEA to assess participating insurers for the first assessment expires when it has completed twelve years of operation, at year-end 2008. All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2005, the Company's share of the CEA was 23%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be \$821 million. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the Statement of Income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared Markets

As a condition of maintaining its licenses to write personal property and casualty insurance in various states, the Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations that provide various types of insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, were immaterial to the Statement of Income.

PMI Runoff Support Agreement

The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of The PMI Group, Inc., related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994 if PMI fails certain financial covenants and fails to pay such claims. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of The PMI Group, Inc. or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances. Management does not believe this agreement will have a material adverse effect on the Statement of Income, liquidity or financial position of the Company.

Morgan Stanley Guarantee

The Company executed a guarantee to Morgan Stanley DW, Inc. ("Morgan Stanley"), related to the obligations of Northbrook Holdings, LLC ("Northbrook"), a wholly owned subsidiary of the Company under a certain Note Purchase Agreement between Northbrook and Morgan Stanley and promissory notes issued by Northbrook pursuant thereto. The balance of the notes was \$26 million and \$32 million at March 31, 2006 and December 31, 2005, respectively.

Allstate Real Estate Trust

The Company has guaranteed debt issued by Allstate Real Estate Trust, an unconsolidated special purpose entity, from which it leases an office building. The lease contains a residual value guarantee for the properties covered by the lease. The maximum amount of potential future payments for the guarantee of the debt or the residual value guarantee or the combined debt and residual value guarantee was \$66 million at both March 31, 2006 and December 31, 2005. The guarantee for the office building expires on December 28, 2006.

Suntrust Guarantee

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective March 31, 2006, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be \$17 million at March 31, 2006. If all outstanding leases were terminated effective December 31, 2005, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be \$16 million at December 31, 2005. The remaining term of each residual value guarantee is equal to the term of the underlying lease that range from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

D. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time regulatory authorities seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, limit insurers' ability to impose underwriting standards, impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

Legal and regulatory proceedings and inquiries

Background

The Company and certain of its subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to the "Proceedings" sub-section below, please note the following:

NOTES TO FINANCIAL STATEMENTS

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including but not limited to, the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters might be resolved by settlement, through litigation or otherwise and, in some cases, the timing of their resolutions relative to other similar matters involving other companies; the fact that many of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that many of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.
- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra-contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the specifics of the case, while still avoiding the risk of removal to federal court. In our experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.
- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.
- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the provisions of Statement of Statutory Accounting Principle ("SSAP") No. 5, Liabilities, Contingencies and Impairments of Assets, when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.
- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved and may be material to the Company's operating results or cash flows for a particular quarter or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below as they are resolved over time is not likely to have a material adverse effect on the financial position of the Company.

Proceedings

Since the recent denial of the petition for certiorari in *Avery v. State Farm*, plaintiffs have voluntarily dismissed with prejudice the one active nationwide class action lawsuit pending against the Company regarding its specification of after-market (non-original equipment manufacturer) replacement parts in the repair of insured vehicles.

There are several statewide and nationwide class action lawsuits pending against the Company alleging that its failure to pay "inherent diminished value" to insureds under the collision, comprehensive, uninsured motorist property damage, or auto property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. These lawsuits are pending in various state and federal courts, and they are in various stages of development. Classes have been certified in only two cases. Both are multi-state class actions. A trial in one of these multi-state class action cases involving collision and comprehensive coverage concluded on April 29, 2004, with a jury verdict in favor of the Company. The plaintiffs have filed an appeal from the judgment. Oral argument on that appeal was held on January 5, 2006, but the court has not yet ruled. In the other certified class action lawsuit, which involves uninsured motorist property damage coverage, the appellate court has granted the Company's petition for review of the order of certification, and has affirmed the certification. The Company has filed a petition to appeal to the Washington Supreme Court and is awaiting a ruling. The Company has been vigorously defending all these lawsuits and, since 1998, has been implementing policy language in more than 40 states reaffirming that its collision and comprehensive coverages do not include diminished value claims. The outcome of these disputes remains uncertain.

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including, among other things, the manner in which the Company determines reasonableness and necessity. One nationwide class action has been certified. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes result in a breach of the insurance policy as well as fraud. Plaintiffs seek monetary damages in the form of contractual and extra-contractual damages. The Company denies these allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

A number of nationwide and statewide putative class actions are pending against the Company that challenge the Company's use of certain automated database vendors in valuing total loss automobiles. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. Plaintiffs allege that flaws in these databases result in valuations to the detriment of insureds. The plaintiffs are seeking actual and punitive damages. The lawsuits are in various stages of development and the Company has been vigorously defending them, but the outcome of these disputes is currently uncertain.

The Company is defending a putative nationwide class action that alleges that the Company discriminates against non-Caucasian policyholders, through underwriting and rate-making practices including the use of credit information, that result in higher premiums. The Company is also defending a putative statewide class action in federal court challenging its use of credit information under certain state insurance statutes. These plaintiffs seek monetary and equitable relief, including actual and punitive damages and injunctive relief. The Company denies these allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including several statewide putative class action lawsuits pending in Louisiana, Mississippi, and Texas. In addition, the Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. These suits seek primarily declaratory relief, and in some cases, actual and punitive damages in an unspecified amount. A Texas district court judge denied the Texas Commissioner of Insurance's request for a permanent injunction mandating the payment of additional living expense claims under the Texas policy form in the absence of physical damage to the insured premises. The Texas Commissioner of Insurance did not file an appeal. The matters described in this paragraph are in various stages of development and the Company intends to vigorously defend them. The outcome of these disputes is currently uncertain.

The Company is defending various lawsuits involving worker classification issues. These lawsuits include a number of putative class actions and several certified class actions challenging the overtime exemption claimed by the Company under the Fair Labor Standards Act or state wage and hour laws. In these cases, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief and an accounting. These class actions mirror similar lawsuits filed against other carriers in the industry and other employers. The Company is continuing to vigorously defend its other worker classification lawsuits. The outcome of these disputes is currently uncertain.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging

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retaliation under federal civil rights laws, a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations, and a lawsuit filed in October 2004 by the EEOC alleging age discrimination with respect to a policy limiting the rehiring of agents affected by the agency program reorganization. The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims and are seeking actual damages including benefits under Allstate employee benefit plans and payments provided in connection with the reorganization, as well as punitive damages. In late March 2004, in the first EEOC lawsuit and class action lawsuit, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the (agent) in exchange for signing the release". The court also "concluded that, on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order. The case otherwise remains pending. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in April 2005. In these matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization. In addition, the Company has been defending certain matters relating to the life agency program reorganization announced in 2000. These matters have been the subject of an investigation by the EEOC with respect to allegations of age discrimination and retaliation and conciliation discussions between the Company and the EEOC. The outcome of these disputes is currently uncertain.

The Company has resolved through mediation and settlement all but two of its lawsuits brought by plaintiffs challenging trading restrictions the Company adopted in an effort to limit market-timing activity in ALIC and its subsidiaries variable annuity sub-accounts. In the remaining lawsuits the plaintiffs seek a variety of remedies including monetary and equitable relief. The Company has been vigorously defending these matters, but their outcome is currently uncertain.

The Company is defending its homeowners insurance rates and discount programs in administrative actions filed by Texas Department of Insurance ("TX DOI"). The TX DOI is focusing, as they have with other insurers, on the reasonableness of the Company's rates for the risks to which they apply. These proceedings seek primarily to restrict premium rates and require premium refunds to policyholders. The matters described in this paragraph are in various stages of development and the outcome of these disputes is currently uncertain.

Other matters

The Corporation and some of its subsidiaries have received interrogatories and demands for information from regulatory and enforcement authorities relating to various insurance products and practices. The areas of inquiry include variable annuity market timing, late trading and the issuance of funding agreements backing medium-term notes. The Corporation and some of its subsidiaries have also received interrogatories and demands for information from authorities seeking information relevant to ongoing investigations into the possible violation of antitrust or insurance laws by unnamed parties and, in particular, seeking information as to whether any person engaged in activities for the purpose of price fixing, market allocation, or bid rigging. The Corporation believes that these inquiries are similar to those made to many financial services companies as part of industry-wide investigations by various authorities into the practices, policies and procedures relating to insurance and financial services products. The Corporation and its subsidiaries have responded and will continue to respond to these inquiries.

Various other legal and regulatory actions, including state market conduct exams, are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the target of a number of class action lawsuits and other types of proceedings, some of which involve claims for substantial or indeterminate amounts. These actions are based on a variety of issues and target a range of the Company's practices. The outcome of these disputes is currently unpredictable.

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarter or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this "Other matters" subsection, in excess of amounts currently reserved, as they are resolved over time is not likely to have a material effect on the statement of income, cash flows or financial position of the Company.

16. Information about Financial Instruments With Off-Balance Sheet Risk and Concentration of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount, statement value and fair value of the Company's derivative financial instruments, including those with off-balance sheet risk:

		March 31, 2006			
(in millions)		Notional Amount		Statement Value	Fair Value
Interest rate contracts					
Financial futures contracts	\$	65	\$	-	\$ -
Equity and index contracts					
Options, commodities and financial futures		162		(2)	(2)
Other derivative financial instruments					
Replication credit default swaps		44		-	(1)
Replication excess return swaps		380		-	(1)
Credit default swaps – buying protection		124		(1)	-
Total other derivative financial instruments		548		(1)	(2)
Total derivative financial instruments	\$	775	\$	(3)	\$ (4)

		December 31, 2005			
(in millions)		Notional Amount		Statement Value	Fair Value
Interest rate contracts					
Financial futures contracts	\$	310	\$	-	\$ -
Equity and index contracts					
Options, commodities and financial futures		178		2	2
Other derivative financial instruments					
Replication credit default swaps		90		-	-
Replication excess return swaps		275		-	-
Credit default swaps – buying protection		86		-	-
Total other derivative financial instruments		451		-	-
Total derivative financial instruments	\$	939	\$	2	\$ 2

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The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements.

Derivative financial instruments are stated at values prescribed by the NAIC, which are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current market value.

Fair value is the estimated amount that the Company will receive/pay to terminate the derivative contracts at the reporting date. For exchange traded derivative contracts, the fair value is based on dealer or exchange quotes. The exchange requires margin deposits as well as daily cash settlements of margin. The fair value of non-exchange traded derivative contracts is based on either independent third party pricing sources, including broker quotes, or widely accepted pricing and valuation models which use independent third party data as inputs.

Other financial instruments

1. The table below presents a summary of the contractual amounts of off-balance sheet financial instruments, other than derivatives:

(in millions)		March 31, 2006		December 31, 2005
Commitments to invest	\$	658	\$	600
Private placement commitments		30		-
Credit guarantees		7		7

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during the first quarter 2006 and 2005 and reacquired within 30 days of the sale date were:

	Quarter ended March 31, 2006						
	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
(\$ in millions)							
NAIC 3	-	\$	-	\$	-	\$	-
NAIC 4	3		2		3		(1)

	Quarter ended March 31, 2005						
	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
(\$ in millions)							
NAIC 3	-	\$	-	\$	-	\$	-
NAIC 4	1		3		3		-

The Company did not have any wash sales related to preferred stock during the first quarter of 2006 or 2005.

21. Other Items

- C. Other Disclosures

The Corporation has committed to provide capital to the Company, in the form of surplus notes or contributed surplus, to maintain levels of statutory surplus as set forth in a Capital Support Commitment, and to hold, or cause the Corporation's subsidiary Kennett Capital, Inc. to hold and make available upon request, investments sufficient to meet its obligations under the agreement. To the extent that the Company's statutory surplus as of a reporting date specified in the following table is less than the amount set forth as required surplus for that date, the Corporation will provide capital in an amount equal to the lesser of the amount set forth as the available commitment as of that date or the amount by which statutory surplus excluding ALIC is less than the required surplus as of that date.

(in millions)			
Reporting Date		Required Surplus	Available Commitment
March 31, 2006		11,000	2,100
June 30, 2006		12,000	1,100
September 30, 2006		12,500	600
December 31, 2006		12,900	200

Because the Company's statutory surplus excluding ALIC was approximately \$12.7 billion at March 31, 2006, no amounts were due under this commitment. No amounts were due under this commitment as of December 31, 2005. This commitment terminates at the earliest of the first reporting date that the Company's statutory surplus excluding ALIC exceeds \$13.1 billion, when the Corporation has provided \$2.4 billion to the Company, or March 15, 2007.

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23. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance or if the Company or a receiver had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	March 31, 2006					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	\$ 4,210	\$ 544	\$ -	\$ -	\$ 4,210	\$ 544
(ii) All other	22	-	(102)	(31)	(80)	(31)
(iii) Total	\$ 4,232	\$ 544	\$ (102)	\$ (31)	\$ 4,130	\$ 513

(iv) Direct Unearned Premium Reserve \$4.50 billion

(in millions)	December 31, 2005					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	\$ 4,191	\$ 539	\$ -	\$ -	\$ 4,191	\$ 539
(ii) All other	21	-	(110)	(33)	(89)	(33)
(iii) Total	\$ 4,212	\$ 539	\$ (110)	\$ (33)	\$ 4,102	\$ 506

(iv) Direct Unearned Premium Reserve \$4.67 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- C. The amount of net premiums written by the Company subject to the Your Choice Auto retrospective rating feature was \$85 million and \$66 million at March 31, 2006 and December 31, 2005, respectively.

In 2006, the net premiums written by the Company subject to retrospective rating features represented 1.4% of the total net premiums written by the Company. In 2005, the net premiums written by the Company subject to retrospective rating features represented less than one half of one percent of the total net premiums written by the Company.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the 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 ☒
- 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 ☒
- 2.2

If yes, date of change:

If not previously filed, furnish herewith a certified copy of the instrument as amended.
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☒ No ☐

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

If yes, provide the 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

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?

If yes, attach an explanation.

Yes ☐ No ☐ NA ☒
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2003
- 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.

12/31/2003
- 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).

08/02/2005
- 6.4

By what department or departments?
DE, IL, MS.....
- 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 ☒
- 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 ☒
- 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 ☐
- 8.4

If 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	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
ALFS, INC.....	3100 SANDERS ROAD, NORTHBROOK, IL 60062.....					Yes.....
ALLSTATE BANK.....	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061.....			Yes.....		
ALLSTATE DISTRIBUTORS, LLC.....	3100 SANDERS ROAD, NORTHBROOK, IL 60062.....					Yes.....
ALLSTATE FINANCIAL SERVICES, LLC.....	2920 SOUTH 84TH STREET, LINCOLN, NE 68506.....					Yes.....
ALLSTATE INVESTMENT MANAGEMENT COMPANY.....	2775 SANDERS ROAD, NORTHBROOK, IL 60062.....					Yes.....

GENERAL INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

10.2 If yes, explain:
.....

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

11.2 If yes, give full and complete information relating thereto:
\$251,550,832 - SECURITIES HELD AT CUSTODIAN BANK (BANK OF NEW YORK).....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:\$261,952,967

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 []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Statement Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$44,793,120	\$44,793,120
14.23 Common Stock	\$5,262,405,140	\$5,285,396,427
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$5,307,198,260	\$5,330,189,547
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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	2
Name of Custodian(s)	Custodian Address
BANK OF NEW YORK (BNY MIDWEST).....	209 W. JACKSON BLVD. SUITE 800 CHICAGO, IL 60606 CONTACT: KEITH BEAR 312-542-8003.....
CITIBANK, F.S.B.....	233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JOHN TOMAN 312-876-8548.....

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	2	3
Name(s)	Location(s)	Complete Explanation(s)

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	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

16.5 Identify all investment advisors, brokers/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	2	3
Central Registration Depository	Name(s)	Address
N/A.....	ALLSTATE INVESTMENTS, LLC.....	3075 SANDERS ROAD, NORTHBROOK, IL 60062...

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

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

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 [] NA [X]

If yes, attach an explanation.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation 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:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
.....										
.....										
.....										
TOTAL			0	0	0	0	0	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	279,006,786	326,515,854
2. Increase (decrease) by adjustment	(7,714,176)	(32,192,865)
3. Cost of acquired	0	0
4. Cost of additions to and permanent improvements	1,431,443	17,028,596
5. Total profit (loss) on sales	0	12,003,638
6. Increase (decrease) by foreign exchange adjustment	0	0
7. Amount received on sales	0	44,348,437
8. Book/adjusted carrying value at end of current period	272,724,054	279,006,786
9. Total valuation allowance	0	0
10. Subtotal (Lines 8 plus 9)	272,724,054	279,006,786
11. Total nonadmitted amounts	0	0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	272,724,054	279,006,786

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	506,754,765	381,388,003
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	10,000,000	182,734,654
2.2. Additional investment made after acquisitions	0	0
3. Accrual of discount and mortgage interest points and commitment fees	0	0
4. Increase (decrease) by adjustment	0	0
5. Total profit (loss) on sale	0	0
6. Amounts paid on account or in full during the period	1,234,803	57,367,892
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	515,519,962	506,754,765
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	515,519,962	506,754,765
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)	515,519,962	506,754,765

SCHEDULE BA – VERIFICATION

Other Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	811,624,047	748,261,475
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	20,857,076	64,546,371
2.2. Additional investment made after acquisitions	29,565,381	208,132,240
3. Accrual of discount	0	0
4. Increase (decrease) by adjustment	52,157,400	91,362,819
5. Total profit (loss) on sale	9,344,683	4,949,217
6. Amounts paid on account or in full during the period	100,241,188	306,007,844
7. Amortization of premium	0	0
8. Increase (decrease) by foreign exchange adjustment	0	379,769
9. Book/adjusted carrying value of long-term invested assets at end of current period	823,307,399	811,624,047
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	823,307,399	811,624,047
12. Total nonadmitted amounts	15,608,433	16,915,461
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	807,698,966	794,708,586

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	37,456,227,056	36,999,733,457
2. Cost of bonds and stocks acquired	5,020,827,540	17,684,065,715
3. Accrual of discount	22,594,279	123,942,552
4. Increase (decrease) by adjustment	161,133,425	(281,665,763)
5. Increase (decrease) by foreign exchange adjustment	5,184,480	(50,918,868)
6. Total profit (loss) on disposal	187,061,424	644,583,747
7. Consideration for bonds and stocks disposed of	5,283,441,842	17,587,214,879
8. Amortization of premium	18,066,021	76,298,906
9. Book/adjusted carrying value, current period	37,551,520,341	37,456,227,056
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	37,551,520,341	37,456,227,056
12. Total nonadmitted amounts	1,074,949	1,074,949
13. Statement value	37,550,445,391	37,455,152,106

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

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	24,162,011,049	22,201,764,300	21,990,050,584	64,273,183	24,437,997,948	0	0	24,162,011,049
2. Class 2	2,137,755,462	247,993,904	340,237,410	(50,032,725)	1,995,479,231	0	0	2,137,755,462
3. Class 3	795,048,399	81,293,868	139,220,918	674,685	737,796,035	0	0	795,048,399
4. Class 4	693,101,135	154,606,335	89,720,842	(35,174,024)	722,812,604	0	0	693,101,135
5. Class 5	237,137,927	16,375,521	18,262,482	51,837,087	287,088,054	0	0	237,137,927
6. Class 6	58,646,701		12,213,911	(1,460,571)	44,972,219	0	0	58,646,701
7. Total Bonds	28,083,700,673	22,702,033,928	22,589,706,146	30,117,636	28,226,146,090	0	0	28,083,700,673
PREFERRED STOCK								
8. Class 1	175,291,304	15,471,061	20,893,020	(378,619)	169,490,726	0	0	175,291,304
9. Class 2	105,836,925	10,028,713	29,547,359	(3,307,915)	83,010,364	0	0	105,836,925
10. Class 3	28,158,644	2,774,810		2,300,019	33,233,473	0	0	28,158,644
11. Class 4	43,686,891	6,320,697	710,929	1,878,520	51,175,178	0	0	43,686,891
12. Class 5	1,112,000			16,820	1,128,820	0	0	1,112,000
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	354,085,764	34,595,280	51,151,308	508,826	338,038,562	0	0	354,085,764
15. Total Bonds and Preferred Stock	28,437,786,437	22,736,629,208	22,640,857,455	30,626,462	28,564,184,652	0	0	28,437,786,437

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter					
	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
8299999 Totals	52,338,618	XXX	52,338,618	13,719	0

SCHEDULE DA - PART 2- VERIFICATION

Short-Term Investments Owned		
	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	36,820,936	10,095,406
2. Cost of short-term investments acquired	2,565,659,749	71,616,937,468
3. Increase (decrease) by adjustment		33,390,873
4. Increase (decrease) by foreign exchange adjustment		0
5. Total profit (loss) on disposal of short-term investments		(3,036)
6. Consideration received on disposal of short-term investments	2,550,142,067	71,623,599,774
7. Book/adjusted carrying value, current period	52,338,618	36,820,936
8. Total valuation allowance		0
9. Subtotal (Lines 7 plus 8)	52,338,618	36,820,936
10. Total nonadmitted amounts		0
11. Statement value (Lines 9 minus 10)	52,338,618	36,820,936
12. Income collected during period	506,206	36,224,491
13. Income earned during period	453,155	36,284,428

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments Open		Cash Instrument(s) Held				
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
85590AA@3	SAMSON INV CO FLOAT RATE, SER 2005-C 5.2% with 5/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	2Z	1,000,000	1,005,186	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	5,186	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	1,000,000	1,000,000	2
459200F@5	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC.	1	5,000,000	4,759,461	CDS SPG4026L4 ON GENWORTH FINANCIAL INC.	2,163	52605#-AA-4	LEND LEASE (US) CAPITAL INC. GTD SR NTS	5,000,000	4,757,298	2Z
571748A@1	ST. JOE CO. SER G SR NTS 5.2% with 8/25/2015 maturity.CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC.	2	5,000,000	4,661,020	CDS SPM401XJ4 ON MARSH & MCLENNAN COS	7,368	790148-C*-9	ST. JOE CO. SER G SR NTS	5,000,000	4,653,652	2
29364GB#9	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 5.2% with 8/23/2015 maturity.CDS SPM401XK1 ON ENTERGY CORP.	2	5,000,000	4,720,009	CDS SPM401XK1 ON ENTERGY CORP	(859)	18055#-AC-6	CLARION LION PROPERTIES FUND HOLD SR NTS	5,000,000	4,720,868	1
023551J@4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SER 2005-A 5.4% with 7/17/2017 maturity.CDS SPP5014R2 ON AMERADA HESS CORP.	2	10,000,000	10,001,490	CDS SPP5014R2 ON AMERADA HESS CORP.	1,490	09201J-AA-4	BLACK DIAMOND INT'L FUNDING SER 2005-A	10,000,000	10,000,000	1FE
144141D@4	KIRBY CORP FLOAT RATE NTS 5.3% with 2/28/2013 maturity.CDS SPV601A16 ON CAROLINA POWER & LIGHT.	2Z	5,000,000	5,011,273	CDS SPV601A16 ON CAROLINA POWER & LIGHT	11,273	497266-A@-5	KIRBY CORP FLOAT RATE NTS	5,000,000	5,000,000	2
144141D@4	SAMSON INV CO FLOAT RATE, SER 2005-C 5.2% with 5/24/2012 maturity.CDS SPV601A16 ON CAROLINA POWER & LIGHT.	2Z	6,000,000	6,013,528	CDS SPV601A16 ON CAROLINA POWER & LIGHT	13,528	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	6,000,000	6,000,000	2
144141D@4	TCW GLOBAL PROJECT FUND III CL. B-2 5.7% with 9/1/2017 maturity.CDS SPV601A16 ON CAROLINA POWER & LIGHT.	2Z	7,000,000	7,015,783	CDS SPV601A16 ON CAROLINA POWER & LIGHT	15,783	872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2	7,000,000	7,000,000	1FE
86359DA*8	ACE 2005-WF1, A2C 5.1% with 5/25/2035 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	27,760,000	27,954,331	INT RATE SWAP0650 ON FXD RATE SECURITIES	(40,869)	004421-QN-6	ACE 2005-WF1, A2C	27,760,000	27,995,200	1FE
86359DA*8	BRAZOS 2005-1, A2 5.0% with 12/26/2018 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	10,000,000	9,985,278	INT RATE SWAP0650 ON FXD RATE SECURITIES	(14,722)	106238-LC-0	BRAZOS 2005-1, A2	10,000,000	10,000,000	1FE
86359DA*8	CWL 2003-5, MV2 6.4% with 1/25/2034 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	7,250,000	7,365,426	INT RATE SWAP0650 ON FXD RATE SECURITIES	(10,674)	126671-S7-2	CWL 2003-5, MV2	7,250,000	7,376,100	1FE
86359DA*8	GCOE 2005-1, A3L 4.8% with 11/25/2020 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	40,000,000	39,733,512	INT RATE SWAP0650 ON FXD RATE SECURITIES	(58,888)	36156H-AK-4	GCOE 2005-1, A3L	40,000,000	39,792,400	1FE
86359DA*8	PPSI 2005-WCW3, A2C 5.2% with 8/25/2035 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	15,340,000	15,425,316	INT RATE SWAP0650 ON FXD RATE SECURITIES	(22,584)	70069F-LV-7	PPSI 2005-WCW3, A2C	15,340,000	15,447,900	1FE
86359DA*8	SASCO 2005-WF3, A3 5.1% with 7/25/2035 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	5,000,000	5,028,939	INT RATE SWAP0650 ON FXD RATE SECURITIES	(7,361)	86359D-LK-1	SASCO 2005-WF3, A3	5,000,000	5,036,300	1FE
86359DA*8	SLMA 2006-3, A4 4.8% with 7/25/2019 maturity.INT RATE SWAP0650 ON FIXED RATE SECURITIES	1Z	20,000,000	19,970,356	INT RATE SWAP0650 ON FXD RATE SECURITIES	(29,444)	78442G-SC-1	SLMA 2006-3, A4	20,000,000	19,999,800	1FE
55264TA*2	BRAZOS 2005-1, A2 5.0% with 12/26/2018 maturity.INT RATE SWAP0651 ON FIXED RATE SECURITIES	1Z	15,000,000	14,977,866	INT RATE SWAP0651 ON FXD RATE SECURITIES	(22,134)	106238-LC-0	BRAZOS 2005-1, A2	15,000,000	15,000,000	1FE
55264TA*2	CXHE 2004-B, M5 5.8% with 3/25/2034 maturity.INT RATE SWAP0651 ON FIXED RATE SECURITIES	1Z	5,000,000	5,044,622	INT RATE SWAP0651 ON FXD RATE SECURITIES	(7,378)	152314-JZ-4	CXHE 2004-B, M5	5,000,000	5,052,000	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
55264TA*2.....	NCSLT 2004-2, A2 4.9% with 10/27/2025 maturity.INT RATE SWAP0651 ON FIXED RATE SECURITIES.....	1Z.....	20,025,600	20,045,951	INT RATE SWAP0651 ON FXD RATE SECURITIES.....	(29,549)	63543P-AV-8.....	NCSLT 2004-2, A2.....	20,025,600	20,075,500	1FE.....
55264TA*2.....	SLMA 2006-3, A5 4.8% with 1/25/2021 maturity.INT RATE SWAP0651 ON FIXED RATE SECURITIES.....	1Z.....	10,000,000	9,975,844	INT RATE SWAP0651 ON FXD RATE SECURITIES.....	(14,756)	78442G-SD-9.....	SLMA 2006-3, A5.....	10,000,000	9,990,600	1FE.....
126670A*9.....	CWL 2005-1, 1AV2 5.0% with 5/25/2035 maturity.INT RATE SWAP0652 ON FIXED RATE SECURITIES.....	1Z.....	26,000,000	25,965,064	INT RATE SWAP0652 ON FXD RATE SECURITIES.....	(43,236)	126673-WQ-1.....	CWL 2005-1, 1AV2.....	26,000,000	26,008,300	1FE.....
361856A*8.....	GMACM 2005-HE1, A3 5.0% with 8/25/2035 maturity.INT RATE SWAP0658 ON FIXED RATE SECURITIES.....	1Z.....	20,000,000	19,945,846	INT RATE SWAP0658 ON FXD RATE SECURITIES.....	(39,354)	361856-EC-7.....	GMACM 2005-HE1, A3.....	20,000,000	19,985,200	1FE.....
361856A*8.....	PERMA 5, 2C 5.5% with 6/10/2042 maturity.INT RATE SWAP0658 ON FIXED RATE SECURITIES.....	2Z.....	5,000,000	5,012,161	INT RATE SWAP0658 ON FXD RATE SECURITIES.....	(9,839)	71419N-AF-2.....	PERMA 5, 2C.....	5,000,000	5,022,000	2FE.....
225470A*4.....	HEMT 2004-2, M2 5.9% with 8/25/2034 maturity.INT RATE SWAP0660 ON FIXED RATE SECURITIES.....	1Z.....	15,100,000	15,163,322	INT RATE SWAP0660 ON FXD RATE SECURITIES.....	(24,678)	22541S-ES-3.....	HEMT 2004-2, M2.....	15,100,000	15,188,000	1FE.....
225470A*4.....	RAMP 2003-RS10, M1I2 6.5% with 11/25/2033 maturity.INT RATE SWAP0660 ON FIXED RATE SECURITIES.....	1Z.....	15,000,000	15,193,885	INT RATE SWAP0660 ON FXD RATE SECURITIES.....	(24,515)	760985-D8-1.....	RAMP 2003-RS10, M1I2.....	15,000,000	15,218,400	1FE.....
126670A@7.....	CWL 2004-2, M3 5.7% with 4/25/2034 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	1Z.....	3,500,000	3,521,368	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(6,532)	126671-4B-9.....	CWL 2004-2, M3.....	3,500,000	3,527,900	1FE.....
126670A@7.....	CWL 2005-1, 3AV3 5.0% with 5/25/2035 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	1Z.....	10,430,300	10,411,834	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(19,466)	126673-WW-8.....	CWL 2005-1, 3AV3.....	10,430,300	10,431,300	1FE.....
126670A@7.....	CXHE 2004-B, M4 5.7% with 3/25/2034 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	1Z.....	2,500,000	2,520,834	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(4,666)	152314-JY-7.....	CXHE 2004-B, M4.....	2,500,000	2,525,500	1FE.....
126670A@7.....	MSAC 2004-OP1, M5 5.8% with 11/25/2034 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	1Z.....	5,000,000	5,061,868	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(9,332)	61744C-JH-0.....	MSAC 2004-OP1, M5.....	5,000,000	5,071,200	1FE.....
126670A@7.....	PERMA 4, 2C 5.6% with 6/10/2042 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	2Z.....	7,000,000	7,021,436	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(13,064)	71419Q-AF-5.....	PERMA 4, 2C.....	7,000,000	7,034,500	2FE.....
126670A@7.....	RASC 2004-KS1, M1I2 5.8% with 2/25/2034 maturity.INT RATE SWAP0685 ON FIXED RATE SECURITIES.....	1Z.....	999,600	1,008,034	INT RATE SWAP0685 ON FXD RATE SECURITIES.....	(1,866)	74924P-AN-2.....	RASC 2004-KS1, M1I2.....	999,600	1,009,900	1FE.....
76112BA*1.....	CENTEX 2004-A, M2 5.8% with 1/25/2034 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	5,000,000	5,006,820	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(12,380)	152314-JE-1.....	CENTEX 2004-A, M2.....	5,000,000	5,019,200	1FE.....
76112BA*1.....	CENTEX 2004-A, M3 6.0% with 1/25/2034 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	7,000,000	7,031,968	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(17,332)	152314-JF-8.....	CENTEX 2004-A, M3.....	7,000,000	7,049,300	1FE.....
76112BA*1.....	GRAN 2001-1, 1C 6.4% with 1/20/2041 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	8,068,800	8,081,621	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(19,979)	387413-AD-9.....	GRAN 2001-1, 1C.....	8,068,800	8,101,600	1FE.....
76112BA*1.....	GRAN 2004-2, 1C 5.6% with 6/20/2044 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	1,471,400	1,469,357	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(3,643)	38741W-AE-3.....	GRAN 2004-2, 1C.....	1,471,400	1,473,000	1FE.....
76112BA*1.....	LBMLT 2004-1, M4 5.8% with 3/25/2034 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	4,000,000	4,016,696	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(9,904)	542514-EX-8.....	LBMLT 2004-1, M4.....	4,000,000	4,026,600	1FE.....
76112BA*1.....	LBMLT 2004-1, M5 5.9% with 3/25/2034 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	10,007,400	10,056,120	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(24,780)	542514-EY-6.....	LBMLT 2004-1, M5.....	10,007,400	10,080,900	1FE.....

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
76112BA*1.....	RAMP 2003-RS9, MII-1 5.4% with 10/25/2033 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	6,000,000	6,036,744	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(14,856)	760985-B3-4.....	RAMP 2003-RS9, MII-1.....	6,000,000	6,051,600	1FE.....
76112BA*1.....	RAMP 2003-RS9, MII-2 6.6% with 10/25/2033 maturity.INT RATE SWAP0686 ON FIXED RATE SECURITIES.....	1Z.....	8,000,000	8,216,091	INT RATE SWAP0686 ON FXD RATE SECURITIES.....	(19,809)	760985-B4-2.....	RAMP 2003-RS9, MII-2.....	8,000,000	8,235,900	1FE.....
76113AA*2.....	RASC 2003-KS10, MII2 6.1% with 12/25/2033 maturity.INT RATE SWAP0687 ON FIXED RATE SECURITIES.....	1Z.....	5,000,000	5,074,230	INT RATE SWAP0687 ON FXD RATE SECURITIES.....	(12,270)	76110W-VE-3.....	RASC 2003-KS10, MII2.....	5,000,000	5,086,500	1FE.....
76113AA*2.....	RASC 2003-KS11, MII2 6.0% with 1/25/2034 maturity.INT RATE SWAP0687 ON FIXED RATE SECURITIES.....	1Z.....	4,000,000	4,037,584	INT RATE SWAP0687 ON FXD RATE SECURITIES.....	(9,816)	76110W-VW-3.....	RASC 2003-KS11, MII2.....	4,000,000	4,047,400	1FE.....
76113AA*2.....	RASC 2004-KS1, MII2 5.8% with 2/25/2034 maturity.INT RATE SWAP0687 ON FIXED RATE SECURITIES.....	1Z.....	15,996,500	16,119,344	INT RATE SWAP0687 ON FXD RATE SECURITIES.....	(39,256)	74924P-AN-2.....	RASC 2004-KS1, MII2.....	15,996,500	16,158,600	1FE.....
NA.....	CRGT 2005-1, A1 4.9% with 6/17/2037 maturity.INT RATE SWAP0698 ON FIXED RATE SECURITIES.....	1Z.....	14,423,000	14,378,648	INT RATE SWAP0698 ON FXD RATE SECURITIES.....	(34,852)	22882T-AA-1.....	CRGT 2005-1, A1.....	14,423,000	14,413,500	1FE.....
NA.....	FBRSI 2005-1, A2 5.0% with 6/25/2035 maturity.INT RATE SWAP0698 ON FIXED RATE SECURITIES.....	1Z.....	16,039,700	16,000,841	INT RATE SWAP0698 ON FXD RATE SECURITIES.....	(38,759)	30246Q-AB-9.....	FBRSI 2005-1, A2.....	16,039,700	16,039,600	1FE.....
9999999 Totals			434,912,300	435,046,907	XXX	(656,611)	XXX	XXX	434,912,300	435,703,518	XXX

SCHEDULE DB - PART F - SECTION 2

	Reconciliation of Replicated (Synthetic) Assets Open									
	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	13	.92,818,858	.0	.0	.0	.0	.0	.0	13	.92,818,858
2. Add: Opened or Acquired Transactions	.5	464,799,403							.5	464,799,403
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	.0
4. Less: Closed or Disposed of Transactions	.3	122,705,961							.3	122,705,961
5. Less: Positions Disposed of for Failing Effectiveness Criteria									.0	.0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	15	434,912,300	0	0	0	0	0	0	15	434,912,300

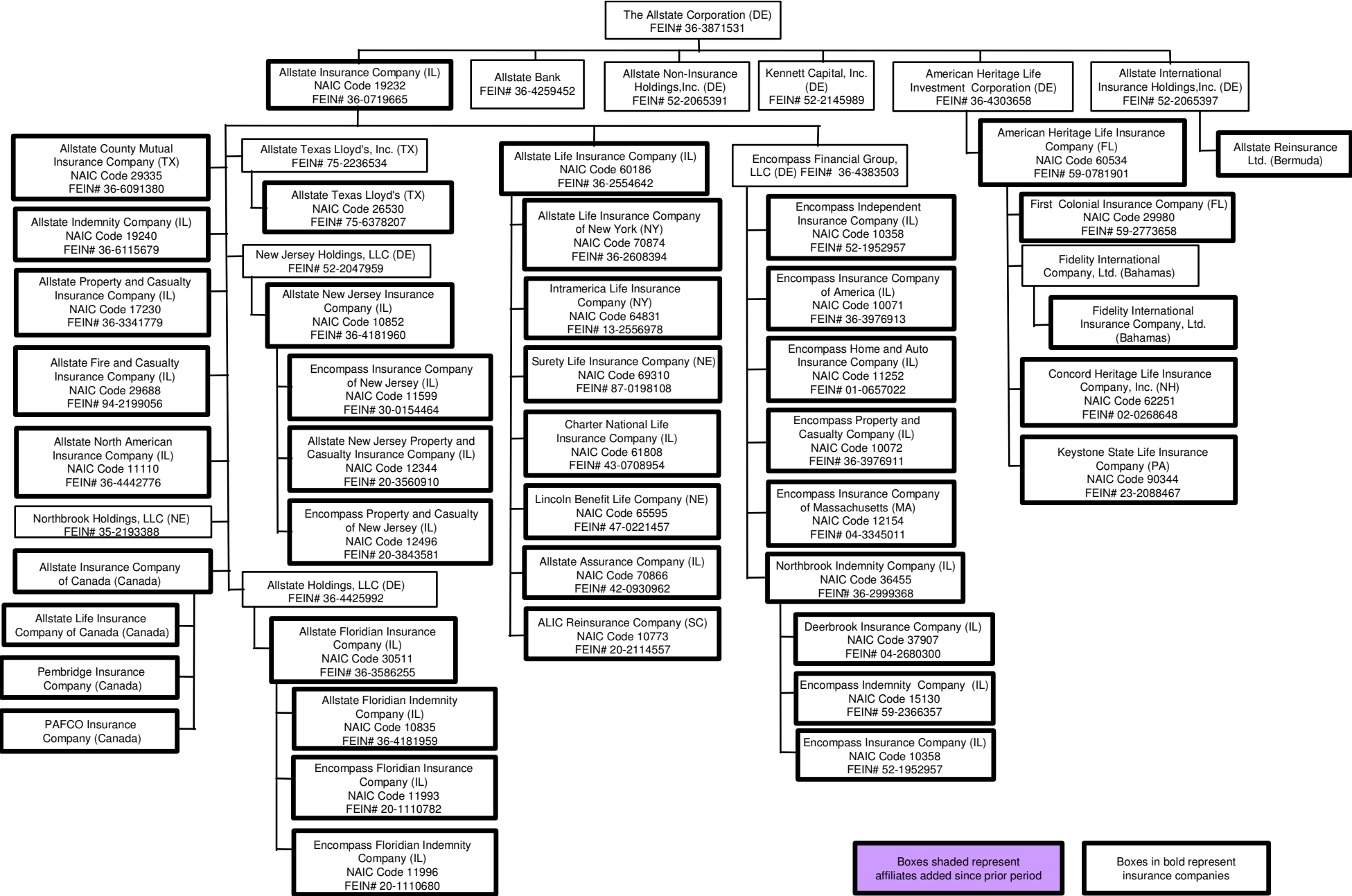
STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories								
States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	Yes	51,204,578	51,731,301	36,008,933	39,688,056	82,257,414	94,797,688
2. Alaska	AK	Yes	25,908,279	25,665,031	16,079,806	16,697,654	42,766,262	44,974,958
3. Arizona	AZ	Yes	52,272,321	58,304,920	25,922,722	27,891,757	78,625,985	78,975,171
4. Arkansas	AR	Yes	27,736,675	29,180,724	14,736,193	12,792,966	38,014,756	40,003,054
5. California	CA	Yes	366,764,901	363,341,016	170,227,857	170,735,386	573,979,332	644,043,043
6. Colorado	CO	Yes	40,043,524	43,497,839	18,851,257	19,704,003	61,653,345	62,216,996
7. Connecticut	CT	Yes	66,942,571	68,407,863	36,416,008	32,979,154	212,786,944	219,035,946
8. Delaware	DE	Yes	8,692,542	8,451,221	5,096,557	31,713,369	63,346,334	64,392,163
9. District of Columbia	DC	Yes	6,381,854	6,204,112	2,152,011	2,438,347	6,543,417	6,801,792
10. Florida	FL	Yes	260,439,725	275,375,602	210,132,557	285,474,306	626,031,123	685,108,163
11. Georgia	GA	Yes	122,117,561	123,190,685	65,515,934	67,220,325	142,008,272	188,962,757
12. Hawaii	HI	Yes	18,397,279	16,536,409	6,921,254	5,554,121	23,104,162	22,561,114
13. Idaho	ID	Yes	12,691,291	14,082,235	7,766,784	6,026,695	21,263,274	23,756,895
14. Illinois	IL	Yes	136,640,830	146,773,328	72,445,721	69,309,236	344,384,603	367,633,295
15. Indiana	IN	Yes	44,735,801	48,841,263	21,914,088	28,155,513	67,538,339	66,994,913
16. Iowa	IA	Yes	6,722,906	7,490,445	3,517,986	3,227,733	9,355,810	11,839,452
17. Kansas	KS	Yes	13,363,215	15,068,769	6,143,388	5,760,066	15,963,162	15,680,133
18. Kentucky	KY	Yes	41,234,484	45,474,156	19,539,409	21,456,255	51,479,890	48,783,191
19. Louisiana	LA	Yes	105,229,602	105,162,319	883,610,809	43,119,151	939,221,687	208,666,965
20. Maine	ME	Yes	13,138,129	14,055,171	7,436,637	7,090,341	27,082,441	27,603,884
21. Maryland	MD	Yes	121,893,424	120,846,720	60,173,359	59,704,721	154,041,098	165,589,479
22. Massachusetts	MA	Yes	0	0	2,484	(199,207)	40,875,747	38,763,624
23. Michigan	MI	Yes	87,463,976	101,451,199	56,222,125	63,882,802	1,097,380,670	989,982,522
24. Minnesota	MN	Yes	23,087,697	26,211,882	11,538,724	10,925,472	55,329,241	54,974,310
25. Mississippi	MS	Yes	28,128,624	26,382,400	136,557,500	10,642,781	242,923,067	70,793,634
26. Missouri	MO	Yes	21,010,529	23,438,668	13,951,313	11,238,429	49,891,917	43,177,324
27. Montana	MT	Yes	5,405,503	6,305,570	2,225,382	2,921,063	19,014,376	18,458,158
28. Nebraska	NE	Yes	8,451,247	9,787,205	3,192,833	3,569,669	17,453,810	17,777,677
29. Nevada	NV	Yes	32,157,919	34,518,551	17,293,354	20,579,942	59,726,001	65,592,627
30. New Hampshire	NH	Yes	12,712,678	13,155,034	6,258,547	7,132,923	23,505,383	28,734,413
31. New Jersey	NJ	No	(611)	(227)	8,582,047	9,135,599	328,799,590	297,375,059
32. New Mexico	NM	Yes	21,136,456	22,187,020	11,901,241	12,354,361	27,532,597	40,345,050
33. New York	NY	Yes	528,005,888	547,779,897	308,156,379	294,807,500	1,489,495,342	1,599,952,148
34. North Carolina	NC	Yes	86,228,567	90,631,894	41,655,015	42,531,145	102,216,366	128,336,431
35. North Dakota	ND	Yes	2,057,519	2,143,524	940,940	771,163	3,563,774	3,007,000
36. Ohio	OH	Yes	76,527,708	80,692,233	45,273,834	58,076,625	215,416,331	223,275,503
37. Oklahoma	OK	Yes	34,646,650	37,018,058	16,181,986	16,025,992	40,446,687	42,809,941
38. Oregon	OR	Yes	36,046,771	39,731,339	17,074,599	17,920,713	56,771,705	61,072,153
39. Pennsylvania	PA	Yes	205,565,745	219,526,789	117,920,482	158,231,030	725,646,699	719,450,225
40. Rhode Island	RI	Yes	17,179,438	17,181,074	8,292,339	7,294,267	47,384,664	46,492,003
41. South Carolina	SC	Yes	74,556,244	78,047,238	35,387,610	31,728,581	90,826,183	100,685,157
42. South Dakota	SD	Yes	1,321,640	1,385,186	760,898	638,287	3,034,190	2,352,119
43. Tennessee	TN	Yes	46,414,241	49,245,310	22,123,888	24,793,103	71,582,963	81,228,513
44. Texas	TX	Yes	39,206,640	39,569,045	30,323,978	63,510,275	154,631,269	142,063,138
45. Utah	UT	Yes	35,302,987	38,067,292	19,072,368	16,045,846	48,738,012	49,717,635
46. Vermont	VT	Yes	7,066,597	7,529,431	3,269,615	4,310,895	14,392,861	14,071,682
47. Virginia	VA	Yes	99,535,415	106,293,091	46,552,443	49,629,576	129,774,356	132,139,206
48. Washington	WA	Yes	78,964,806	82,442,252	44,210,448	43,344,137	152,117,431	146,602,222
49. West Virginia	WV	Yes	18,416,356	19,286,627	8,639,873	9,868,300	34,683,227	34,336,802
50. Wisconsin	WI	Yes	16,406,966	17,547,591	8,530,405	7,945,286	83,206,199	80,478,682
51. Wyoming	WY	Yes	3,132,761	3,387,839	1,792,465	2,318,859	2,688,363	3,929,636
52. American Samoa	AS	No	0	0	0	0	0	0
53. Guam	GU	No	0	0	0	0	0	0
54. Puerto Rico	PR	Yes	8,749	466,116	43,413	310,636	5,170,350	5,062,367
55. U.S. Virgin Islands	VI	No	0	0	0	0	0	0
56. Northern Mariana Islands	MP	No	0	0	0	0	0	0
57. Canada	CN	Yes	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	84,257	188,616	808,230	1,298,454
59. Totals	(a) 51		3,188,697,198	3,329,090,257	2,734,622,055	1,959,213,821	9,016,475,251	8,372,756,468
DETAILS OF WRITE-INS								
5801. Other Alien	XXX			0	84,257	188,616	808,230	1,298,454
5802.	XXX			0		0		0
5803.	XXX			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 through 5803 plus 5898) (Line 58 above)	XXX		0	0	84,257	188,616	808,230	1,298,454

(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			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	9,120,262	4,516,278	49.5	33.1
2.	Allied Lines	60,234,991	144,026,922	239.1	50.1
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	872,819,187	313,573,221	35.9	44.6
5.	Commercial multiple peril	149,537,541	67,743,747	45.3	40.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	987,070	95,140	9.6	27.4
9.	Inland marine	34,235,298	11,995,708	35.0	30.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical malpractice - occurrence	0	0	0.0	0.0
11.2	Medical malpractice - claims-made	0	0	0.0	0.0
12.	Earthquake	9,245,199	(103,239)	(1.1)	(4.8)
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	60,791	0.0	(301.4)
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	58	(648,148)	(1,117,496.6)	(14,033.0)
17.1	Other liability - occurrence	19,588,825	15,240,116	77.8	28.8
17.2	Other liability - claims-made	0	0	0.0	0.0
18.1	Products liability - occurrence	644,026	(293,048)	(45.5)	(389.3)
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	1,220,020,717	589,019,758	48.3	64.7
19.3,19.4	Commercial auto liability	52,277,532	28,276,510	54.1	50.2
21.	Auto physical damage	925,156,320	354,317,896	38.3	43.2
22.	Aircraft (all perils)	12,460	(2,027)	(16.3)	7.5
23.	Fidelity	104,733	10,987	10.5	24.3
24.	Surety	19,190	0	0.0	12.5
26.	Burglary and theft	268,892	95,747	35.6	14.8
27.	Boiler and machinery	496,264	(148,549)	(29.9)	10.9
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	534,501	376,149	70.4	75.9
34.	Totals	3,355,303,066	1,528,153,959	45.5	51.3
DETAILS OF WRITE-INS					
3301.	Mechanical breakdown	534,501	376,149	70.4	75.9
3302.		0	0	0.0	0.0
3303.		0	0	0.0	0.0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	534,501	376,149	70.4	75.9

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,621,816	8,621,816	9,049,252
2.	Allied Lines	51,992,107	51,992,107	45,170,378
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	738,842,748	738,842,748	749,351,682
5.	Commercial multiple peril	137,987,602	137,987,602	148,764,766
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	796,889	796,889	979,591
9.	Inland marine	27,290,028	27,290,028	28,462,398
10.	Financial guaranty	0	0	0
11.1	Medical malpractice - occurrence	0	0	0
11.2	Medical malpractice - claims-made	0	0	0
12.	Earthquake	7,513,482	7,513,482	8,242,355
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	(314,089)
15.	Other accident and health	0	0	0
16.	Workers' compensation	0	0	266
17.1	Other liability - occurrence	18,491,758	18,491,758	18,323,319
17.2	Other liability - claims-made	0	0	0
18.1	Products liability - occurrence	543,675	543,675	573,318
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	1,204,777,983	1,204,777,983	1,301,913,709
19.3,19.4	Commercial auto liability	61,301,030	61,301,030	53,646,667
21.	Auto physical damage	929,749,423	929,749,423	963,881,740
22.	Aircraft (all perils)	11,506	11,506	12,400
23.	Fidelity	94,608	94,608	100,649
24.	Surety	230	230	220
26.	Burglary and theft	245,682	245,682	277,298
27.	Boiler and machinery	468,156	468,156	498,096
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	(31,524)	(31,524)	156,244
34.	Totals	3,188,697,199	3,188,697,199	3,329,090,259
DETAILS OF WRITE-INS				
3301.	Mechanical breakdown	(31,524)	(31,524)	156,244
3302.		0	0	0
3303.		0	0	0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(31,524)	(31,524)	156,244

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 on "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 question.

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:

1.

Bar Code:

1.



19232200649000001

OVERFLOW PAGE FOR WRITE-INS

PQ002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2304. Prepaid reinsurance premiums.....	17,168,584		17,168,584	.0
2305. Equities and deposits in pools and associations.....	698,357		698,357	698,357
2306. Prepaid expenses.....	1,340,593,098	1,340,593,098	.0	.0
2307. Advances.....	104,899,496	104,899,496	.0	.0
2308. Escrow on real estate sale.....			.0	28,699,887
2309. Florida Hurricane Catastrophe Fund prepaid reimbursement premium.....			.0	2,024,308
2397. Summary of remaining write-ins for Line 23 from Page 02	1,463,359,534	1,445,492,594	17,866,940	31,422,552

PQ003 Additional Aggregate Lines for Page 03 Line 23.
*LIAB

	1	2
	Current Statement Date	December 31, Prior Year
2304. Reserve for uncashed checks.....	51,545,395	46,742,234
2305. Deferred gain on intercompany asset transfer.....	17,032,239	17,123,192
2306. Retroactive reinsurance reserve ceded.....	(30,073,705)	(30,908,294)
2397. Summary of remaining write-ins for Line 23 from Page 03	38,503,929	32,957,132

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED During the Current Quarter

1 Description of Property	2 Location		3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
					NONE				
99999999 - Totals									

SCHEDULE A - PART 3

Showing All Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

[illegible]

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

[illegible]

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) By Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
000000-00-0...	STARWOOD CAPITAL HOSPITALITY FUND I	GREENWICH	CT	STARWOOD CAPITAL		07/10/2006		5,280,000		5,280,000	5,280,000			15,790,000	2.630
000000-00-0...	STARWOOD OPPORTUNITY FUND VII-A	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		2,697,931		2,697,931	2,697,931			17,302,069	5.000
15959599 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated								7,947,931		7,947,931	7,947,931			33,052,069	XXX
131338-10-6...	CALTIUS PARTNERS I I I	Los Angeles	CA	Caltius Capital	SRP	09/03/2004		134,488		134,488	134,488			3,317,450	1.670
000000-00-0...	HANCOCK MEZZANINE PARTNERS I I I	Boston	MA	Hancock Partners	4	12/30/2003		22,561		22,561	22,561			2,639,879	4.950
58986H-10-0...	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Optl Ptnrs	SRP	01/13/2005		230,769		230,769	230,769			4,125,549	0.670
74459-10-1...	PRUDENTIAL CAPITAL PARTNERS I I	Chicago	IL	Prudential Group	SRP	04/28/2005		222,971		222,971	222,971			8,733,349	1.330
13959999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated								610,789		610,789	610,789			18,816,227	XXX
000000-00-0...	ABRY BROADCAST PARTNERS I I I, L.P.	Boston	MA	ABRY PARTNERS		03/19/1997		31,710		31,710	31,710			0	1.720
000000-00-0...	AIG HIGHSTAR GP I I LP	New York	NY	AIG		05/24/2004		52,496		52,496	52,496			8,781,390	5.410
000000-00-0...	APAX EUROPE IV, A, L.P.	St. Peter Port	Guernsey	Apax Partners		03/31/1999		213,136		213,136	213,136			0	1.260
000000-00-0...	ARCH VENTURE FUND V, L.P.	Chicago	IL	ARCH Partners		06/07/2001		125,000		125,000	125,000			985,000	1.430
000000-00-0...	ARCLIGHT ENERGY PARTNERS I I	Boston	MA	ARCH Partners		12/16/2003		156,819		156,819	156,819			6,762,903	0.940
000000-00-0...	BAKER COMMUNICATIONS FUND I I, LP	New York	NY	Baker Capital		04/17/2000		227,489		227,489	227,489			1,807,152	0.890
000000-00-0...	BIRCH HILL EQUITY PARTNERS I I I	Toronto	Ontario	BIRCH HILL EOU PARTN		03/17/2006		1,537,002		1,537,002	1,537,002			15,741,069	2.350
000000-00-0...	BLACKSTONE CAPITAL PARTNERS V	New York	NY	BLACKSTONE GROUP		01/30/2006		32,344		32,344	32,344			8,967,656	0.070
000000-00-0...	CYPRESS MERCHANT BANKING PARTNERS I	New York	NY	Cypress Advisors		03/08/1996		862		862	862			0	1.000
000000-00-0...	CYPRESS MERCHANT BANKING PARTNERS I I	New York	NY	Cypress Advisors		03/29/1999		185,148		185,148	185,148			0	0.630
000000-00-0...	ELEVATION PARTNERS	Menlo Park	CA	Elevation Assoc.		12/13/2004		70,698		70,698	70,698			0.800	
000000-00-0...	FERRER FREEMAN & COMPANY, LLC	Greenwich	CT	EFC		12/23/1996		14,022		14,022	14,022			11,732,545	4.760
000000-00-0...	FIWI OPPORTUNITY FUND I I	Tel Aviv	ISRAEL	FIWI		10/11/2005		119,398		119,398	119,398			6,810,602	2.410
000000-00-0...	GRYPHON PARTNERS I I I	San Francisco	CA	Gryphon Partners		09/08/2004		92,381		92,381	92,381			2,369,198	1.570
000000-00-0...	GTOR FUND VII I LP	Chicago	IL	GTOR		09/29/2003		1,250,000		1,250,000	1,250,000			9,750,000	1.600
000000-00-0...	HARBOURVEST PARTNERS VII I - BUYOUT PARTNERSHIP	Boston	MA	Harbourvest Ptnrs		11/12/2003		800,000		800,000	800,000			11,440,000	1.070
000000-00-0...	HARBOURVEST PARTNERS VII I VENTURE PARTNERSHIP	Boston	MA	Harbourvest Ptnrs		11/12/2003		240,000		240,000	240,000			2,820,000	0.110
000000-00-0...	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCT		08/07/2002		0		0	0			0	0.070
000000-00-0...	LANDMARK EQUITY PARTNERS XI LP	Simsbury	CT	Landmark Ptnrs		07/01/2003		36,744		36,744	36,744			2,292,828	1.820
000000-00-0...	LEEDS WELD EQUITY PARTNERS IV L.P.	New York	NY	Leeds Weld Assoc.		07/21/2004		657,465		657,465	657,465			9,634,599	2.800
000000-00-0...	LEHMAN BROTHERS MERCHANT BANKING I I I	New York	NY	Lehman Brothers		11/17/2004		4,006,807		4,006,807	4,006,807			5,504,592	1.400
000000-00-0...	LEXINGTON CAPITAL PARTNERS V LP	Boston	MA	Lexington Ptnrs		06/27/2003		1,411,180		1,411,180	1,411,180			6,345,081	2.000
000000-00-0...	LINCOLNSHIRE EQUITY PARTNERS I I I	New York	NY	Lincolnshire Partners		10/01/2004		565,567		565,567	565,567			7,451,584	2.400
000000-00-0...	OAK HILL CAPITAL PARTNERS I I (CAYMAN)	Dover	DE	Montgomery Medical Ventures		01/05/1990		614,747		614,747	614,747			0.000	
000000-00-0...	ODYSSEY INVESTMENT PARTNERS FUND I I I	Fort Worth	TX	Odyssey Ptnrs		12/28/2004		187,998		187,998	187,998			12,992,067	0.910
000000-00-0...	PENINSULA FUND IV	New York	NY	Peninsula Ptnrs		08/27/2004		160,501		160,501	160,501			11,845,413	2.670
70712H-10-8...	PROVIDENCE EQUITY PARTNERS L.P.	Detroit	MI	Peninsula Ptnrs		09/30/2005		552,500		552,500	552,500			7,267,500	2.560
000000-00-0...	QUADRANGLE CAPITAL PARTNERS I I	Providence	RI	Providence Ptnrs		12/19/1996		12,674		12,674	12,674			0	3.630
000000-00-0...	STERLING CAPITAL PARTNERS I I	New York	NY	QUADRANGLE GROUP		02/28/2006		2,188,742		2,188,742	2,188,742			15,881,351	1.130
000000-00-0...	TENASKA POWER FUND	Baltimore	MD	Sterling Ptnrs		08/18/2005		1,317,452		1,317,452	1,317,452			10,178,863	2.540
000000-00-0...	TPG IV LP	Onaha	NE	Tenaska, Inc		03/25/2005		387,334		387,334	387,334			8,978,198	2.340
000000-00-0...	WARBURG PINCUS PRIVATE EQUITY IX	Fort Worth	TX	Texas Pacific Gp		12/09/2003		161,638		161,638	161,638			5,560,929	0.230
000000-00-0...	WAYZATA OPPORTUNITIES FUND	New York	NY	Warburg Pincus		07/26/2005		900,000		900,000	900,000			13,770,000	0.290
000000-00-0...	WILLIAM BLAIR CAPITAL PARTNERS VI	Chicago	IL	WAYZATA INVEST PARTN		02/17/2006		4,781,398		4,781,398	4,781,398			6,491,663	0.940
000000-00-0...	WILLIAM BLAIR CAPITAL PARTNERS VII	Chicago	IL	Wm Blair Partners		09/08/1998		105,000		105,000	105,000			0	5.560
000000-00-0...	WIND POINT PARTNERS VI	Chicago	IL	Wm Blair Partners		05/01/2001		100,000		100,000	100,000			1,430,000	2.580
15959999 - Joint Venture Interests - Common Stock - Unaffiliated								447,504		447,504	447,504			10,552,496	2.900
000000-00-0...	BRAZOS EQUITY FUND I I	Del Las	TX	BRAZOS PVT EOU PARTN		03/17/2006		3,682,390		3,682,390	3,682,390			16,717,610	5.830
000000-00-0...	EAGLESTONE INVESTMENT PARTNERS I, L.P.	Long Beach	CA	Eaglestone Ptnrs		02/26/1999		207,000		207,000	207,000			205,078	30.000
000000-00-0...	GRYPHON CO-INVESTMENT FUND I I I	San Francisco	CA	Gryphon Partners		12/03/2004		36,026		36,026	36,026			569,216	6.670
000000-00-0...	KBSI HOLDINGS LP	New York	NY	KENNER & COMPANY		02/23/1998		0		0	0			23,000	
000000-00-0...	LEHMAN CROSSROADS INSTITUTIONAL SERIES VII I A	Simsbury	CT	Landmark Ptnrs		12/13/2004		315,974		315,974	315,974			3,661,792	7.000
000000-00-0...	LEXINGTON MIDDLE MARKET INVESTORS	Del Las	TX	Lehman Brothers		06/27/2005		1,760,000		1,760,000	1,760,000			7,920,000	14.670
000000-00-0...		Boston	MA	Lexington Ptnrs		06/25/2004		216,000		216,000	216,000			10,640,893	5.470

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) By Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership	
1699999 - Joint Venture Interests - Common Stock - Affiliated									6,217,390		6,217,390	6,217,390			39,714,589	XXX	
.000000-00-0-. ASIAN REALTY PARTNERS, L.P.		Chicago, IL			Transwestern Inv.		12/18/1998		220,327		220,327	220,327			0	5,870	
.000000-00-0-. BLACKSTONE REAL ESTATE PARTNERS IV		New York, NY			Blackstone Group		10/22/2003		1,287,542		1,287,542	1,287,542			4,349,736	0.900	
.000000-00-0-. CABOT INDUSTRIAL VALUE FUND I, L.P.		Boston, MA			Cabot Industrial		11/15/2005		489,000		489,000	489,000			9,777,500	2.500	
.000000-00-0-. CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV		Los Angeles, CA			CB Richard Ellis		12/07/2005		259,285		259,285	259,285			14,692,033	1.270	
.000000-00-0-. DRA GROWTH AND INCOME FUND IV		New York, NY			DRA Advisors		05/29/2003		950,570		950,570	950,570			821,047	2.720	
.000000-00-0-. GEM REALTY FUND I, L.P.		Chicago, IL			GEM Realty Capital		10/26/2005		1,192,400		1,192,400	1,192,400			8,563,600	3.610	
.000000-00-0-. JER REAL ESTATE PARTNERS II, L.P.		McLean, VA			JER Realty		06/04/1999		21,700		21,700	21,700			0	2.520	
.000000-00-0-. JER REAL ESTATE PARTNERS III, L.P.		McLean, VA			JER Realty		01/05/2005		1,616,553		1,616,553	1,616,553			7,967,595	2.400	
.000000-00-0-. KEYSTONE INDUSTRIAL FUND		Conshohocken, PA			KTR Capital Partners		10/24/2005		1,369,500		1,369,500	1,369,500			11,880,000	2.930	
.000000-00-0-. LEHMAN BROTHERS REAL ESTATE PARTNERS II, L.P.		New York, NY			Lehman Brothers		08/26/2005		195,443		195,443	195,443			8,829,940	0.650	
.000000-00-0-. MORGAN STANLEY REAL ESTATE FUND I, L.P.		New York, NY			Morgan Stanley		01/23/1995		13,106		13,106	13,106			0	3.440	
.000000-00-0-. MORGAN STANLEY REAL ESTATE FUND III		New York, NY			Morgan Stanley		06/05/1998		24,114		24,114	24,114			0	8.010	
.000000-00-0-. MORGAN STANLEY REAL ESTATE FUND IV		New York, NY			Morgan Stanley		11/06/2002		375,081		375,081	375,081			1,699,762	5.000	
.000000-00-0-. O'CONNOR NORTH AMERICAN PROPERTY PARTNERS		New York, NY			O'Connor Group		09/30/2004		1,072,013		1,072,013	1,072,013			7,505,398	2.650	
.000000-00-0-. RLJ URBAN LODGING FUND		Bethesda, MD			RLJ Opt'l Ptnrs.		04/29/2005		238,271		238,271	238,271			4,826,837	5.000	
.000000-00-0-. ROCKPOINT REAL ESTATE I, L.P.		Dallas, TX			Rockpoint Group		09/28/2004		28,493		28,493	28,493			2,217,910	1.750	
.000000-00-0-. ROCKPOINT REAL ESTATE PARTNERS II, L.P.		Dallas, TX			Rockpoint Group		09/30/2005		2,181,437		2,181,437	2,181,437			15,631,433	1.200	
.000000-00-0-. WESTBROOK REAL ESTATE FUND I, L.P.		Dallas, TX			Westbrook Ptnrs.		06/12/1997		11,276		11,276	11,276			0	2.800	
.000000-00-0-. WESTBROOK REAL ESTATE FUND II, L.P.		Dallas, TX			Westbrook Ptnrs.		09/01/1998		19,957		19,957	19,957			0	2.710	
.000000-00-0-. WESTBROOK REAL ESTATE FUND IV, LP		Dallas, TX			Westbrook Ptnrs.		10/17/2000		19,271		19,271	19,271			0	1.200	
.000000-00-0-. WESTBROOK REAL ESTATE PARTNERS ("FUND V")		New York, NY			Westbrook Ptnrs.		10/01/2004		77,487		77,487	77,487			3,738,097	4.170	
1799999 - Joint Venture Interests - Real Estate - Unaffiliated									11,662,826		11,662,826	11,662,826			102,500,888	XXX	
.000000-00-0-. GAINNEY RANCH FINANCIAL LIMITED PARTNERSHIP		Phoenix, AZ			Gainney Ranch		03/22/1994		0		0	0				50,630	
.000000-00-0-. GAINNEY RANCH FINANCIAL LIMITED PARTNERSHIP II, L.P.		Phoenix, AZ			Gainney Ranch		01/02/1996		0		0	0				50,630	
.000000-00-0-. IMPACT CHILDCARE LLC		San Francisco, CA			IMPACT COMMUNITY		01/03/2006		239,765		239,765	239,765				14,890	
2099999 - Joint Venture Interests - Other - Affiliated									239,765		239,765	239,765				XXX	
3199999 - Total Unaffiliated									43,965,302		43,965,302	43,965,302			0	378,513,863	XXX
3299999 - Total Affiliated									6,457,155		6,457,155	6,457,155			0	39,714,589	XXX
3399999 Totals									50,422,457		50,422,457	50,422,457			0	418,228,452	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											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
000000-00-0 (HANCOCK)	HANCOCK MEZZANINE PARTNERS I, L.P.	Boston, MA		Hancock Partners	12/30/2003	2,167,426	0	0	358,852	358,852	0	0	0	56,239
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS I, L.P.	Chicago, IL		Prudential Group	04/28/2005	995,136	0	0	29,061	29,061	0	0	0	(26,198)
1399999 - Joint Venture Interests - Unaffiliated						3,162,562			387,913	387,913				30,041
000000-00-0	AIG HIGHSTAR GP I, L.P.	New York, NY		AIG	05/24/2004	9,718,902	0	0	686,388	686,388	0	0	0	2,269,343
000000-00-0	APAX CR I, L.P.	Paris, France		Apax Partners	03/27/1991	249,517	0	0	1,015,565	1,015,565	0	0	0	970,055
000000-00-0	APAX EUROPE IV, A, L.P.	St Peter Port, Guernsey		Apax Partners	03/31/1999	8,822,663	0	0	1,053,290	1,053,290	0	0	0	(900,899)
000000-00-0	ARCH VENTURE FUND I, L.P.	Chicago, IL		ARCH Partners	12/26/1996	2,126,245	0	0	792,997	792,997	0	0	0	(21,086)
000000-00-0	ARCH VENTURE FUND IV, L.P.	Chicago, IL		ARCH Partners	04/22/1999	1,052,427	0	0	28,286	28,286	0	0	0	(240,823)
000000-00-0	B.I.V. CAPITAL PARTNERS	Wellesley, MA		BDJ Capital Mgmt.	03/28/2003	7,574,304	0	0	99,374	99,374	0	0	0	246,098
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND	San Francisco, CA		Belvedere Partners	04/13/1998	10,444,543	0	0	8,074,453	8,074,453	0	0	0	43,618
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS I, L.P.	New York, NY		Cypress Advisors	03/08/1996	1,711,465	0	0	483,574	483,574	0	0	0	2,000,196
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS II, L.P.	New York, NY		Cypress Advisors	03/29/1999	12,827,405	0	0	5,587	5,587	0	0	0	9,564
000000-00-0	FERRER-FREEMAN & COMPANY, LLC	Greenwich, CT		FFC	12/23/1996	2,629,114	0	0	89,219	89,219	0	0	0	(16,134)
000000-00-0	GTCR FUND VIII, L.P.	Chicago, IL		GTCR	09/29/2003	13,435,357	0	0	2,833,790	2,833,790	0	0	0	(73,577)
000000-00-0	HARBORVEST PARTNERS VII - BUYOUT PARTNERSHIP	Boston, MA		HarbourVest Ptnrs.	11/12/2003	3,807,563	0	0	316,800	316,800	0	0	0	39,682
000000-00-0	HARBORVEST PARTNERS VII VENTURE PARTNERSHIP	Boston, MA		HarbourVest Ptnrs.	11/12/2003	924,592	0	0	29,700	29,700	0	0	0	(19,741)
000000-00-0	HAVCO WOOD PRODUCTS	Dover, DE		HAVCO WOOD PRODUCT	08/07/2002	0	0	0	34,346	34,346	0	0	34,346	0
000000-00-0	HAVCO WOOD PRODUCTS	Dover, DE		HAVCO WOOD PRODUCT	08/07/2002	0	0	0	654	654	0	0	654	0
000000-00-0	LANDMARK EQUITY PARTNERS XI, L.P.	Simsbury, CT		Landmark Ptnrs.	07/01/2003	4,733,747	0	0	665,190	665,190	0	0	0	276,754
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING I, L.P.	New York, NY		Lehman Brothers	11/17/2004	4,345,703	0	0	50,425	50,425	0	0	0	(84,799)
000000-00-0	LEXINGTON CAPITAL PARTNERS V, L.P.	Boston, MA		Lexington Ptnrs.	06/27/2003	24,941,793	0	0	2,993,719	2,993,719	0	0	0	1,282,220
000000-00-0	MONTGOMERY MEDICAL VENTURES II, L.P.	Dover, DE		Montgomery Medical Venture	01/05/1990	0	0	0	614,747	614,747	0	(614,747)	0	0
000000-00-0	SALIX VENTURES, L.P.	Nashville, TN		Salix Ventures	01/16/1998	335,475	0	0	237,611	237,611	0	0	0	40,798
000000-00-0	TPG IV, L.P.	Fort Worth, TX		Texas Pacific Grp.	12/09/2003	7,030,095	0	0	1,183,055	1,183,055	0	0	0	(14,845)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	New York, NY		Warburg Pincus	07/26/2005	3,330,000	0	0	7,740	7,740	0	0	0	(72,935)
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VII	Chicago, IL		Wm Blair Partners	05/01/2001	9,261,184	0	0	633,182	633,182	0	0	0	(39,287)
1599999 - Joint Venture Interests - Common Stock - Unaffiliated						129,302,094			21,894,692	21,314,945		(579,747)	(579,747)	5,694,202
000000-00-0	CONING INSURANCE CAPITAL LIMITED PARTNERSHIP I, L.P.	Hartford, CT		Coning Partners	07/16/1994	372,919	0	0	196,728	196,728	0	0	0	73
000000-00-0	HUNTINGTON ACQUISITION CORP, L.P.	East Northport, NY		KENDALL	01/31/1992	15,854,260	0	0	433,776	433,776	0	0	0	87,776
000000-00-0	KBSI HOLDINGS LP	New York, NY		KENNER & COMPANY	02/23/1998	0	0	0	813,970	813,970	0	813,970	813,970	0
000000-00-0	LANDMARK EQUITY PARTNERS XI, L.P.	Simsbury, CT		Landmark Ptnrs.	12/13/2004	15,887,631	0	0	2,047,198	2,047,198	0	0	0	827,845
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII, A	Dallas, TX		Lehman Brothers	06/27/2005	1,870,000	0	0	102,509	102,509	0	0	0	(420,774)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	Boston, MA		Lexington Ptnrs.	06/25/2004	1,142,560	0	0	32,400	32,400	0	0	0	14,163
000000-00-0	PENINGSTEN EXECUTIVE FUND II, L.P.	Deerfield, IL		Pfingsten Ptnrs.	09/15/1997	6,059,886	0	0	2,639,122	2,639,122	0	0	0	31,421
1699999 - Joint Venture Interests - Common Stock - Affiliated						41,187,256			5,451,733	6,265,703		813,970	813,970	540,504
000000-00-0	ASLAN REALTY PARTNERS, L.P.	Chicago, IL		Transwestern Inv.	12/18/1998	0	0	0	972,566	972,566	0	0	0	972,566
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS I, L.P.	Boston, MA		Beacon Partners	12/14/2004	13,111,820	0	0	279,500	279,500	0	0	0	0
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS I, L.P.	New York, NY		Blackacre Capital	05/06/2004	8,348,726	0	0	664,194	664,194	0	0	0	427,250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York, NY		Blackstone Group	10/22/2003	10,279,154	0	0	726,891	726,891	0	0	0	2,948,412
000000-00-0	CB RICHARD ELLIS INVESTORS IIF	Los Angeles, CA		CB Richard Ellis	01/06/2004	10,936,846	0	0	198,314	198,314	0	0	0	(3,423)
000000-00-0	STRATEGIC PARTNERS I, L.P.	New York, NY		DRA Advisors	03/31/1998	453,919	0	0	203,699	203,699	0	0	0	0
000000-00-0	DRA GROWTH AND INCOME FUND	New York, NY		DRA Advisors	05/29/2003	7,443,828	0	0	1,095,264	1,095,264	0	0	0	0
000000-00-0	EMERGING MARKETS REAL ESTATE TAXABLE I, L.P.	Los Angeles, CA		TOW/Hines	09/16/1996	2,557,511	0	0	84,485	84,485	0	0	0	66,101
000000-00-0	JING REALTY PARTNERS	New York, NY		JING Realty	10/02/1998	1,305,770	0	0	642,977	642,977	0	0	0	386,749
000000-00-0	JER REAL ESTATE PARTNERS I, L.P.	McLean, VA		JER Realty	06/04/1999	2,855,045	0	0	1,204,219	1,204,219	0	0	0	83,602
000000-00-0	JER REAL ESTATE PARTNERS I, L.P.	McLean, VA		JER Realty	01/05/2005	8,919,900	0	0	3,187,631	3,187,631	0	0	0	225,040

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											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
000000-00-0	LANDMARK REAL ESTATE PARTNERS, IV	Simsbury	CT	Landmark Ptnrs.	03/27/2002	356,585	.0	.0	84,056	84,056	.0	.0	.0	186,575
000000-00-0	MORGAN STANLEY REAL ESTATE FUND, I	New York	NY	Morgan Stanley	01/23/1995	7,285,279	.0	.0	542,218	542,218	.0	.0	.0	901,537
000000-00-0	MORGAN STANLEY REAL ESTATE FUND, IV	New York	NY	Morgan Stanley	11/06/2002	4,207,285	.0	.0	415,741	415,741	.0	.0	.0	(323,002)
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTY PARTNERS	New York	NY	O'Connor Group	09/30/2004	5,415,567	.0	.0	716,303	716,303	.0	.0	.0	(25,471)
000000-00-0	RLJ URBAN LODGING FUND	Bethesda	MD	RLJ Cptl Ptnrs.	04/29/2005	9,608,230	.0	.0	708,219	708,219	.0	.0	.0	30,841
000000-00-0	ROCKPOINT REAL ESTATE, I	Dallas	TX	Rockpoint Group	09/28/2004	6,227,043	.0	.0	384,944	384,944	.0	.0	.0	165,584
000000-00-0	STARWOOD OPPORTUNITY FUND, IV	Greenwich	CT	Starwood Capital	01/22/1997	5,955,280	.0	.0	1,517,790	1,517,790	.0	.0	.0	(40,846)
000000-00-0	WESTBROOK REAL ESTATE FUND, I	Dallas	TX	Westbrook Ptnrs.	03/29/1995	3,322,938	.0	.0	2,650,553	2,650,553	.0	.0	.0	661,531
000000-00-0	WESTBROOK REAL ESTATE FUND, I, L.P.	Dallas	TX	Westbrook Ptnrs.	06/12/1997	1,957,300	.0	.0	298,713	298,713	.0	.0	.0	166,292
000000-00-0	WESTBROOK REAL ESTATE FUND, IV, L.P.	Dallas	TX	Westbrook Ptnrs.	10/17/2000	3,876,027	.0	.0	1,379,009	1,379,009	.0	.0	.0	1,968,851
1799999 - Joint Venture Interests - Real Estate - Unaffiliated														
000000-00-0	DRA GROWTH AND INCOME FUND, I, L.	New York	NY	DRA Advisors	11/01/1998	114,424,053	.0	.0	17,957,286	17,957,286	.0	.0	.0	8,788,189
000000-00-0	GAINNEY RANCH FINANCIAL LIMITED PARTNERSHIP	Phoenix	AZ	Gainney Ranch	03/22/1994	1,320,009	.0	.0	24,193,828	24,193,828	.0	.0	.0	22,873,819
000000-00-0	GAINNEY RANCH FINANCIAL LIMITED PARTNERSHIP, I, L.	Phoenix	AZ	Gainney Ranch	01/02/1996	2,569,503	.0	.0	11,306,669	11,306,669	.0	.0	.0	8,737,166
000000-00-0	LANDMARK EQUITY PARTNERS, VI, L.P.	Simsbury	CT	Landmark Ptnrs.	12/18/1996	84,649	.0	.0	12,407	12,407	.0	.0	.0	(26,008)
000000-00-0	LANDMARK EQUITY PARTNERS, VII, L.P.	Simsbury	CT	Landmark Ptnrs.	10/20/1997	2,216,617	.0	.0	295,714	295,714	.0	.0	.0	19,292
000000-00-0	OLSON URBAN HOUSING, LLC	Seal Beach	CA	Olson Company	02/07/2000	8,388,197	.0	.0	8,388,197	17,498,657	.0	9,110,460	.0	.0
000000-00-0	TRANSWESTERN OFFICE PARTNERS, I, LPS	Chicago	IL	Transwestern Inv	05/19/1997	186,390	.0	.0	847,046	847,046	.0	.0	.0	660,656
1899999 - Joint Venture Interests - Real Estate - Affiliated														
319999999 - Total Unaffiliated						19,021,106			45,204,881	54,315,341		9,110,460	9,110,460	32,264,927
						246,888,709			40,239,891	39,660,144		(579,747)	(579,747)	14,522,432
329999999 - Total Affiliated						60,208,362			50,656,614	60,581,044		9,924,430	9,924,430	32,805,431
339999999 Totals						307,097,071			90,896,505	100,241,188		9,344,683	9,344,683	47,327,863

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Designation or NAIC Market Indicator ^(a)
912810-FP-8	US TREASURY 5.375 02/15/31 02/15/2031		02/09/2006	Various		43,942,970	40,000,000	1,028,261	1
912820-DF-4	US TREASURY N/B 12/31/2006		01/11/2006	Various		140,035,002	142,000,000	172,541	1
912828-EN-6	US TREASURY N/B 11/15/2015		02/02/2006	BARCLAYS BANK		14,947,657	15,000,000	148,550	1
912828-EQ-9	US TREASURY N/B 12/15/2010		01/10/2006	GREENWICH CAPITAL MARKETS, INC.		45,558,654	45,500,000	147,656	1
912828-ER-7	US TREASURY N/B 12/31/2007		01/11/2006	Various		87,531,349	87,500,000	80,369	1
912828-ES-5	US TREASURY N/B 01/15/2011		02/14/2006	GOLDMAN SACHS & CO.		6,891,172	7,000,000	25,477	1
912828-EU-0	US TREASURY N/B 01/31/2008		02/14/2006	GOLDMAN SACHS & CO		49,699,220	50,000,000	90,642	1
912828-EW-6	US TREASURY N/B 02/15/2016		03/24/2006	Various		49,437,502	50,000,000	150,414	1
912828-EY-2	US TREASURY N/B 02/29/2008		02/17/2006	BARCLAYS BANK		12,991,651	13,000,000		1
0399999 - Total	Bonds - U.S. Government					451,035,177	450,000,000	1,843,911	XXX
448814-HR-7	HYDRO-QUEBEC 05/11/2011	F	01/20/2006	WARBURG DILLON READ LLC		6,429,780	6,000,000	77,700	1FE
910860-AQ-1	UNITED MEXICAN STATES 01/15/2014	F	03/30/2006	WARBURG DILLON READ LLC		2,985,000	3,000,000	38,677	2FE
910860-AQ-7	UNITED MEXICAN STATES 09/27/2034	F	03/30/2006	LEHMAN BROTHERS INC.		3,109,800	3,000,000	3,938	2FE
1099999 - Total	Bonds - All Other Government					12,524,580	12,000,000	120,315	XXX
567090-XH-3	MARICOPA CNTY AZ USD 11 PEORI 07/01/2024		02/14/2006	PEACOCK HISPUP STALEY & GIVEN, INC.		2,115,760	2,000,000	7,500	1FE
639149-FI-5	NAVAJO CNTY AZ USD NO 32 BLUE 07/01/2022		03/23/2006	STONE & YOUNGBERG		1,750,494	1,735,000	651	1FE
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE 07/01/2023		03/23/2006	STONE & YOUNGBERG		1,826,743	1,815,000	681	1FE
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE 07/01/2024		03/23/2006	STONE & YOUNGBERG		1,902,599	1,895,000	711	1FE
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE 07/01/2025		03/23/2006	STONE & YOUNGBERG		2,863,089	1,980,000	743	1FE
820195-BX-2	SHASTA TEHAMA CA JT CNTY CLG 08/01/2026		03/16/2006	DAIN RAUSCHER INCORPORATED		2,885,637	2,730,000	0	1FE
820195-CB-9	SHASTA TEHAMA CA JT CNTY CLG 08/01/2030		03/16/2006	DAIN RAUSCHER INCORPORATED		3,148,050	3,000,000	0	1FE
03966H-EV-7	ARAPAHE CNTY CO COP 2006 REF 02/15/2017		01/25/2006	BAUM, GEORGE K. & COMPANY		4,110,775	3,785,000	0	1FE
101565-VX-4	BOULDER CNTY CO ST VRAIN SCH 12/15/2021		03/16/2006	BAUM, GEORGE K. & COMPANY		2,838,381	2,810,000	0	1FE
37850N-AZ-5	GLENDAL CO COP 2006 12/01/2018		03/10/2006	STIFEL NICOLAUS & CO, INC.		1,087,810	1,020,000	0	1FE
37850N-BA-9	GLENDAL CO COP 2006 12/01/2019		03/10/2006	STIFEL NICOLAUS & CO, INC.		1,137,346	1,070,000	0	1FE
37850N-BB-7	GLENDAL CO COP 2006 12/01/2020		03/10/2006	STIFEL NICOLAUS & CO, INC.		1,191,848	1,125,000	0	1FE
37850N-BG-5	GLENDAL CO COP 2006 12/01/2021		03/10/2006	STIFEL NICOLAUS & CO, INC.		1,245,962	1,180,000	0	1FE
37850N-BE-1	GLENDAL CO COP 2006 12/01/2022		03/10/2006	STIFEL NICOLAUS & CO, INC.		1,296,605	1,230,000	0	1FE
380822-AP-1	GOLDEN CO COP 2006 12/01/2023		02/10/2006	UNION BANK OF SWITZERLAND		2,387,925	2,380,000	0	1FE
380822-AQ-9	GOLDEN CO COP 2006 12/01/2026		02/10/2006	UNION BANK OF SWITZERLAND		2,727,808	2,750,000	0	1FE
51252A-CH-6	LAKEWOOD CO COP 2006 A REF 06/01/2017		02/28/2006	STIFEL NICOLAUS & CO, INC.		2,122,739	1,955,000	0	1FE
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF 06/01/2018		02/28/2006	STIFEL NICOLAUS & CO, INC.		2,186,317	2,010,000	0	1FE
626655-AB-0	MURPHY CREEK CO METRO DIST 3 12/01/2035		02/14/2006	KIRKPATRICK PETTIS SMITH POLIAN		2,500,000	2,500,000	0	32
77931N-AS-0	ROUTT CNTY CO PUB BLDG JUSTIC 12/01/2022		02/17/2006	DAIN RAUSCHER INCORPORATED		1,106,303	1,100,000	0	1FE
108151-GS-8	BRIDEPORT CT G O 2006 A REF 08/15/2022		03/31/2006	UNION BANK OF SWITZERLAND		3,004,710	3,000,000	0	1FE
207726-PJ-1	CONNECTICUT ST G O 2006 SER A 12/15/2023		03/17/2006	SEIBERT BRANFORD		8,513,978	8,200,000	14,065	1FE
43232L-EG-4	HILLSBOROUGH CNTY FL MIST CNT 07/01/2022		03/30/2006	RAYMOND JAMES & ASSOCIATES, INC.		4,972,745	4,965,000	0	1FE
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 06 C 06/01/2018		01/13/2006	CITIGROUP GLOBAL MARKETS		2,497,114	2,245,000	0	1FE
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD CO 11/01/2020		03/23/2006	ABN AMRO SECURITIES (USA) INC.		3,480,787	3,290,000	0	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PAR 12/01/2024		01/24/2006	CITIGROUP GLOBAL MARKETS		11,290,713	11,150,000	0	1FE
240451-XE-9	WINNETT CNTY GA SPL TRANSN PAR 12/01/2025		03/10/2006	CITIGROUP GLOBAL MARKETS		11,719,482	11,610,000	0	1FE
403760-FJ-5	BOISE CITY ID URBAN ADA CNTY 08/01/2024		03/10/2006	BANC AMERICA SECURITIES		11,630,805	11,565,000	0	1FE
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY 08/15/2019		03/29/2006	LEHMAN BROTHERS INC.		5,290,950	5,000,000	33,333	1FE
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY 08/15/2020		03/29/2006	LEHMAN BROTHERS INC.		5,279,100	5,000,000	33,333	1FE
167615-FZ-1	CHICAGO IL G O PARK DIST LTD 01/01/2025		02/17/2006	PRE-REFUNDING		1,475,390	1,470,000	10,096	1FE
167615-GL-1	CHICAGO IL G O PARK DIST LTD 01/01/2025		02/17/2006	PRE-REFUNDING		531,943	530,000	3,640	1FE
167615-JA-2	CHICAGO IL G O PARK DIST UNLT 01/01/2029		03/01/2006	PRE-REFUNDING		4,304,205	4,280,000	38,342	1FE
167615-JC-8	CHICAGO IL G O PARK DIST UNLT 01/01/2029		03/01/2006	PRE-REFUNDING		844,750	840,000	7,525	1FE
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 20 01/15/2031		03/16/2006	CITY SECURITIES CORPORATION		2,430,650	2,500,000	0	1FE
48542K-BS-7	KANSAS DEV FIN STATE PROJ 200 10/01/2013		01/04/2006	PRE-REFUNDING		160,138	155,000	1,851	1FE
48542K-BU-2	KANSAS DEV FIN STATE PROJ 200 10/01/2015		01/04/2006	PRE-REFUNDING		152,988	150,000	1,792	1FE
48542K-CE-7	KANSAS DEV FIN STATE PROJ 200 10/01/2013		01/04/2006	PRE-REFUNDING		3,264,740	3,160,000	37,744	1FE
48542K-CG-2	KANSAS DEV FIN STATE PROJ 200 10/01/2015		01/04/2006	PRE-REFUNDING		3,075,057	3,015,000	36,013	1FE
890568-ET-1	TOPEKA KS G O HEARTLAND PARK 08/15/2024		03/08/2006	PRAGER MCCARTHY & SEALY		1,021,136	1,025,000	0	1FE
56041W-GF-5	MAINE GOVT FAC LSE RENTAL 200 10/01/2013		02/14/2006	PRAGER MCCARTHY & SEALY		7,056,589	6,555,000	129,279	1FE
560425-XU-9	MAINE HLTH & HIGHER EDL FACS 07/01/2020		02/22/2006	DAIN RAUSCHER INCORPORATED		2,430,526	2,280,000	7,917	1FE
560425-BB-2	MAINE HLTH & HIGHER EDL FACS 07/01/2022		02/24/2006	EDWARDS, A.G., & SONS, INC.		2,996,403	2,170,000	0	1FE
442565-XP-7	HOWARD CNTY MD PUB WPT 2006 02/15/2026		02/02/2006	CITIGROUP GLOBAL MARKETS		5,940,405	5,925,000	22,219	1FE
311315-OP-3	FARMINGTON MN INDPT SCH DIST 02/01/2024		03/21/2006	WACHOVIA SECURITIES		7,331,898	7,315,000	2,743	1FE
505472-FQ-8	LACEY TWP NJ SCH DIST G O 200 04/01/2023		02/23/2006	MERRILL LYNCH PIERCE FENNER & SMITH		1,126,128	1,110,000	0	1FE
505472-FR-6	LACEY TWP NJ SCH DIST G O 200 04/01/2024		02/23/2006	MERRILL LYNCH PIERCE FENNER & SMITH		1,214,508	1,200,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
505472-FS-4	LACEY TWP NJ SCH DIST G 0 200 04/01/2025		02/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,706,309	1,690,000	0	1FE
64966F-JUJ-6	NEW YORK NY G 0 FISCAL 1998 S 11/15/2007		01/17/2006	PRE-REFUNDING		323,739	2,893	2,893	1FE
64966F-UJW-2	NEW YORK NY G 0 FISCAL 1998 S 11/15/2007		01/17/2006	PRE-REFUNDING		1,193,788	1,180,000	10,669	1FE
64966C-PX-3	NEW YORK NY G 0 FISCAL 2000 S 05/15/2030		02/22/2006	PRE-REFUNDING		1,450,905	1,510,000	24,412	1FE
64966E-7G-6	NEW YORK NY G 0 FISCAL 2006 S 08/01/2016		01/19/2006	J. P. MORGAN SECURITIES, INC.		12,583,416	11,570,000	274,788	1FE
650035-AY-4	NEW YORK ST URBAN DEV SVC CON 01/01/2018		01/04/2006	OHIO COMPANY (THE)		2,154,660	2,000,000	1,111	1FE
121352-AY-4	BURKE CNTY NC COP 2006 A 04/01/2018		01/06/2006	WACHOVIA SECURITIES		1,202,298	1,120,000	0	1FE
121352-BA-5	BURKE CNTY NC COP 2006 A 04/01/2020		01/06/2006	WACHOVIA SECURITIES		1,565,403	1,470,000	0	1FE
405775-AI-4	HALIFAX CNTY NC COP 2006 06/01/2024		01/13/2006	FERRIS BAKER WATTS		1,700,000	1,700,000	2,763	1FE
405775-AV-9	HALIFAX CNTY NC COP 2006 06/01/2026		01/13/2006	FERRIS BAKER WATTS		1,686,485	1,700,000	2,763	1FE
363838-AV-5	GALLIPOLIS CITY OH SCH DIST I 12/01/2023		03/31/2006	SEASINGOOD & WAYER		1,767,770	1,770,000	0	1FE
363838-AW-3	GALLIPOLIS CITY OH SCH DIST I 12/01/2024		03/31/2006	SEASINGOOD & WAYER		1,019,824	1,025,000	0	1FE
363838-AV-1	GALLIPOLIS CITY OH SCH DIST I 12/01/2025		03/31/2006	SEASINGOOD & WAYER		1,080,295	1,070,000	0	1FE
363838-AI-9	GALLIPOLIS CITY OH SCH DIST I 12/01/2026		03/31/2006	SEASINGOOD & WAYER		986,710	1,000,000	0	1FE
430416-FQ-5	HIGHLAND OH LOC SCH DIST SCH 12/01/2022		02/14/2006	SEASINGOOD & WAYER		2,467,865	2,440,000	0	1FE
430416-FR-3	HIGHLAND OH LOC SCH DIST SCH 12/01/2023		02/14/2006	SEASINGOOD & WAYER		2,666,477	2,645,000	0	1FE
430416-FS-1	HIGHLAND OH LOC SCH DIST SCH 12/01/2024		02/14/2006	SEASINGOOD & WAYER		2,823,600	2,810,000	0	1FE
680616-PG-8	OLENTANEY OH LOC SCH DIST G 0 12/01/2018		01/23/2006	BAIRD (ROBERT W.) & CO., INC.		3,373,860	3,095,000	0	1FE
719780-KE-7	PICKERINGTON OH LOC SCH DIST 12/01/2023		02/08/2006	OHIO COMPANY (THE)		10,084,400	10,000,000	26,250	1FE
952030-WS-9	WEST CHESTER PA AREA SCH DIST 05/15/2025		01/31/2006	MORGAN STANLEY DEAN WITTER		3,949,481	3,975,000	0	1FE
396066-EC-2	GREENWILLE CNTY SC SD EQUITY 12/01/2024		03/22/2006	UNION BANK OF SWITZERLAND		8,865,450	9,000,000	23,625	1FE
194738-03-7	COLLIN CNTY TX G 0 ROAD 06 02/15/2024		03/28/2006	PRAGER MCCARTHY & SEALY		1,085,967	1,090,000	6,540	1FE
194738-04-5	COLLIN CNTY TX G 0 ROAD 06 02/15/2025		03/28/2006	PRAGER MCCARTHY & SEALY		1,136,321	1,145,000	6,870	1FE
194738-05-2	COLLIN CNTY TX G 0 ROAD 06 02/15/2026		03/28/2006	PRAGER MCCARTHY & SEALY		1,181,030	1,195,000	7,170	1FE
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G 0 02/15/2028		03/17/2006	RAYMOND JAMES & ASSOCIATES, INC.		4,388,813	4,450,000	6,675	1FE
373046-NZ-0	GEORGETOWN TX INDP SCH DIST 2 02/15/2025		01/18/2006	RYAN BECK & CO.		998,720	1,000,000	2,750	1FE
659414-MD-5	NORTH FOREST TX INDPT SCH DIS 08/15/2021		03/27/2006	LOOP CAPITAL MARKETS		1,737,067	1,690,000	5,352	1FE
659414-ME-3	NORTH FOREST TX INDPT SCH DIS 08/15/2022		03/27/2006	LOOP CAPITAL MARKETS		1,814,870	1,770,000	5,605	1FE
659414-MF-0	NORTH FOREST TX INDPT SCH DIS 08/15/2023		03/27/2006	LOOP CAPITAL MARKETS		1,892,273	1,850,000	5,888	1FE
659414-MG-8	NORTH FOREST TX INDPT SCH DIS 08/15/2024		03/27/2006	LOOP CAPITAL MARKETS		1,979,518	1,940,000	6,143	1FE
659414-MH-6	NORTH FOREST TX INDPT SCH DIS 08/15/2025		03/27/2006	LOOP CAPITAL MARKETS		2,066,317	2,030,000	6,428	1FE
659414-MJ-2	NORTH FOREST TX INDPT SCH DIS 08/15/2026		03/27/2006	LOOP CAPITAL MARKETS		2,162,845	2,130,000	6,745	1FE
850000-D4-9	SPRING TX INDPT SCH DIST 2006 08/15/2026		01/17/2006	SEIBERT BRANFORD		2,765,288	2,775,000	7,631	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006 03/01/2023		03/22/2006	PRAGER MCCARTHY & SEALY		3,001,691	2,990,000	12,334	1FE
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006 03/01/2024		03/22/2006	PRAGER MCCARTHY & SEALY		3,144,804	3,140,000	12,953	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006 03/01/2025		03/22/2006	PRAGER MCCARTHY & SEALY		3,301,331	3,305,000	13,633	1FE
983064-N0-5	WYILE TX G 0 2006 02/15/2024		03/29/2006	CITIGROUP GLOBAL MARKETS		2,505,695	2,515,000	15,090	1FE
983064-NR-3	WYILE TX G 0 2006 02/15/2025		03/29/2006	CITIGROUP GLOBAL MARKETS		2,615,027	2,635,000	15,810	1FE
983064-NS-1	WYILE TX G 0 2006 02/15/2026		03/29/2006	CITIGROUP GLOBAL MARKETS		2,732,677	2,765,000	16,590	1FE
983064-NT-9	WYILE TX G 0 2006 02/15/2027		03/29/2006	CITIGROUP GLOBAL MARKETS		2,853,629	2,900,000	17,400	1FE
2499999 - Total	Bonds - Political Subdivisions					261,886,640	256,180,000	837,027	XXX
01F050-60-4	CONT - TBA 03/01/2036		03/31/2006	SALOMON SMITH BARNEY		24,228,501	24,999,986	41,667	1
01F052-6P-2	CONT - TBA 02/01/2036		03/31/2006	GREENWICH CAPITAL MARKETS, INC.		24,749,010	25,000,973	45,835	1
02R060-60-5	CONT - TBA 01/01/2036		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		2,693	2,693	5	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD # 10/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,145,254	3,177,024	5,825	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD # 11/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		13,399,630	13,534,980	24,814	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD # 12/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		12,847,748	12,977,523	23,792	1
FED HOME-DJ-6	FED HOME LOAN MTG CORP GOLD # 12/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,523,752	7,599,750	13,933	1
3137TM-PL-5	FED NATL MTG ASSOC #256127 01/01/2036		02/07/2006	WAMU CAPITAL CORP		1,577,928	2,946	1,607,055	1
FED NATL MTG ASSOC #256135 02/01/2036			01/31/2006	BARCLAYS BANK		14,749,431	14,974,042	27,452	1
31402R-T0-2	FED NATL MTG ASSOC #735959 06/01/2035		01/11/2006	GREENWICH CAPITAL MARKETS, INC.		23,584,913	23,925,097	73,508	1
31396A-FB-5	FHR 3028 FM 09/15/2035		01/12/2006	CHASE SECURITIES		19,725,423	19,774,861	7,778	1
31396E-IM-9	FHR 3095 IZ 01/15/2036		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		6,345,107	6,381,000	28,271	1
31396E-YH-8	FHR 3096 ZB 01/15/2036		02/09/2006	BANK OF AMERICA		6,294,361	6,320,036	12,552	1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		03/08/2006	BANK OF AMERICA		12,469,356	12,780,891	21,301	1
31396I-PX-7	FHR 3123 02 03/15/2036		03/20/2006	MERRILL LYNCH CAPITAL MARKETS		2,235,850	2,243,562	10,844	1
313930-QZ-9	FNR 2003-117 KF 08/25/2033		03/24/2006	CHASE SECURITIES		28,964,820	28,784,915	16,689	1
31394E-DJ-4	FNR 2005-68 07/25/2035		01/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		6,129,165	6,148,378	17,392	1
31394E-KS-6	FNR 2005-66 PF 07/25/2035		01/11/2006	CHASE SECURITIES		6,215,266	6,234,750	17,636	1
44219U-AR-3	BAPTIST HLTH CARE AUTH AL 200 11/15/2016		03/01/2006	CITIGROUP GLOBAL MARKETS		783,863	750,000	0	2Z
44219U-AT-9	BAPTIST HLTH CARE AUTH AL 200 11/15/2017		03/01/2006	CITIGROUP GLOBAL MARKETS		599,127	575,000	0	2Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
442190-AU-6	BAPTIST HLTH CARE AUTH AL 200 11/15/2018		03/01/2006	CITIGROUP GLOBAL MARKETS	0	779,078	750,000	0	27
442190-AV-0	BAPTIST HLTH CARE AUTH AL 200 11/15/2021		03/01/2006	CITIGROUP GLOBAL MARKETS	0	411,712	400,000	0	27
178880-AR-3	CIVICENTURE AK ANCHORAGE CN 09/01/2023		01/26/2006	J. P. MORGAN SECURITIES INC.	0	3,169,826	3,090,000	0	1FE
178880-AS-1	CIVICENTURE AK ANCHORAGE CN 09/01/2024		01/26/2006	J. P. MORGAN SECURITIES INC.	0	3,394,268	3,320,000	0	1FE
120228-CI-9	BULLHEAD CITY AZ MUN PTTY EXC 07/01/2026		01/20/2006	BLAIR, WILLIAM, & COMPANY, L.L.C.	0	3,124,458	2,965,000	9,883	1FE
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR 07/01/2030		01/20/2006	STONE & YOUNGBERG	0	835,024	800,000	0	1FE
221825-AW-2	COTTONWOOD AZ WTR SYS 2006 SR 07/01/2035		01/20/2006	STONE & YOUNGBERG	0	1,404,540	1,350,000	0	1FE
376352-LL-0	GLENDALE AZ WTR SWR 06 SUB 07/01/2024		02/07/2006	BANC AMERICA SECURITIES	0	6,304,429	6,280,000	0	1FE
376352-LM-8	GLENDALE AZ WTR SWR 06 SUB 07/01/2025		02/07/2006	BANC AMERICA SECURITIES	0	6,569,792	6,565,000	0	1FE
376352-LN-6	GLENDALE AZ WTR SWR 06 SUB 07/01/2026		02/07/2006	BANC AMERICA SECURITIES	0	6,837,403	6,865,000	0	1FE
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 11/01/2018		01/20/2006	UNION BANK OF SWITZERLAND	0	1,750,288	1,625,000	18,958	1FE
914084-L2-2	UNIVERSITY OF AR VAR FAC UAMS 03/01/2021		03/08/2006	STEPHENS INC.	0	1,065,568	1,035,000	1,869	1FE
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 03/01/2023		03/08/2006	STEPHENS INC.	0	1,063,550	1,000,000	1,806	1FE
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 03/01/2024		03/08/2006	STEPHENS INC.	0	1,050,260	1,000,000	1,806	1FE
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 08/01/2028		03/22/2006	STONE & YOUNGBERG	0	2,188,364	2,210,000	0	1FE
861394-BV-9	STOCKTON CA PUB FING AUTH LSE 08/01/2031		03/22/2006	STONE & YOUNGBERG	0	2,275,154	2,320,000	0	1FE
200588-LH-2	COMMERCE CITY CO SALES AND US 08/01/2029		03/28/2006	WACHOVIA SECURITIES	0	3,598,286	3,640,000	1,365	1FE
343142-AV-3	FLORIDA ST ED SYS FL ST UNIV 05/01/2027		01/04/2006	SEIBERT BRANFORD	0	1,575,135	1,500,000	14,167	1FE
047681-LB-5	ATLANTA-FULTON GA REC AUTH RE 12/01/2022		01/04/2006	LOOP CAPITAL MARKETS	0	1,047,134	1,050,000	0	1FE
047681-MC-2	ATLANTA-FULTON GA REC AUTH RE 12/01/2026		01/06/2006	LOOP CAPITAL MARKETS	0	1,020,000	1,000,000	0	2FE
556697-AW-0	MADISON CNTY ID HOSP COP 2006 09/01/2026		03/30/2006	PIPER JAFFRAY INC.	0	9,968,800	10,000,000	0	1FE
454798-AF-4	INDIANA HLTH FAC CLARUM HLTH 02/15/2036		01/12/2006	MERRILL LYNCH PIERCE FENNER & SMITH	0	746,250	750,000	0	27
410630-AH-1	HANNIBAL MO IND DEV TIF STARD 04/15/2023		01/18/2006	STIFEL NICOLAUS & CO, INC.	0	10,169	5,230,000	10,169	1FE
851016-BA-2	SPRINGFIELD MO PUB UTIL LSE 0 12/01/2017		02/17/2006	BAIRD (ROBERT W.) & CO, INC.	0	6,237,763	5,805,000	0	1FE
851016-BG-8	SPRINGFIELD MO PUB UTIL LSE 0 12/01/2019		01/27/2006	EDWARDS, A.G., & SONS, INC.	0	2,152,412	2,145,000	57,327	1FE
759831-BU-3	RENO NV CAP IMPT REV 2002 06/01/2032		01/04/2006	PRE-REFUNDING	0	1,294,458	1,290,000	34,476	1FE
649725-BF-2	NEW YORK NY MUN WTR FIN WTR F 06/15/2033		01/20/2006	SEIBERT BRANFORD	0	15,195,750	15,000,000	11,875	1FE
64971K-T2-2	NEW YORK NY TRANSITIONAL FIN 08/15/2021		01/04/2006	PRE-REFUNDING	0	3,887,102	3,865,000	68,778	1FE
65820H-VH-0	NORTH CAROLINA MED PITT CNTY 12/01/2013		03/06/2006	PRE-REFUNDING	0	1,544,541	1,565,000	21,682	1FE
65820H-VJ-6	NORTH CAROLINA MED PITT CNTY 12/01/2012		03/06/2006	PRE-REFUNDING	0	78,954	80,000	1,108	1FE
65820H-VK-3	NORTH CAROLINA MED PITT CNTY 12/01/2012		03/06/2006	PRE-REFUNDING	0	2,245,431	2,260,000	31,310	1FE
65820H-XL-1	NORTH CAROLINA MED PITT CNTY 12/01/2012		03/06/2006	PRE-REFUNDING	0	124,194	125,000	1,732	1FE
658908-MG-0	NORTH DAKOTA BRO ED UNIV OF N 04/01/2031		02/16/2006	EDWARDS, A.G., & SONS, INC.	0	2,946,750	3,000,000	0	1FE
914119-JM-5	UNIVERSITY OF CINCINNATI OH R 06/01/2018		01/20/2006	SEASINGOOD & MAYER	0	1,580,428	1,450,000	1,410	1FE
914119-JP-8	UNIVERSITY OF CINCINNATI OH R 06/01/2020		01/20/2006	SEASINGOOD & MAYER	0	2,021,732	1,870,000	1,818	1FE
72460L-AW-5	PITTSBURG CNTY OK ECON SALES 12/01/2020		01/12/2006	CITIGROUP GLOBAL MARKETS	0	14,883	2,280,000	14,883	1FE
762243-TA-1	RHODE ISLAND HLTH HOSP LIFESP 05/15/2023		02/27/2006	PRE-REFUNDING	0	14,341,075	14,565,000	237,288	1FE
762243-TH-6	RHODE ISLAND HLTH HOSP LIFESP 05/15/2023		02/27/2006	PRE-REFUNDING	0	1,609,863	1,635,000	26,637	1FE
76228P-AA-8	RHODE ISLAND IND SOLID WASTE 04/01/2016		03/24/2006	ABN AMRO SECURITIES (USA) INC.	0	3,500,000	3,500,000	0	2FE
83703E-JG-1	SOUTH CAROLINA JOBS PALMETTO 08/01/2034		01/06/2006	PRE-REFUNDING	0	6,061,302	6,165,000	169,216	2FE
83703E-IL-0	SOUTH CAROLINA JOBS PALMETTO 08/01/2034		01/06/2006	PRE-REFUNDING	0	820,955	835,000	22,919	2FE
479271-GX-1	JOHNSON CITY TN HLTH MTN STAT 07/01/2036		01/27/2006	MERRILL LYNCH PIERCE FENNER & SMITH	0	3,098,040	3,000,000	0	2FE
586158-KU-0	MEMPHIS TN ELEC SYS SUB 2003 12/01/2011		02/24/2006	PRAGER MCCARTHY & SEALY	0	4,481,058	4,205,000	52,563	1FE
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 12/01/2012		03/20/2006	CABRERA CAPITAL MARKETS INC.	0	10,696,200	10,000,000	155,556	1FE
366133-DJ-7	GARLAND TX ELEC UTIL SYS 2006 03/01/2026		03/22/2006	BEAR STEARNS SECURITIES CORP.	0	4,479,270	4,525,000	19,231	1FE
876443-CI-4	TARRANT TX REG WTR DIST CTRL 03/01/2027		03/21/2006	DAIM RALSCHER INCORPORATED	0	5,253,750	5,000,000	27,778	1FE
458844-RL-9	INTERMOUNTAIN PWR AGY UT PWR 07/01/2014		01/04/2006	CITIGROUP GLOBAL MARKETS	0	6,589,956	6,370,000	4,353	1
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 07/01/2023		01/13/2006	BAUM, GEORGE K. & COMPANY	0	2,752,750	2,750,000	5,586	1FE
852412-GI-6	STAFFORD CNTY VA IND VA MUN L 08/01/2025		03/17/2006	BBXT CAPITAL MARKETS	0	2,185,000	2,185,000	26,493	1FE
928120-LK-1	VIRGINIA HSG DEV AUTH RENTAL 02/01/2025		01/11/2006	BEAL, M.R., & CO.	0	2,002,000	2,000,000	8,800	1FE
956695-WL-0	WEST VIRGINIA WTR DEV AUTH PR 11/01/2031		01/26/2006	FERRIS BAKER MATTS	0	3,910,280	4,000,000	0	1FE
83408U-AA-5	SOKACOGON CHIRPEWA CNTY MOLE 01/01/2026		01/11/2006	STIFEL NICOLAUS & CO, INC.	0	8,940,000	8,940,000	0	42
83408U-AB-3	SOKACOGON CHIRPEWA CNTY MOLE 01/01/2017		01/11/2006	STIFEL NICOLAUS & CO, INC.	0	4,725,000	4,725,000	0	42
3199999 - Total	Bonds - Special Revenue					408,595,970	407,672,516	1,455,083	XXX
00130H-BA-2	AES CORPORATION 05/15/2013		02/28/2006	LEHMAN BROTHERS INC.	0	2,180,000	2,000,000	52,500	3FE
049500-AE-5	ATMOS ENERGY CORP 10/15/2009		02/22/2006	BARCLAYS BANK	0	5,738,820	6,000,000	88,000	2FE
100599-BW-8	BOSTON EDISON CO 03/15/2036		03/13/2006	SALOMON SMITH BARNEY	0	5,936,580	6,000,000	0	1FE
15189T-AW-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		02/22/2006	KBC FINANCIAL PRODUCTS USA INC.	0	589,375	500,000	5,313	2FE
202795-HK-9	COMMONWEALTH EDISON 03/15/2036		02/27/2006	LEHMAN BROTHERS INC.	0	5,962,260	6,000,000	0	2FE
210518-CD-6	CONSUMERS ENERGY-ITC 02/15/2012		02/21/2006	BANK OF AMERICA	0	2,440,000	2,500,000	3,125	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
26816L-AL-6	DYNEGY HOLDINGS INC 07/15/2010		02/27/2006	MORGAN STANLEY DEAN WITTER		2,190,000	2,000,000	25,785	4FE
26816L-AS-1	DYNEGY HOLDINGS INC 05/01/2016		03/29/2006	DONALDSON, LUFKIN & JENNETTE SECURITIES		1,700,000	1,700,000	0	4FE
341081-EV-5	FLORIDA POWER & LIGHT 02/01/2037		01/11/2006	BANK OF AMERICA		5,957,280	6,000,000	0	1FE
595621-AL-1	MIDAMER CAN ENERGY LLC 04/01/2036		03/21/2006	J. P. MORGAN SECURITIES, INC.		8,996,130	9,000,000	0	2FE
595638-AB-0	MIDWEST GENERATION LLC 05/01/2034		02/28/2006	BANK OF AMERICA		4,390,000	4,000,000	118,611	4FE
629377-AT-9	NRG ENERGY INC 02/01/2014		02/28/2006	MORGAN STANLEY DEAN WITTER		5,139,063	5,050,000	18,830	4FE
629377-AU-6	NRG ENERGY INC 02/01/2016		02/22/2006	MORGAN STANLEY DEAN WITTER		5,152,813	5,050,000	16,696	4FE
843452-AZ-6	SOUTHERN NATURAL GAS CO 03/01/2032		01/26/2006	MERRILL LYNCH CAPITAL MARKETS		3,416,400	3,000,000	100,000	4FE
78481H-AG-4	SIS HYDRO PAST DUE NIS, DUE 2 03/30/2023		02/28/2006	PAY-IN-KIND BOND		0	57,968	0	5
927804-EZ-3	VIRGINIA ELECTRIC POWER 01/15/2016		01/10/2006	LEHMAN BROTHERS INC.		2,992,200	3,000,000	0	2FE
927804-FA-7	VIRGINIA ELECTRIC POWER 01/15/2036		01/10/2006	MERRILL LYNCH CAPITAL MARKETS		2,993,760	3,000,000	0	2FE
913110-AA-3	UNITED UTILITIES 04/01/2008	F	02/23/2006	J. P. MORGAN SECURITIES, INC.		6,138,360	6,000,000	158,025	2FE
3899999 - Total	Bonds - Public Utilities					71,913,040	70,857,968	586,884	XX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		02/10/2006	Various		2,203,125	2,500,000	13,033	1FE
000361-AG-0	AAR CORP 1.750000% 02/01/2026 02/01/2026		01/26/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000	0	3FE
045437-AA-8	ABFON 2005-OP1X N1 11/26/2035		02/21/2006	BANK AMERICA SECURITIES		4,980,000	4,980,000	2,490	1FE
00081T-AB-4	ACCO BRANDS CORP 08/15/2015		02/22/2006	Various		2,847,500	3,000,000	74,132	4FE
004421-XU-2	ACE 2006-SD1, ATA 02/25/2036		03/21/2006	DEUTSCHE BANK SECURITIES		14,000,000	14,000,000	0	1FE
006860-AA-2	ADESA CORP 06/15/2012		03/15/2006	MERRILL LYNCH CAPITAL MARKETS		1,375,000	1,407,656	27,667	4FE
008261-AF-5	AFFMETRIX INC 750000% 12/15 12/15/2033		03/10/2006	CIBC WORLD MARKETS		914,864	800,000	1,500	4Z
02660T-ID-6	AHMT 2006-1 1A3 03/25/2046		03/24/2006	BARCLAYS BANK		20,000,000	20,000,000	0	1FE
001380-AA-5	AIG SUMMER GLOB FIN VI 05/10/2011		03/16/2006	BANK OF AMERICA		6,297,840	6,000,000	137,550	1FE
011659-AG-4	ALASKA AIR GROUP 03/21/2023		01/25/2006	SG COWEN SECURITIES CORP		1,232,070	1,000,000	7,778	4FE
013104-AJ-3	ALBERTSON S 02/15/2011		01/20/2006	Various		6,201,960	6,000,000	200,000	2FE
018606-AF-0	ALLIANCE IMAGING 12/15/2012		02/27/2006	Various		2,112,500	2,500,000	38,767	4FE
018804-AL-8	ALLIANT TECHSYSTEMS INC 04/01/2016		03/06/2006	BANK OF AMERICA		1,000,000	1,000,000	0	4FE
03061N-JU-4	AMCAR 2006-1, A2 07/06/2009		02/23/2006	Various		66,499,136	66,500,000	0	1FE
025816-AS-8	AMERICAN EXPRESS 1.850000% 12 12/01/2033		02/17/2006	LEHMAN BROTHERS INC.		2,751,750	2,500,000	10,535	1FE
026339-ST-1	AMERICAN GENERAL FINANCE 01/18/2008		03/06/2006	J. P. MORGAN SECURITIES, INC.		20,032,620	20,000,000	131,111	1FE
027448-AH-0	AMERICAN MEDIA OPERATIONS 05/01/2009		01/05/2006	J. P. MORGAN SECURITIES, INC.		1,201,063	1,250,000	24,557	5FE
031162-AH-2	ANGEN INC 125000% 02/01/2011 02/01/2011		02/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,750,000	1,750,000	0	1FE
031162-AP-5	ANGEN INC 375000% 02/01/2013 02/01/2013		03/15/2006	Various		6,849,445	6,750,000	1,266	1FE
034425-AB-4	ANDREW CORP 3.250000% 08/15/2 08/15/2013		01/20/2006	MORGAN STANLEY DEAN WITTER		1,561,479	1,500,000	21,640	4FE
007036-HV-1	ARMT 2005-3 2A1 07/25/2035		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		33,712,864	34,235,760	121,179	1FE
043353-AC-5	ARV AMERITOR 09/15/2015		03/15/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,526,280	3,526,280	11,976	1FE
043353-AE-1	ARV AMERITOR INC 4.625000% 03 03/01/2026		03/21/2006	BANK OF AMERICA		1,045,000	1,100,000	2,234	3FE
04688R-AA-2	ATHENA NEURO FIN 02/21/2008		03/02/2006	WARBURG DILLON READ LLC		3,500,000	3,500,000	0	3FE
053807-AL-7	AYNET INC 2.000000% 03/15/203 03/15/2034		03/15/2006	BANK OF AMERICA		2,002,500	2,000,000	11,681	4FE
059490-AA-3	BAFC 2006-2 1A1 02/25/2036		02/06/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		735,105	750,000	6,000	3FE
090616-AC-5	BIOMARIN PHARMACEUTICAL 2.500 03/29/2013		01/26/2006	BANK OF AMERICA		33,138,717	34,598,334	129,744	1FE
055967-AA-1	BOJ CAPITAL FUNDING NO 2 02/01/2049		03/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		750,000	750,000	0	5Z
10138M-AG-0	BOTTLING GROUP LLC 04/01/2016		01/29/2006	MERRILL LYNCH CAPITAL MARKETS		6,000,000	6,000,000	0	1FE
096869-AA-7	BOYD GAMING CORP 02/01/2016		03/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,991,300	6,000,000	0	1FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY 03/01/2040		01/25/2006	BANK OF AMERICA		995,000	1,000,000	0	4FE
106238-CJ-7	BRAZOS S.P.C. 07/01/2038		03/10/2006	BANK OF AMERICA		150,000	150,000	0	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		02/14/2006	CITIGROUP GLOBAL MARKETS		600,000	600,000	302	1FE
126866-AW-9	BRAZOS, TEXAS HIGHER EDUC AUT 07/01/2036		02/10/2006	CITIGROUP GLOBAL MARKETS		17,300,000	17,300,000	15,432	1FE
110122-AA-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		01/11/2006	COMMERCE BANK		12,350,000	12,350,000	0	1FE
05387U-DN-8	BSABS 2006-EC2, A2 11/25/2033		02/03/2006	CITIGROUP GLOBAL MARKETS		12,600,000	12,600,000	0	1FE
056039-AF-7	BNY CORP 10/15/2010		02/28/2006	Various		7,458,750	7,500,000	44,926	1FE
125304-AG-8	CABLEVISION SYS CORP 12/15/2007		02/09/2006	BEAR STEARNS SECURITIES CORP		3,046,000	3,046,000	0	1FE
142666-AW-9	CABLEVISION SYSTEMS CORP 04/15/2012		03/21/2006	DEUTSCHE BANK SECURITIES		3,187,500	3,000,000	132,500	4FE
147446-AA-2	CARNIVAL CORP 1.132000% 04/29 04/29/2033		02/27/2006	MERRILL LYNCH CAPITAL MARKETS		3,085,000	3,000,000	50,094	4FE
14912L-2X-8	CASE NEW HOLLAND INC 03/01/2014		03/07/2006	SALOMON SMITH BARNEY		1,950,000	2,000,000	64,444	4FE
161175-AA-2	CATERPILLAR FIN SERV CRP 03/10/2009		02/21/2006	KBC FINANCIAL PRODUCTS USA, INC.		735,630	1,000,000	3,616	1FE
161175-AA-2	CHARTER COMM OPT LLC/OP 04/30/2012		02/24/2006	WARBURG DILLON READ LLC		1,000,000	1,000,000	0	3FE
165167-BE-6	CHESAPEAKE ENERGY CORP 01/15/2016		03/07/2006	BARCLAYS BANK		15,000,000	15,000,000	0	1FE
171871-AE-6	CINCINNATI BELL INC 01/15/2014		02/23/2006	Various		4,020,000	4,000,000	87,111	4FE
17275R-AA-0	CISCO SYSTEMS INC 02/20/2009		02/27/2006	MORGAN STANLEY DEAN WITTER		1,798,125	1,750,000	15,707	3FE
			02/22/2006	Various		3,899,000	3,900,000	32,802	4FE
			03/06/2006	BARCLAYS BANK		10,008,700	10,000,000	20,210	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
17275R-AB-8	CISCO SYSTEMS INC 02/22/2011		02/14/2006	MORGAN STANLEY DEAN WITTER		11,977,080	12,000,000	0	1FE
17275R-AC-6	CISCO SYSTEMS INC 02/22/2016		02/14/2006	J. P. MORGAN SECURITIES, INC.		11,945,160	12,000,000	0	1FE
172967-CM-1	CITIGROUP INC 06/09/2009		03/06/2006	Various		30,070,200	30,000,000	69,000	1FE
196777-AF-2	COLORADO ST STUDENT OBL G BD 12/01/2037		03/09/2006	DAIN RAUSCHER INCORPORATED		27,750,000	27,750,000	0	1FE
20030N-AL-5	COMCAST CORP 03/15/2016		02/28/2006	GOLDMAN SACHS & CO		2,995,860	3,000,000	0	2FE
20030N-AM-3	COMCAST CORP 03/15/2037		02/26/2006	MERRILL LYNCH CAPITAL MARKETS		5,963,940	6,000,000	0	2FE
20030C-AB-6	COMERICA BANK 08/22/2017		02/16/2006	SALOMON SMITH BARNEY		5,819,280	6,000,000	0	1FE
14040K-CN-6	COMT 2002-4A, A 03/15/2010		02/14/2006	DEUTSCHE BANK SECURITIES		67,535,200	67,588,000	18,399	1FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		03/06/2006	Various		1,788,250	600,000	2,880	2FE
216762-AD-6	COOPER STANDARD AUTO 12/15/2014		02/14/2006	WARBURG DILLON READ LLC		1,180,000	1,500,000	20,472	5FE
217203-AM-6	COPANO ENERGY LLC 03/01/2016		01/31/2006	Various		400,000	400,000	0	4FE
14041P-BH-8	COPAR 2006-1, A2 11/17/2008		02/26/2006	Various		48,966,575	49,000,000	0	1FE
14041P-BJ-4	COPAR 2006-1, A3 09/15/2010		02/26/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		29,995,161	30,000,000	0	1FE
22547H-AL-6	CRED SUIS FIRST BOST NY 0% 02/02/09/2009		02/23/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,000,000	3,000,000	0	1FE
225434-AF-6	CREDIT SUISSE USA INC 03/02/2011		02/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,990,640	3,000,000	0	1FE
126304-AJ-3	CSC HOLDINGS INC 07/15/2008		02/24/2006	MORGAN STANLEY DEAN WITTER		810,000	800,000	7,411	4FE
126304-AJ-7	CSC HOLDINGS INC 04/15/2012		03/14/2006	BEAR STEARNS SECURITIES CORP		1,447,500	1,500,000	45,917	3FE
126667-AG-9	CY THERAPEUTICS 3.250000% 08/08/16/2013		03/10/2006	CITIGROUP GLOBAL MARKETS		2,283,572	2,000,000	29,160	4Z
126688-KC-6	CWALT 2006-J1 146 02/25/2036		02/10/2006	COUNTRY WIDE		24,545,197	24,595,155	52,606	1FE
126685-CZ-7	CWL 2006-S1, A2 08/25/2021		03/20/2006	COUNTRY WIDE		38,799,391	38,800,000	173,437	1FE
126685-DW-3	CWL 2006-S2, A2 07/25/2027		03/29/2006	COUNTRY WIDE		19,999,824	20,000,000	90,657	1FE
23331A-AT-6	D.R. HORTON INC 09/15/2014		01/19/2006	MERRILL LYNCH CAPITAL MARKETS		2,905,320	3,000,000	60,469	2FE
23383V-DH-0	DCAT 2006-A, A2 10/08/2008		02/26/2006	Various		53,997,488	54,000,000	0	1FE
23383V-DJ-6	DCAT 2006-A, A3 05/08/2010		02/26/2006	SALOMON SMITH BARNEY		24,997,258	25,000,000	0	1FE
245217-AP-9	DEL MONTE CORP 02/15/2015		01/12/2006	BANK OF AMERICA		1,496,250	1,500,000	43,031	4FE
25719M-AA-1	DEVON ENERGY CORPORATION 4.90 08/15/2008		02/16/2006	JEFFERIES & COMPANY, INC.		1,721,250	1,500,000	1,429	2FE
252125-AC-3	DEX MEDIA EAST LLC/FIN 11/15/2009		02/24/2006	MORGAN STANLEY DEAN WITTER		3,141,150	2,922,000	84,961	3FE
252126-AF-4	DEX MEDIA WEST/FINANCE 08/15/2013		03/01/2006	MORGAN STANLEY DEAN WITTER		916,178	831,000	4,787	4FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE 03/15/2013		03/03/2006	KBC FINANCIAL PRODUCTS USA INC.		1,720,000	1,600,000	64,394	3FE
257540-AF-4	DOMINOS INC 07/01/2011		03/14/2006	LEHMAN BROTHERS INC.		828,000	800,000	13,933	4FE
23330X-AJ-9	DRS TECHNOLOGIES INC 02/01/2018		01/20/2006	BEAR STEARNS SECURITIES CORP		400,000	400,000	0	4Z
23330X-AK-6	DRS TECHNOLOGIES INC 2.000000 02/01/2026		03/03/2006	SG COWEN SECURITIES CORP		1,837,170	1,750,000	3,639	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		03/03/2006	CITIGROUP GLOBAL MARKETS		19,400,000	19,400,000	0	1FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		03/06/2006	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000	5,022	1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRU 03/15/2032		03/13/2006	DAIN RAUSCHER INCORPORATED		14,650,000	14,650,000	0	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRU 03/15/2032		03/09/2006	DAIN RAUSCHER INCORPORATED		35,350,000	35,350,000	12,611	1FE
289007-AG-1	EDUCATION LOANS 06/01/2020		03/02/2006	DAIN RAUSCHER INCORPORATED		13,700,000	13,700,000	15,584	1FE
289007-BH-8	EDUCATION LOANS 2004 A 12/01/2036		03/08/2006	DAIN RAUSCHER INCORPORATED		34,350,000	34,350,000	0	1FE
283703-AB-2	EL PASO PRODUCTION HDBG 06/01/2013		03/07/2006	MERRILL LYNCH CAPITAL MARKETS		1,837,500	1,750,000	37,297	4FE
31428N-AB-4	FEDERATED STUDENT FINANCE COR 06/01/2039		03/10/2006	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	0	1FE
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040		02/26/2006	DAIN RAUSCHER INCORPORATED		9,700,000	9,700,000	0	1FE
31428X-AM-8	FEDEX CORP 04/01/2009		03/14/2006	BANK OF AMERICA		5,712,180	6,000,000	96,833	2FE
007700-AA-4	FINL SEC ASSUR/ADV CAP PT 02/28/2008		02/14/2006	Various		1,145,191	1,145,191	0	1
32057K-AB-2	FIRST HORIZON PHARMACEUT 1.75 03/08/2024		03/21/2006	CIBC WORLD MARKETS		568,265	500,000	389	4Z
330832-BB-0	FISHER SCIENTIFIC INTL 07/01/2015		03/01/2006	MERRILL LYNCH CAPITAL MARKETS		5,025,000	5,000,000	55,295	3FE
338032-AK-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		02/01/2006	SG COWEN SECURITIES CORP		1,326,125	1,250,000	17,491	3FE
343412-AA-0	FLUOR CORP 1.500000% 02/15/20 02/15/2024		02/17/2006	LEHMAN BROTHERS INC		2,713,986	1,800,000	600	1FE
369626-S7-0	GENERAL ELEC CAP CORP 10/21/2010		03/06/2006	GOLDMAN SACHS & CO		15,010,050	15,000,000	88,383	1FE
370442-BB-0	GENERAL MOTORS 07/15/2011		03/14/2006	BANK OF AMERICA		968,750	1,250,000	15,500	4FE
37247K-AC-6	GENWORTH GLOBAL FUNDING 03/15/2011		03/16/2006	BANK OF AMERICA		8,974,710	9,000,000	0	1FE
382550-AV-2	GOODYEAR TIRE & RUBBER 4.0000 06/15/2034		03/30/2006	BEAR STEARNS SECURITIES CORP		28,609,287	28,687,000	13,316	1FE
38869P-AB-0	GRAPHIC PACKAGING INTL 08/15/2011		03/10/2006	GOLDMAN SACHS & CO		1,280,000	1,000,000	11,000	4FE
362341-L5-6	GSMP 2005-WM3, A2C 12/25/2035		01/12/2006	GOLDMAN SACHS & CO		1,730,313	1,750,000	12,396	4FE
449162-BQ-6	HART 2006-A, A2 02/15/2009		03/10/2006	GOLDMAN SACHS & CO		41,996,060	42,360,000	33,950	1FE
449162-BR-4	HART 2006-A, A3 11/25/2010		03/07/2006	Various		54,992,834	42,000,000	0	1FE
41650E-EV-5	HARTFORD LIFE GLOB FUND 02/15/2011		03/07/2006	Various		11,988,960	12,000,000	12,133	1FE
404119-AR-0	HCA INC 02/15/2016		02/03/2006	SALOMON SMITH BARNEY		796,580	800,000	0	3Z
41283A-CO-9	HDMT 2006-1, A1 06/15/2010		02/16/2006	Various		34,998,618	35,000,000	0	1FE
437084-SV-9	HDMT 2006-2, 2A4 01/25/2031		01/17/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		17,100,000	17,100,000	2,318	1FE
225470-XH-1	HEMT 2006-1, A-1B 05/25/2036		02/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		11,000,000	11,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
428040-BX-6	HERTZ CORPORATION 01/01/2014.		02/23/2006	DEUTSCHE BANK SECURITIES		1,582,500	1,500,000	24,776	4FE
432848-AX-7	HILTON HOTELS CORP 12/01/2012.		02/27/2006	DEUTSCHE BANK SECURITIES		1,735,856	1,600,000	30,839	1Z
432848-AT-6	HILTON HOTLES 02/15/2011.		02/27/2006	DEUTSCHE BANK SECURITIES		3,712,528	3,400,000	13,246	2FE
43739E-AJ-6	HMBT 2004-2 A1 12/25/2034.		01/31/2006	CHASE SECURITIES		4,937,339	4,929,637	6,039	1FE
437076-AP-7	HOME DEPOT INC 03/01/2016.		03/21/2006	MORGAN STANLEY DEAN WITTER		8,955,990	9,000,000	0	1FE
438516-AP-1	HONEYWELL INTERNATIONAL 03/15/2016.		03/09/2006	J. P. MORGAN SECURITIES, INC.		5,986,260	6,000,000	0	1FE
438516-AQ-9	HONEYWELL INTERNATIONAL 03/13/2009.		03/09/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	0	1FE
438516-AR-7	HONEYWELL INTERNATIONAL 03/15/2036.		03/09/2006	WARBURG DILLON READ LLC		5,977,740	6,000,000	0	1FE
44108E-AW-8	HOST MARR OTT LP 08/15/2012.		02/27/2006	SALOMON SMITH BARNEY		4,110,000	4,000,000	13,222	3FE
44108E-AZ-1	HOST MARR OTT LP 06/01/2016.		03/29/2006	GOLDMAN SACHS & CO.		1,700,000	1,700,000	0	3FE
441580-AK-5	HOUGHTON MIFFLIN CO 02/01/2011.		02/24/2006	MORGAN STANLEY DEAN WITTER		1,155,000	1,100,000	7,563	4FE
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035.		01/19/2006	BARCLAYS BANK		6,074,460	6,000,000	54,184	1FE
40429C-FW-7	HSBC FINANCE CORP 01/19/2016.		02/22/2006	SALOMON SMITH BARNEY		6,009,180	6,000,000	34,833	1FE
448407-AF-3	HUTCHINSON TECHNOLOGY 3,25000% 01/15/2026.		03/16/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,330,383	2,300,000	11,628	4FE
45245W-AF-6	INCLINE SYSTEMS 1,375000% 05/ 05/15/2024.		01/20/2006	WARBURG DILLION READ LLC		1,708,750	2,000,000	5,309	4
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020.		01/03/2006	DIRECT		384,623	384,623	0	2Z
45256#-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029.		01/04/2006			0	(37,834)	0	2Z
45660#-KG-6	INABS 2006-A, A-2 03/25/2036.		01/25/2006	WARBURG DILLION READ LLC		10,000,000	10,000,000	0	1FE
458140-AG-4	INTEL CORP 2,950000% 12/15/20 12/15/2035.		02/13/2006	Various		2,582,705	2,750,000	11,759	1Z
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014.		03/21/2006	MORGAN STANLEY DEAN WITTER		2,153,125	2,500,000	55,990	4FE
460690-AT-7	INTERPUBLIC GROUP COS 4,50000 03/15/2023.		01/27/2006	Various		2,426,067	2,250,000	34,969	4FE
46185R-AW-2	INVTROGEN CORPORATION 3,2500 06/15/2025.		03/13/2006	WARBURG DILLION READ LLC		980,000	1,000,000	8,215	3Z
464502-AG-9	ISLE OF CAPRI CASINOS 03/01/2014.		02/23/2006	Various		3,992,500	4,000,000	129,111	4FE
472319-AC-6	JEFFERIES GROUP INC 01/15/2036.		01/19/2006	MERRILL LYNCH CAPITAL MARKETS		5,958,360	6,000,000	0	2FE
24422E-PY-9	JOHN DEERE CAPITAL CORP 03/16/2009.		01/05/2006	SALOMON SMITH BARNEY		5,994,960	6,000,000	0	1FE
44248#-AU-6	K HOVNAVIAN ENTERPRISES 01/15/2015.		02/24/2006	MORGAN STANLEY DEAN WITTER		2,564,375	2,750,000	21,962	3FE
44248#-AZ-5	K HOVNAVIAN ENTERPRISES 05/15/2016.		02/23/2006	DONALDSON, LUFKIN & JENNETTE SECURITIES		1,000,000	1,000,000	0	3FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION 05/01/2032.		03/10/2006	CITIGROUP GLOBAL MARKETS		12,750,000	12,750,000	0	1FE
49455W-AD-8	KINDER MORGAN FINANCE 01/05/2016.		02/14/2006	MERRILL LYNCH CAPITAL MARKETS		6,995,060	7,000,000	75,367	2FE
495582-AH-1	KING PHARMACEUTICAL INC 1,250 04/01/2026.		03/24/2006	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	4Z
50075N-AK-0	KRAFT FOODS INC 10/01/2008.		02/15/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		8,729,640	9,000,000	140,000	2FE
502413-AI-1	L-3 COMMUNICATIONS CORP 07/15/2013.		02/27/2006	LEHMAN BROTHERS INC		2,468,750	2,500,000	19,991	3FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3,000 08/01/2035.		01/25/2006	LEHMAN BROTHERS INC		1,006,250	1,000,000	15,083	3FE
54240K-AA-0	LEBAC 2006-WL2, N1 12/25/2045.		03/21/2006	LEHMAN BROTHERS INC		3,504,238	3,500,000	2,625	1FE
521865-AJ-4	LEAR CORP SERIES B 08/01/2014.		03/13/2006	DONALDSON, LUFKIN & JENNETTE SECURITIES		628,000	800,000	5,750	3Z
52517P-F6-3	LEHMAN BROTHERS HOLDINGS 04/04/2016.		03/22/2006	LEHMAN BROTHERS INC		8,939,070	9,000,000	0	1FE
524908-PN-4	LEHMAN BROTHERS HOLDINGS 1,50 03/29/2013.		03/22/2006	LEHMAN BROTHERS INC		3,500,000	3,500,000	0	1FE
52736R-AU-6	LEVI STRAUSS & CO 04/01/2016.		03/10/2006	BANK OF AMERICA		1,000,000	1,000,000	0	4FE
530718-AG-9	LIBERTY MEDIA CORP 05/15/2013.		02/28/2006	DEUTSCHE BANK SECURITIES		1,883,840	2,000,000	34,200	3FE
530718-AF-2	LIBERTY MEDIA CORP 7500000% 0 03/30/2023.		01/19/2006	GOLDMAN SACHS & CO.		1,073,125	1,000,000	2,375	3FE
549463-AG-2	LUCENT TECHNOLOGIES 2,7500000% 06/15/2023.		03/15/2006	KBC FINANCIAL PRODUCTS USA INC.		1,065,000	1,000,000	7,257	4FE
554153-AK-0	MAC-GRAY CORP 08/15/2015.		01/25/2006	J. P. MORGAN SECURITIES, INC.		4,070,000	4,000,000	138,944	4FE
564055-AW-3	MANOR CARE INC 2,125000% 08/0 08/01/2035.		02/23/2006	Various		4,107,645	4,000,000	2,833	2FE
57183H-GA-3	MARSHALL & LISLEY CORP 04/01/2011.		03/23/2006	WACHOVIA SECURITIES		5,998,380	6,000,000	0	1FE
574599-BB-1	MASCO CORP 0% 07/20/2031 07/20/2031.		02/21/2006	Various		2,971,650	6,500,000	0	2FE
55262T-FJ-7	MBNA 2000-E 10/15/2012.		01/04/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		17,293,740	16,450,000	66,950	1FE
55262T-CZ-2	MBNAS 2005-A3, A3 10/15/2012.		01/04/2006	GOLDMAN SACHS & CO		16,067,520	16,500,000	37,583	1FE
58446V-AB-7	MEDACOM BROADBAND 07/15/2013.		02/04/2006	BNP CAPITAL MARKETS		1,093,663	1,015,000	13,026	4FE
58446V-AE-1	MEDACOM BROADBD LLC/CRP 10/15/2015.		02/22/2006	Various		3,296,250	3,500,000	106,722	4FE
584690-AB-7	MEDCIS PHARMACEUTICAL 1,5000 06/04/2033.		02/17/2006	Various		3,874,227	4,000,000	10,708	3
587200-AE-6	MENTOR GRAPHICS CORP 6,250000 03/01/2026.		02/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,250,000	1,250,000	0	4Z
552953-AQ-3	MGW MIRAGE INC 09/15/2010.		02/22/2006	MORGAN STANLEY DEAN WITTER		2,175,000	2,000,000	76,500	3FE
594079-AG-9	MICHAEL FOODS 11/15/2013.		03/17/2006	BANK OF AMERICA		3,067,763	3,015,000	85,090	4FE
59949T-AA-3	MIDWESTERN UNIV. (LLC) 10/01/2037.		02/16/2006	DAIN RAUSCHER INCORPORATED		14,000,000	14,000,000	26,883	1FE
590200-3B-9	MLMI 2006-HE1, A-2B 12/25/2036.		01/27/2006	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000	0	1FE
590200-6K-6	MLMI 2006-WMC2, A2B 03/25/2037.		03/23/2006	MERRILL LYNCH CAPITAL MARKETS		22,182,889	22,183,000	100,231	1FE
608190-AG-9	MOHAWK INDUSTRIES INC 01/15/2011.		01/11/2006	LEHMAN BROTHERS INC		2,996,940	3,000,000	0	2FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016.		01/11/2006	LEHMAN BROTHERS INC		5,986,320	6,000,000	0	2FE
61744C-XM-3	MSAC 2006-WMC1, A2C 12/25/2035.		02/14/2006	MORGAN STANLEY DEAN WITTER		23,360,000	23,360,000	1,066	1FE
64026#-AH-1	NEKTAR THERAPEUTICS 3,2500000% 09/28/2012.		03/09/2006	LEHMAN BROTHERS INC		1,736,250	1,500,000	22,479	5Z
655844-AW-8	NORFOLK SOUTHERN CORP 05/17/2025.		03/21/2006	LEHMAN BROTHERS INC		4,061,617	4,156,000	81,957	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
681904-AG-3	OMNI CARE INC 06/01/2013		02/01/2006	DEUTSCHE BANK SECURITIES		976,250	1,000,000	11,059	3FE
681904-AK-4	OMNI CARE INC 12/15/2015		02/23/2006	BANK OF AMERICA		2,050,000	2,000,000	27,882	3FE
681904-AL-2	OMNICARE INC 3,250000% 12/15/ 12/15/2035		01/30/2006	KBC FINANCIAL PRODUCTS USA INC		934,680	1,000,000	4,243	4FE
68402L-AA-2	ORACLE CORP 02ARK HD6 01/13/2009		03/06/2006	J. P. MORGAN SECURITIES INC		5,012,653	5,000,000	36,743	1FE
69121P-DE-0	OMNIT 2006-2, A2B 02/25/2037		03/02/2006	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000	59,458	1FE
720279-AG-3	PIER 1 IMPORTS INC 6.375000% 02/15/2036		02/09/2006	J. P. MORGAN SECURITIES INC		500,000	500,000	0	4Z
6934AM-AE-1	PMI GROUP INC 2.500000% 07/15 07/15/2021		02/01/2006	Various		2,875,290	2,750,000	1,750	1FE
7331BP-JS-0	POPLR 2006-A, A1 01/25/2036		01/23/2006	FRIEDMAN BILLINGS		15,000,000	15,000,000	0	1FE
7331BP-KG-4	POPLR 2006-B, A-2 05/25/2036		03/21/2006	FRIEDMAN BILLINGS		22,396,000	22,396,000	0	1FE
733933-AD-1	POWERWAVE TECHNOLOGIES 1,8750 11/15/2024		01/12/2006	KBC FINANCIAL PRODUCTS USA INC		1,002,263	750,000	1,289	4
742718-AB-2	PROCTER & GAMBLE CO 08/15/2034		03/28/2006	J. P. MORGAN SECURITIES INC		6,100,440	6,000,000	44,467	1FE
744320-AB-8	PRUDENTIAL FINANCIAL INC 1.57 11/15/2035		01/04/2006	GOLDMAN SACHS & CO		0	0	66	1FE
748351-AR-4	QUEST 2006-X1 A-2 03/25/2036		03/08/2006	GREENWICH CAPITAL MARKETS INC		6,000,000	6,000,000	0	1FE
74837R-AB-0	QUICKSILVER RESOURCES 1,87500 11/01/2024		03/13/2006	KBC FINANCIAL PRODUCTS USA INC		1,362,780	1,000,000	7,031	4Z
749136-AC-9	QUEST CORP 03/15/2012		02/24/2006	MORGAN STANLEY DEAN WITTER		2,250,000	2,000,000	81,847	3FE
912920-AN-5	QUEST CORPORATION 11/15/2008		02/24/2006	MORGAN STANLEY DEAN WITTER		3,843,685	3,863,000	63,981	3FE
74955W-AC-3	R. H. DONNELLEY CORP 01/15/2013		02/24/2006	Various		1,841,823	1,975,000	11,038	5FE
749568-AA-9	R. H. DONNELLEY CORP 01/15/2013		01/13/2006	J. P. MORGAN SECURITIES INC		545,886	600,000	0	5FE
749568-AD-3	R. H. DONNELLEY CORP 01/15/2016		02/13/2006	Various		3,967,625	3,900,000	9,368	5FE
75040P-AJ-7	RADIO ONE INC 02/15/2013		02/24/2006	BANK OF AMERICA		772,000	800,000	2,267	4FE
759950-GJ-6	RAMP 2006-1, AF2 05/25/2036		03/06/2006	SALOMON SMITH BARNEY		12,490,913	12,500,000	55,714	1FE
761128-T9-1	RAMP 2006-RS1 A13 11/25/2035		03/06/2006	SALOMON SMITH BARNEY		9,999,750	10,000,000	45,176	1FE
76113A-AF-8	RASC 2006-KS1 A4 02/25/2036		01/18/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		33,000,000	33,000,000	0	1FE
76110V-TU-2	RFSM2 2006-H11, A2 03/25/2019		01/17/2006	GREENWICH CAPITAL MARKETS INC		45,834,000	45,834,000	0	1FE
76110V-TV-0	RFSM2 2006-H11, A3 01/25/2036		03/15/2006	BEAR STEARNS SECURITIES CORP		5,711,025	5,711,000	24,564	1FE
749655-AK-9	RPM INTERNATIONAL INC 1,3890 05/13/2033		03/15/2006	BEAR STEARNS SECURITIES CORP		9,999,651	10,000,000	43,322	1FE
81375W-JR-8	SABR 2006-FR1, A-2A 11/25/2035		02/27/2006	MERRILL LYNCH PIERCE, FENNER, & SMITH		1,081,160	2,000,000	7,717	2FE
81375W-JE-7	SABR 2006-0P1, A2C 10/25/2035		02/09/2006	BARCLAYS BANK		5,000,000	5,000,000	0	1FE
785778-OJ-3	SACO 2006-3, A1 03/25/2036		01/13/2006	BARCLAYS BANK		29,476,000	29,476,000	0	1FE
78645R-AA-5	SAFENET INC 2.500000% 12/15/2 12/15/2010		02/21/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE
79604V-AM-7	SANSONITE CORP 06/01/2011		03/30/2006	Various		2,478,346	2,725,000	19,389	4Z
80874P-AD-1	SCIENTIFIC GAMES CORP .750000 12/01/2024		02/22/2006	BANK OF AMERICA		1,060,000	1,000,000	21,201	4FE
810186-AG-1	SCOTTIS COMPANY 11/15/2013		02/27/2006	CIBC WORLD MARKETS		580,625	500,000	948	4FE
81721M-AA-7	SENIOR HOUSING TRUST 01/15/2012		02/24/2006	MORGAN STANLEY DEAN WITTER		2,629,560	2,578,000	50,289	4FE
817492-AC-5	SERENA SOFTWARE INC 03/15/2016		01/12/2006	WARBURG DILLON READ LLC		1,100,000	1,000,000	719	3FE
817565-AP-9	SERVICE CORP INT 04/15/2009		03/08/2006	MERRILL LYNCH CAPITAL MARKETS		1,822,500	1,800,000	865	5FE
817565-BA-1	SERVICE CORP INTL 04/01/2016		03/10/2006	MORGAN STANLEY DEAN WITTER		2,092,500	2,000,000	64,167	3FE
82463R-2D-7	SHINSEI FINANCE 11 07/29/2049		02/27/2006	MERRILL LYNCH CAPITAL MARKETS		3,000,000	3,000,000	84,938	3FE
829226-AL-3	SINGLAIR BROADCAST GROUP 12/15/2011		03/14/2006	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	0	2FE
78442P-AC-0	SLM CORP 3,110630% 07/25/2035 07/25/2035		03/02/2006	Various		3,233,575	3,065,000	72,869	4FE
784426-SC-1	SLM 2006-3, A4 07/25/2019		03/06/2006	WARBURG DILLON READ LLC		20,066,000	20,000,000	113,780	1FE
784426-SD-9	SLM 2006-3, A5 01/25/2021		03/02/2006	BANK OF AMERICA		2,061,250	2,000,000	10,668	1FE
832248-AH-1	SMITHFIELD FOODS INC 05/15/2013		03/03/2006	Various		20,000,000	20,000,000	0	1FE
832248-AM-0	SMITHFIELD FOODS INC 08/01/2011		03/03/2006	MORGAN STANLEY DEAN WITTER		35,293,000	35,293,000	0	1FE
85590A-AD-6	STARWOOD HOTELS RESORTS 05/01/2012		02/27/2006	MORGAN STANLEY DEAN WITTER		2,115,000	2,000,000	46,069	3FE
857555-AM-8	STATER BROTHERS HDGS 06/15/2012		02/27/2006	MERRILL LYNCH CAPITAL MARKETS		1,020,000	1,000,000	972	3FE
857689-AR-4	STATION CASINOS 02/01/2014		01/18/2006	BANK OF AMERICA		5,512,500	5,000,000	132,344	3FE
857689-AT-0	STATION CASINOS 03/01/2016		02/23/2006	KBC FINANCIAL PRODUCTS USA INC		2,010,000	2,000,000	12,865	4FE
867363-AF-0	SUNGARD DATA SYSTEMS INC 08/15/2013		02/17/2006	KBC FINANCIAL PRODUCTS USA INC		2,348,875	2,300,000	9,750	4FE
867363-AK-9	SUNGARD DATA SYSTEMS INC 08/15/2015		01/24/2006	LEHMAN BROTHERS INC		2,082,500	2,000,000	75,549	4FE
84751P-LM-9	SURE 2006-B2C A2B 02/25/2037		02/09/2006	DEUTSCHE BANK SECURITIES		14,999,985	2,500,000	130,260	5FE
880451-AT-6	TENNESSEE GAS PIPELINE 04/01/2017		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		2,187,060	15,000,000	67,334	1FE
880779-AS-2	TEREX CORP 01/15/2014		02/03/2006	SALOMON SMITH BARNEY		796,000	2,000,000	52,917	4FE
87163V-AD-1	TEVA PHARM FINANCE LLC 02/01/2036		01/23/2006	LEHMAN BROTHERS INC		11,998,320	800,000	1,803	5FE
87244E-AA-0	TIAA GLOBAL MARKETS 01/12/2011		01/05/2006	LEHMAN BROTHERS INC		5,996,580	6,000,000	0	1FE
893830-AD-1	TRANSOCEAN INC 1.500000% 05/1 05/15/2021		02/22/2006	GOLDMAN SACHS & CO		1,071,820	1,000,000	4,250	2FE
89579K-AE-9	TRIAD HOSPITALS INC 11/15/2013		02/23/2006	DEUTSCHE BANK SECURITIES		2,020,000	2,000,000	40,056	4FE
902494-AA-3	TYSON FOODS INC 04/01/2016		03/17/2006	MERRILL LYNCH CAPITAL MARKETS		5,993,760	6,000,000	0	2FE
909440-AG-4	UNITED AUTO GROUP INC 3.50000 04/01/2026		01/25/2006	MERRILL LYNCH PIERCE, FENNER, & SMITH		2,000,000	2,000,000	0	4FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
91731K-AA-8	USB CAPITAL TX 03/29/2049		03/14/2006	WACHOVIA SECURITIES		6,000,000	6,000,000	0	1FE
92343V-AB-0	VERIZON COMMUNICATIONS 02/15/2011		02/09/2006	MORGAN STANLEY DEAN WITTER		5,986,740	6,000,000	0	1FE
92344G-AX-4	VERIZON GLOBAL FDC CORP 09/15/2035		02/09/2006	GOLDMAN SACHS & CO		5,612,100	6,000,000	148,200	1FE
92428C-EW-0	VERMONT STUDENT ASS STANCE 12/15/2038		01/19/2006	GOLDMAN SACHS & CO		2,100,000	2,100,000	0	1FE
92428C-FA-7	VERMONT STUDENT ASS STANCE 12/15/2039		03/06/2006	OPPENHEIMER & CO., INC.		9,425,000	9,425,000	0	1FE
92839U-AC-1	VISTEON CORP 03/10/2014		03/21/2006	GOLDMAN SACHS & CO		1,550,000	2,000,000	5,444	4FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I 08/29/2049		01/25/2006	WACHOVIA SECURITIES		9,000,000	9,000,000	0	1FE
931142-CB-7	WAL-MART STORES 09/01/2035		03/24/2006	MORGAN STANLEY DEAN WITTER		5,610,180	6,000,000	24,500	1FE
93292F-TB-4	WAMU 2004-AK7 A6 07/25/2034		02/10/2006	MORGAN STANLEY DEAN WITTER		12,077,775	12,528,000	19,222	1FE
93934W-AA-3	WASH MUTUAL PFD FDG DEL 03/29/2049		03/08/2006	GOLDMAN SACHS & CO		10,863,850	11,000,000	5,445	2FE
94673V-AJ-6	WELLPPOINT INC 01/15/2011		01/05/2006	BANK OF AMERICA		5,989,980	6,000,000	0	2FE
94673V-AK-3	WELLPPOINT INC 01/15/2036		01/05/2006	BANK OF AMERICA		5,977,800	6,000,000	0	2FE
94973V-AL-1	WELLPPOINT INC 01/15/2036		01/05/2006	BANK OF AMERICA		5,988,020	6,000,000	0	2FE
94983Z-AP-4	WFBIS 2005-14 2A1 12/25/2035		01/24/2006	GREENWICH CAPITAL MARKETS, INC.		23,887,364	34,490,956	142,275	1FE
94983L-AA-5	WFBIS 2006-2 1A1 03/25/2036		02/10/2006	GREENWICH CAPITAL MARKETS, INC.		23,594,810	24,783,650	103,265	1FE
94983K-AG-4	WFBIS 2006-AR2 2A5 03/25/2036		02/23/2006	LEHMAN BROTHERS INC.		24,708,985	25,000,000	95,531	1FE
983024-AF-7	WYETH 02/01/2024		03/09/2006	Various		15,842,300	15,000,000	115,563	2FE
98676X-AA-0	ZFS FINANCE USA TRUST I 12/15/2065		02/16/2006	GOLDMAN SACHS & CO		6,026,700	6,000,000	74,825	2FE
986761-AA-8	ZFS FINANCE USA TRUST II 12/15/2065		02/16/2006	GOLDMAN SACHS & CO		5,047,700	6,000,000	78,475	2FE
034918-AA-0	ANGIOTEC PHARMACEUTICAL 04/01/2014	F	03/16/2006	DONALDSON LUFKIN & JENNETTE SECURITIES		800,000	800,000	0	4FE
66977W-AF-6	NOVA CHEMICALS LTD 01/15/2012	F	03/23/2006	Various		3,233,906	3,375,000	32,748	3FE
74819R-AE-6	QUEBECOR MEDIA 03/15/2016	F	01/11/2006	SALOMON SMITH BARNEY		1,600,000	1,600,000	0	4Z
87425E-AJ-2	TAL SMAN ENERGY 02/01/2037	F	01/23/2006	GOLDMAN SACHS & CO		5,965,080	6,000,000	0	2FE
05568A-AA-8	BOI CAPITAL FUNDING NO 3 08/29/2049	F	01/27/2006	MERRILL LYNCH CAPITAL MARKETS		7,000,000	7,000,000	0	1Z
12470B-AA-0	COMMONWEALTH BANK AUST 03/29/2049	F	03/07/2006	DEUTSCHE BANK SECURITIES		6,000,000	6,000,000	0	1FE
33938E-AJ-6	FLEXTRONICS INTL LTD 05/15/2013	F	02/22/2006	LEHMAN BROTHERS INC.		2,025,000	2,000,000	36,833	3FE
33938E-AL-1	FLEXTRONICS INTL LTD 1,000,000 08/01/2010	F	02/23/2006	MORGAN STANLEY DEAN WITTER		1,394,895	1,500,000	1,125	3FE
456671-AA-8	INEOS GROUP HOLDINGS PLC 02/15/2016	F	03/07/2006	Various		3,975,000	4,000,000	6,233	4FE
45822E-AB-6	INELSAT BERMUDA LTD 01/15/2013	F	02/22/2006	MORGAN STANLEY DEAN WITTER		26,000,000	26,000,000	19,722	4FE
58403A-AG-3	MEDL 2006-1G, A1 06/15/2037	F	03/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		6,000,000	6,000,000	0	1FE
606859-AA-4	MIZUHO CAP INV 1 LTD 12/31/2049	F	03/03/2006	J. P. MORGAN SECURITIES, INC.		4,500,000	4,500,000	0	2FE
663255-AA-4	MUGG CAPITAL FIN 1 LTD 07/29/2049	F	03/09/2006	MERRILL LYNCH CAPITAL MARKETS		2,528,750	2,500,000	45,830	4FE
64016A-AA-3	NELL AF SARL 08/15/2015	F	02/22/2006	BANK OF AMERICA		80,000,000	80,000,000	0	1FE
71419X-AD-5	PERMA 9A, ZA 03/10/2015	F	03/15/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		8,000,000	8,000,000	0	2FE
82463M-AA-7	SHINSEI BANK FINANCE 01/29/2049	F	02/16/2006	MORGAN STANLEY DEAN WITTER		5,687,640	6,000,000	121,625	2FE
87927V-AD-1	TELECOM ITALIA CAPITAL 10/01/2015	F	02/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,060,600	4,000,000	3,597	2FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1,7500 02/01/2026	F	03/02/2006	Various		2,281,294,448	2,286,363,751	6,913,516	XX
459999 - Total	Bonds - Industrial, Misc.					3,487,249,855	3,483,074,235	11,856,735	XX
609997 - Total	Bonds - Part 3					8,000,000	0.00	0	P2FE
609999 - Total	Bonds			J. P. MORGAN SECURITIES, INC.	80,000,000	8,000,000	XXX	0	XX
842400-73-1	SOUTHER CAL EDISON		01/17/2006			1,519,500	0.00	0	P4LFE
619999 - Total	Preferred Stocks - Public Utilities					1,961,100	0.00	0	RP4LFE
208464-86-7	CONSECO INC		03/21/2006	GOLDMAN SACHS & CO	50,000,000	6,008,014	0.00	0	RP1L
269246-20-3	E-TRADE FINANCIAL CORP		02/24/2006	GOLDMAN SACHS & CO	60,000,000	256,300	0.00	0	RP1LFE
416515-50-0	HARTFORD FINL SVCS GRP		02/13/2006	Various	5,547,214,410	693,750	0.00	0	RP2LFE
571834-20-9	MARSHALL & LISLEY CORP		01/30/2006	CITIGROUP GLOBAL MARKETS	10,000,000	1,334,963	0.00	0	P3UZ
59156R-70-2	METLIFE INC-COM EQUITY UNIT		01/30/2006	LAZARD FRERES & COMPANY	25,000,000	1,022,000	0.00	0	RP1LFE
939322-84-8	WASHINGTON MUT CAP TR I		02/06/2006	CITIGROUP GLOBAL MARKETS	20,000,000	3,912,230	0.00	0	XX
605384-11-3	ASPEN INSURANCE	F	03/14/2006	LAZARD FRERES & COMPANY	150,000,000	17,307,857	0.00	0	RP3L
69255-12-1	XL CAPITAL LTD	F	02/10/2006	Various		4,694,516	0.00	0	RP1L
629999 - Total	Preferred Stocks - Banks, Trusts, Insurance					988,875	0.00	0	P4LFE
127367-AB-4	CADENCE DESIGN SYSTEMS 08/15/2023		02/16/2006	LEHMAN BROTHERS INC	1,500,000,000	1,309,000	0.00	0	RP4LFE
38143V-AA-7	GOLDMAN SACHS GROUP INC.		02/14/2006	Various	4,694,516,380	542,222	0.00	0	P4U
485170-80-7	KANSAS CITY SOUTHERN		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	9,287,424	0	0	XX
873119-20-0	TXI CAPITAL TRUST I		01/09/2006	WARBURG DILLON READ LLC	25,000,000	34,595,280	0	0	XX
N4599H-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	F	01/04/2006	SCHEDULED PAY UP	542,222,190	53,012	0.00	0	L
639999 - Total	Preferred Stocks - Industrial, Misc.					XX	XXX	0	XX
659997 - Total	Preferred Stocks - Part 3					XX	XXX	0	XX
659999 - Total	Preferred Stocks					XX	XXX	0	XX
001204-10-6	AGL RESOURCES INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000			0	L

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
018802-10-8	ALLIANT ENERGY CORP COM		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	75,184		0	L
03839W-10-3	AQUA AMERICA INC		03/21/2006	BANC OF AMERICA SECURITIES	2,500,000	68,706		0	L
03840P-10-2	AQUILA INC		03/21/2006	BANC OF AMERICA SECURITIES	7,300,000	29,047		0	L
092113-10-9	BLACK HILLS CORP		03/21/2006	BANC OF AMERICA SECURITIES	600,000	20,136		0	L
232933-10-9	D P L, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,500,000	67,613		0	L
25746U-10-9	DOMINION RESOURCES, INC		01/05/2006	Various	32,000,000	2,516,865		0	L
264399-10-6	DUKE ENERGY CORP		03/08/2006	S6 COWEN SECURITIES CORP	72,000,000	1,998,031		0	L
268233-10-5	DUQUESNE LIGHT HOLDINGS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	0		0	L
281020-10-7	EDISON INT'L		01/05/2006	Various	73,900,000	3,317,978		0	L
29269M-10-9	ENERGY EAST CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	2,900,000	71,288		0	L
29364G-10-3	ENERGY CORP NEW COM		01/05/2006	Various	26,400,000	1,848,648		0	L
294549-10-3	EQUITABLE RESOURCES, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	88,190		0	L
30161N-10-1	EVELON CORP		01/05/2006	Various	19,900,000	1,081,174		0	L
302571-10-4	FPL GROUP INC COM		02/02/2006	JEFFERIES & COMPANY, INC	100,000,000	4,129,000		0	L
391164-10-0	GREAT PLAINS ENERGY INC		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	42,496		0	L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	43,060		0	L
451107-10-6	IDACORP INC		03/21/2006	BANC OF AMERICA SECURITIES	800,000	25,431		0	L
552690-10-9	M D U RESOURCES GROUP, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	77,598		0	L
60467R-10-0	MIRANT CORP		01/20/2006	LEHMAN BROTHERS INC	138,500,000	3,512,588		0	L
636180-10-1	NATIONAL FUEL GAS CO		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	51,960		0	L
664397-10-6	NORTHEAST UTILITIES		03/21/2006	BANC OF AMERICA SECURITIES	3,100,000	60,817		0	L
67019E-10-7	NSTAR		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	59,615		0	L
670837-10-3	OGE ENERGY CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	52,048		0	L
682680-10-3	ONEOK INC		03/21/2006	Various	109,500,000	3,024,863		0	L
69331C-10-8	P G & E CORP		01/05/2006	Various	76,700,000	2,858,484		0	L
713291-10-2	PEPCO HOLDINGS INC		03/21/2006	BANC OF AMERICA SECURITIES	3,700,000	85,059		0	L
69349H-10-7	PNM RESOURCES INC		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	31,186		0	L
745310-10-2	PUGET ENERGY, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	46,691		0	L
748336-10-2	QUESTAR CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	126,132		0	L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	87,933		0	L
828428-10-4	SIERRA PACIFIC RESOURCES		03/21/2006	BANC OF AMERICA SECURITIES	3,800,000	52,527		0	L
842587-10-7	SOUTHERN CO		01/05/2006	Various	37,900,000	1,322,172		0	L
873188-10-8	TXU CORP		03/21/2006	Various	11,300,000	588,627		0	L
922406-10-1	VECTREN CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	36,948		0	L
95709T-10-0	WESTERN ENERGY INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	35,435		0	L
92924F-10-6	WGL HOLDINGS INC		03/21/2006	BANC OF AMERICA SECURITIES	900,000	27,126		0	L
976657-10-6	WISCONSIN ENRGY		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	91,451		0	L
92931B-10-6	WPS RESOURCES	D	03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	35,528		0	L
D6629K-10-9	RWE AG (NEU) NPV A	D	03/08/2006	ALLIANCE BERNSTEIN	24,330,000	1,943,531		0	U
6699999 - Total	Common Stocks - Public Utilities					29,691,271	XXX	0	XXX
001055-10-2	AFLAC INC		03/21/2006	Various	98,400,000	4,740,270		0	L
025816-10-9	AMERICAN EXPRESS		03/21/2006	Various	220,300,000	11,747,571		0	L
025932-10-4	AMERICAN FINANCIAL GROUP INC		03/21/2006	BANC OF AMERICA SECURITIES	900,000	37,681		0	L
026874-10-7	AMERICAN INT'L GRQ		03/21/2006	Various	154,400,000	10,688,006		0	L
03060R-10-1	AMER CREDIT CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	82,545		0	L
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A		03/21/2006	BANC OF AMERICA SECURITIES	800,000	49,085		0	L
045487-10-5	ASSOCIATED BANC-CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	92,236		0	L
046265-10-4	ASTORIA FINANCIAL CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	51,780		0	L
060505-10-9	BANK OF AMERICA COR		02/23/2006	Various	469,590,290	21,791,211		0	L
062540-10-9	BANK OF HAWAII CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	54,731		0	L
066528-10-3	BANKUNITED FINANCIAL CORP		02/02/2006	CANTOR, FITZGERALD & CO	2,100,000	58,025		0	L
073902-10-8	BEAR STEARNS COS., INC		01/05/2006	Various	81,700,000	9,470,442		0	L
084423-10-2	BERKLEY W R CORP COM		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	129,197		0	L
115236-10-1	BROWN & BROWN		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	70,556		0	L
14040H-10-5	CAPITAL ONE FINANCIAL CORP		03/21/2006	Various	131,576,000	11,200,560		0	L
149150-10-4	CATHAY GENERAL BANCORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	37,816		0	L
808513-10-5	CHARLES SCHWAB		03/21/2006	Various	219,000,000	3,292,745		0	L
167760-10-7	CHICAGO MERC ESH HLDS		03/21/2006	Various	6,800,000	2,616,087		0	L
172967-10-1	CITI GROUP INC		01/05/2006	Various	154,700,000	7,526,309		0	L
178566-10-5	CITY NATIONAL CORP		03/21/2006	BANC OF AMERICA SECURITIES	800,000	60,900		0	L
195493-30-9	COLONIAL BANCORP INC		03/21/2006	BANC OF AMERICA SECURITIES	3,000,000	75,645		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
200519-10-6	COMMERCE BANCORP INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,600,000	130,462		0	L
208464-88-3	CONSECO INC.		03/14/2006	S&S COWEN SECURITIES CORP	135,000,000	3,415,624		0	L
228899-10-9	CULLEN FROST BANKERS, INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	49,791		0	L
278265-10-3	EATON VANCE CORP.		03/21/2006	BANC OF AMERICA SECURITIES	2,500,000	66,966		0	L
281760-10-8	EDWARDS (AG), INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	68,427		0	L
313586-10-9	FANNIE MAE		03/08/2006	MORGAN STANLEY DEAN WITTER	47,200,000	2,555,989		0	L
313400-30-1	FEDERAL HOME LOAN M.		01/05/2006	Various	164,500,000	10,777,421		0	L
316326-10-7	FIDELITY NATIONAL FINANCE		03/21/2006	BANC OF AMERICA SECURITIES	3,600,000	130,385		0	L
318522-30-7	FIRST AMERICAN CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	75,766		0	L
33582V-10-8	FIRST NIAGARA FINL GRP INC.		03/21/2006	Various	40,200,000	580,706		0	L
337915-10-2	FIRSTMERIT CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	40,032		0	L
354613-10-1	FRANKLIN RESOURCES		03/21/2006	Various	3,700,000	368,120		0	L
363576-10-9	GALLAGHER (ARTHUR J & CO)		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	52,128		0	L
37247D-10-6	GEWORTH FINL INC.		03/22/2006	Various	256,700,000	8,526,799		0	L
381317-10-6	GOLDEN WEST FINANCIAL CORP		03/21/2006	Various	33,500,000	2,351,920		0	L
381416-10-4	GOLDMAN SACHS		03/27/2006	Various	117,604,000	17,815,358		0	L
391648-10-2	GREATER BAY BANCORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	27,548		0	L
410495-10-5	HANWY FINANCIAL CORP		02/08/2006	CANTOR, FITZGERALD & CO	12,100,000	217,903		0	L
411901-10-1	HARBOR FLORIDA BANCSHARES INC.		02/03/2006	CANTOR, FITZGERALD & CO	6,000,000	234,023		0	L
413833-10-4	HARRIS AND HARRIS GROUP INC.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	9,674		0	L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		03/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	50,479,000	4,074,446		0	L
404132-10-2	HCC INSURANCE HOLDINGS INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	70,294		0	L
440327-10-4	HORACE MANN EDUCATORS		03/21/2006	BANC OF AMERICA SECURITIES	800,000	14,717		0	L
453414-10-4	INDEPENDENCE COMMUNITY BANK		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	60,958		0	L
456607-10-0	INDVMAC BANCORP INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	48,206		0	L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	56,931		0	L
472319-10-2	JEFFERIES GROUP INC NEW		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	56,563		0	L
466294-10-0	JPMORGAN CHASE & COMPANY		02/23/2006	Various	297,600,000	11,923,217		0	L
493267-10-8	KEYCORP NEW COIL		01/05/2006	Various	134,800,000	4,563,797		0	L
524901-10-5	LEGG MASON, INC.		03/21/2006	Various	22,200,000	2,982,903		0	L
527288-10-4	LEUCADIA NATIONAL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	92,821		0	L
571748-10-2	MARSH & MCLENNAN		01/05/2006	Various	198,500,000	6,331,642		0	L
587405-10-1	MERCANTILE BANK		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	94,561		0	L
589400-10-0	MERCURY GENERAL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	36,312		0	L
590188-10-8	MERRILL LYNCH & CO., INC.		01/05/2006	Various	165,200,000	11,229,314		0	L
615369-10-5	MOODY'S CORP.		03/21/2006	Various	50,200,000	3,172,179		0	L
635405-10-3	NATIONAL CITY CORP.		01/05/2006	Various	195,000,000	6,703,862		0	L
649445-10-3	NEW YORK COMMUNITY BANCORP INC.		03/21/2006	BANC OF AMERICA SECURITIES	4,600,000	82,261		0	L
677240-10-3	OHIO GAS CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	40,941		0	L
680223-10-4	OLD REPUBLIC INTL CORP.		03/21/2006	Various	4,500,250	99,697		0	L
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC.		01/03/2006	BROWN BROTHERS HARRIMAN & COMPANY	25,000,000	1,149,250		0	L
743315-10-3	PROGRESSIVE CORP.		03/21/2006	Various	36,500,000	4,143,429		0	L
743674-10-3	PROTECTIVE LIFE CORP		03/21/2006	Various	126,800,000	5,686,784		0	L
744320-10-2	PRUDENTIAL FINANCIAL		03/21/2006	Various	120,600,000	9,093,954		0	L
750236-10-1	RADIANT GROUP INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	103,500		0	L
764730-10-9	RAYMOND JAMES FINANCIAL INC.		03/28/2006	Various	1,100,500	48,552		0	L
784117-10-3	S E I CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	52,498		0	L
78442P-10-6	SJM CORPORATION		03/21/2006	Various	82,400,000	4,735,703		0	L
792860-10-8	ST. PAUL TRAVELERS COMPANIES		01/05/2006	Various	184,900,000	8,577,026		0	L
852891-10-0	STANCORP FINANCIAL GROUP INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	59,275		0	L
857477-10-3	STATE STREET CORP.		03/21/2006	Various	68,900,000	3,998,684		0	L
867914-10-3	SUNTRUST BANKS, INC.		02/23/2006	Various	80,000,000	5,896,512		0	L
784860-10-1	SVB FINANCIAL GROUP		03/21/2006	BANC OF AMERICA SECURITIES	700,000	36,511		0	L
872275-10-2	TCF FINANCIAL		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	37,786		0	L
882673-10-6	TEXAS REGIONAL BANCSHARES INC.		03/29/2006	Various	2,180,000	62,865		0	L
410867-10-5	THE HANOVER INSURANCE GROUP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	52,070		0	L
69344M-10-1	THE PMI GROUP INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	81,647		0	L
913275-10-3	UNITRIN, INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	43,986		0	L
929903-10-2	WACHOVIA CORP.		03/28/2006	Various	24,300,000	1,317,649		0	L
930059-10-0	WADDELL & REED FINANCIAL		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	36,146		0	L
938824-10-9	WASHINGTON FEDERAL		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	41,092		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
939322-10-3	WASHINGTON MUTUAL INC CO		01/05/2006	Various	62,200,000	2,771,016		0	L
947890-10-9	WEBSTER FINANCIAL CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	1,52,991		0	L
957090-10-3	WESTAMERICA BANCORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	600,000	31,848		0	L
971807-10-2	WILMINGTON TRUST CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	57,532		0	L
698255-10-5	XL CAPITAL LTD	F	01/05/2006	Various	115,300,000	7,965,608		0	U
60070K-10-3	ACE LIMITED	F	03/17/2006	Various	83,800,000	4,713,302		0	U
603815-11-8	ANGLO IRISH BANK EURO 16	D	02/13/2006	ALLIANCE BERNSTEIN	1,641,000	23,012		0	U
E11805-10-3	BBVA(BILBA-VIZ-ARG) EURO 49	D	02/17/2006	ALLIANCE BERNSTEIN	32,196,000	638,288		0	U
F1063N-19-6	BNP PARIBAS EUR2 SUB RIGHTS 20/03/06	D	03/07/2006	DIRECT	75,024,000	0		0	U
F07875-19-2	BNP PARIBAS ORD EUR2 RED (01/01/06)	D	03/31/2006	ALLIANCE BERNSTEIN	7,502,000	595,700		0	U
D15642-10-7	COMMERZBANK AG	D	03/30/2006	ALLIANCE BERNSTEIN	56,367,000	2,191,677		0	U
H3698D-41-9	CREDIT SUISSE GRP CHF0 5	D	02/02/2006	ALLIANCE BERNSTEIN	8,341,000	501,688		0	U
G3228R-10-8	EVEREST RE GROUP LTD	F	03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	114,582		0	U
N4578E-41-3	ING GROUP	D	03/07/2006	ALLIANCE BERNSTEIN	11,295,000	419,922		0	U
J44487-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	03/23/2006	ALLIANCE BERNSTEIN	216,000	3,076,675		0	U
J59009-15-9	NOMURA HOLDINGS INC	D	03/09/2006	ALLIANCE BERNSTEIN	51,100,000	995,443		0	U
J72909-10-0	PRUDENTIAL CORP	D	01/16/2006	ALLIANCE BERNSTEIN	67,072,000	668,859		0	U
078063-11-4	QBE INS GROUP NPV	D	03/17/2006	ALLIANCE BERNSTEIN	22,457,000	337,258		0	U
684228-15-7	STANDARD CHARTERED ORD USD0 50	D	03/22/2006	ALLIANCE BERNSTEIN	83,244,000	2,224,589		0	U
J77067-10-6	SUMITOMO MITSUI NPV	D	02/17/2006	ALLIANCE BERNSTEIN	183,000	2,012,692		0	U
H8920M-85-5	UBS AG	D	02/02/2006	ALLIANCE BERNSTEIN	8,180,000	888,925		0	U
6799099 - Total	Common Stocks - Banks, Trusts, Insurance					258,657,568	XXX	0	XX
885535-10-4	3 COM CORP		03/21/2006	BANC OF AMERICA SECURITIES	7,500,000	39,084		0	L
88578Y-10-1	3M COMPANY		03/21/2006	Various	211,300,000	15,655,050		0	L
6544DK-10-6	99 CENTS ONLY STORES		03/21/2006	BANC OF AMERICA SECURITIES	900,000	11,323		0	L
002824-10-0	ABBOTT LABS		03/21/2006	Various	304,600,000	12,552,752		0	L
004230-10-9	ACADIA REALTY TRUST		01/17/2006	Various	58,800,000	1,237,502		0	L
004930-20-2	ACTIVISION		03/21/2006	BANC OF AMERICA SECURITIES	5,300,000	75,842		0	L
005125-10-9	ACX OM CORP		03/21/2006	Various	28,300,000	654,056		0	L
00686U-10-4	ADESA INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	44,227		0	L
00724F-10-1	ADOBE SYSTEMS		03/21/2006	Various	118,000,000	4,628,413		0	L
00738A-10-6	ADTRAN INC		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	37,485		0	L
00751Y-10-6	ADVANCED AUTO PARTS INC		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	95,042		0	L
00763M-10-8	ADVANCED MEDICAL OPTICS		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	61,183		0	L
007903-10-7	ADVANCED MICRO DEVICES, INC		03/21/2006	Various	112,300,000	4,520,085		0	L
007974-10-8	ADVENT SOFTWARE		03/21/2006	BANC OF AMERICA SECURITIES	300,000	8,473		0	L
007865-10-8	AEROPOSTALE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	37,245		0	L
00817Y-10-8	AETNA INC		03/21/2006	Various	52,000,000	4,622,903		0	L
00826T-10-8	AFFMETRIX INC		03/21/2006	Various	23,400,000	883,441		0	A
001084-10-2	AGCO CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	35,823		0	L
00846U-10-1	AGILENT TECHNOLOGIE		03/21/2006	Various	76,800,000	2,587,433		0	L
009363-10-2	AIRGAS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	49,665		0	L
00949P-10-8	AIRTRAN HOLDINGS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	30,544		0	L
011659-10-9	ALASKA AIR GROUP INC		03/21/2006	BANC OF AMERICA SECURITIES	500,000	16,973		0	L
012653-10-1	ALBEMARLE CORP		03/21/2006	BANC OF AMERICA SECURITIES	700,000	30,108		0	L
013817-10-1	ALCOA INC		01/05/2006	Various	284,700,000	8,559,260		0	L
014482-10-3	ALEXANDER & BALDWIN, INC		03/21/2006	BANC OF AMERICA SECURITIES	900,000	43,422		0	L
018490-10-2	ALLERGAN INC		03/21/2006	Various	25,400,000	2,917,742		0	L
016581-10-8	ALLIANCE DATA SYSTEMS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	58,730		0	L
018804-10-4	ALLIANT TECHSYSTEMS, INC		03/01/2006	BANC OF AMERICA SECURITIES	700,000	53,536		0	L
020039-10-3	ALLTEL CORP		03/01/2006	Various	207,110,000	13,038,728		0	L
023135-10-6	AMAZON CORP		03/21/2006	Various	61,000,000	2,677,476		0	L
00163T-10-9	AMB PROPERTY CORP		03/21/2006	Various	11,700,000	598,857		0	L
002896-20-7	AMBERGROMBIE & FITCH CL A		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	101,955		0	L
023551-10-4	AMERADA HESS		01/05/2006	Various	86,500,000	11,559,395		0	L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	79,694		0	L
026375-10-5	AMERICAN GREETINGS CORP, CLASS A		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	27,321		0	L
02918P-10-3	AMERICAN RAILROAD INDUSTRIES INC		01/19/2006	WARBURG DILLON READ LLC	3,100,000	65,100		0	L
031100-10-0	AMETEK INC		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	61,527		0	L
031162-10-0	AMGEN		03/21/2006	Various	27,800,000	2,011,366		0	L
032095-10-1	AMPHENOL GROUP		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	85,683		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
032654-10-5	ANALOG DEVICES, INC.		03/21/2006	Various	72,100,000	2,745,395		0	L
036115-10-3	ANNTAYLOR STORES, INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	1,56,082		0	L
03674E-10-8	ANTEON INTERNATIONAL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	600,000	32,792		0	L
037411-10-5	APPLE COMPUTER		03/21/2006	Various	32,200,000	2,343,371		0	L
037833-10-0	APPLEEES INTL. INC.		03/21/2006	Various	20,600,000	1,495,520		0	L
037899-10-1	APPLIED MATERIALS		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	36,990		0	L
038222-10-5	APRIA HEALTHCARE GROUP INC.		03/21/2006	Various	320,600,000	6,280,068		0	L
037933-10-8	ARQUANTIVE INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	22,238		0	L
038396-10-5	ARCH COAL INC.		01/21/2006	Various	14,600,000	380,717		0	L
039380-10-0	ARCHSTONE SMITH TRUST		03/21/2006	Various	5,800,000	467,512		0	L
039583-10-9	ARDEN REALTY INC.		02/15/2006	Various	30,000,000	1,366,578		0	L
039793-10-4	ARROW ELECTRONICS INC.		01/25/2006	Various	100,000,000	4,504,940		0	L
042735-10-0	ARYMMETRIOR INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	74,059		0	L
043353-10-1	AT&T INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	20,981		0	L
00208R-10-2	ATMEL CORP.		01/05/2006	Various	230,100,000	5,723,437		0	L
049513-10-4	AUTOLIV INV.		03/21/2006	BANC OF AMERICA SECURITIES	8,200,000	36,625		0	L
052800-10-9	AUTOMATIC DATA PROC.		01/05/2006	Various	71,600,000	3,505,635		0	L
053015-10-3	AVALON BAY COMMUNITIES, COMMON		03/21/2006	Various	113,900,000	5,170,802		0	L
053484-10-1	AVNET INC.		03/10/2006	Various	15,000,000	1,517,782		0	L
053807-10-3	AVOCENT CORP.		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	66,646		0	L
053893-10-3	AVON PRODUCTS		03/21/2006	Various	1,000,000	31,251		0	L
054303-10-2	BAKER HUGHES		03/21/2006	Various	91,900,000	2,617,744		0	L
057224-10-7	BANDAG, INC.		03/21/2006	Various	67,000,000	4,680,009		0	L
059815-10-0	BANTA CORP.		03/21/2006	BANC OF AMERICA SECURITIES	200,000	8,180		0	L
066821-10-9	BARNES & NOBLE		03/21/2006	BANC OF AMERICA SECURITIES	500,000	24,942		0	L
067774-10-9	BAXTER INTERNATIONAL		03/21/2006	Various	1,100,000	50,825		0	L
071813-10-9	BEAZER HOMES USA		03/21/2006	Various	272,700,000	10,217,090		0	L
075580-10-5	BECKMAN COULTER INC.		03/21/2006	BANC OF AMERICA SECURITIES	800,000	52,149		0	L
075811-10-9	BECTON DICKINSON		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	64,668		0	L
075887-10-9	BED BATH & BEYOND		03/21/2006	Various	49,100,000	3,012,313		0	L
075896-10-0	BELLSOUTH CORP.		03/21/2006	Various	58,700,000	2,184,312		0	L
079860-10-2	BELO CORPORATION		03/10/2006	BERNSTEIN (SANFORD C.) & CO., INC.	151,200,000	5,211,516		0	L
080555-10-5	BEST BUY CO., INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	38,045		0	L
086516-10-1	BIOGEN DEC INC.		03/21/2006	Various	10,400,000	534,546		0	L
09062X-10-3	BIOMED REALTY TRUST INC.		03/21/2006	Various	26,600,000	1,255,025		0	L
09063H-10-7	BISYS GROUP		01/05/2006	MORGAN STANLEY DEAN WITTER	1,100,000	27,658		0	L
055472-10-4	BL'S WHOLESALE CLUB		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	33,214		0	L
05548J-10-6	BLUE COAT SYSTEMS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	40,654		0	L
095341-50-8	BLYTH INC.		01/05/2006	CANTOR, FITZGERALD & CO.	3,900,000	161,808		0	L
09643P-10-8	BOB EVANS FARMS, INC.		03/21/2006	BANC OF AMERICA SECURITIES	500,000	10,550		0	L
096761-10-1	BOEING COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	700,000	20,972		0	L
097023-10-5	BORDERS GROUP INC.		03/21/2006	Various	94,400,000	6,524,376		0	L
099709-10-7	BORG WARNER INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	36,650		0	L
099724-10-6	BOSTON SCIENTIFIC CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	65,597		0	L
101137-10-7	BOWATER, INC.		03/21/2006	Various	119,900,000	2,842,594		0	L
102183-10-0	BOYD GAMING CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	31,884		0	L
103304-10-1	BRANDYWINE REALTY		02/14/2006	Various	800,000	37,345		0	L
103368-20-3	BRE PROPERTIES INC.		03/21/2006	CITIGROUP GLOBAL MARKETS	61,506,000	1,851,674		0	L
05564E-10-6	BRINKER INTERNATIONAL, INC.		03/21/2006	BANC OF AMERICA SECURITIES	15,000,000	818,400		0	L
109641-10-0	BRINKS COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	72,540		0	L
109696-10-4	BRISTOL-MYERS SQUIB		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	54,866		0	L
110122-10-8	BROADCOM CORPORATIO.		03/22/2006	Various	525,600,000	13,344,925		0	L
111320-10-7	C.H. ROBINSON WORLDWIDE		03/21/2006	Various	7,600,000	482,865		0	L
12547W-20-9	CA INC COM.		03/21/2006	BANC OF AMERICA SECURITIES	3,500,000	161,040		0	L
12673P-10-5	CABOT CORP.		03/21/2006	BANC OF AMERICA SECURITIES	174,800,000	4,928,684		0	L
127055-10-1	CADENCE DESIGNS SYS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	43,690		0	L
12709P-10-3	CALLOWAY GOLF COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	500,000	16,779		0	L
127387-10-8	CARDINAL HEALTH IN		03/21/2006	Various	5,400,000	96,882		0	L
131193-10-4			03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	21,599		0	L
133131-10-2			03/21/2006	Various	22,500,000	1,539,653		0	L
14149Y-10-8			03/21/2006	Various	77,500,000	5,398,711		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
141665-10-9	CAREER EDUCATION CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	73,559		0	L
141705-10-3	CAREMARK RX		03/21/2006	Various	21,000,000	1,057,064		0	L
142339-10-0	CARLISLE CORP		03/21/2006	BANC OF AMERICA SECURITIES	600,000	48,330		0	L
143130-10-2	CARMAX INC		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	76,078		0	L
143658-30-0	CARNIVAL CRUISE LINES		03/21/2006	Various	11,100,000	573,498		0	L
144418-10-0	CARRAMERICA REALTY CORP		03/20/2006	Various	175,000,000	7,721,750		0	L
148867-10-4	CATALINA MARKETING CORP		03/21/2006	BANC OF AMERICA SECURITIES	800,000	18,567		0	L
149123-10-1	CATERPILLAR INC		03/21/2006	Various	133,600,000	8,252,383		0	L
124857-20-2	CBS		01/12/2006	Various	222,036,100	4,061,517		0	L
538034-10-9	CCE SPINCO INC		02/23/2006	Various	20,900,500	281,487		0	L
12512N-10-5	CDW CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	70,047		0	L
150602-20-9	CEDAR SHOPPING CENTERS INC		02/15/2006	DEUTSCHE BANK CAPITAL CORP	25,000,000	362,610		0	L
151895-10-9	CENTERPOINT PROPERTIES CORP		01/12/2006	Various	100,000,000	4,990,260		0	L
156708-10-9	CEPHALON INC		03/21/2006	Various	19,100,000	1,374,899		0	L
156779-10-0	CERIDIAN CORP NEW		03/21/2006	BANC OF AMERICA SECURITIES	2,900,000	74,274		0	L
159864-10-7	CHARLES RIVER LAB		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	70,027		0	L
162813-10-9	CHECKFREE CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	90,046		0	L
163072-10-1	CHEESECAKE FACTORY INC		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	55,045		0	L
163893-10-0	CHEMURA CORP		03/21/2006	BANC OF AMERICA SECURITIES	4,600,000	50,477		0	L
165167-10-7	CHESAPEAKE ENERGY		03/02/2006	CANTOR, FITZGERALD & CO	20,100,000	635,078		0	L
166764-10-0	CHEVRON CORP		01/24/2006	Various	101,700,000	6,244,020		0	L
168615-10-2	CHICO FAS INC		03/21/2006	BANC OF AMERICA SECURITIES	3,800,000	159,089		0	L
169656-10-5	CHIPOTLE MEXICAN GRILL		01/25/2006	MORGAN STANLEY DEAN WITTER	2,900,000	63,800		0	L
170388-10-2	CHOCPOINT INC		03/21/2006	Various	33,700,000	1,454,716		0	L
171340-10-2	CHURCH & DWIGHT CO		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	44,442		0	L
125509-10-9	CIGNA CORP		03/21/2006	Various	78,300,000	9,817,669		0	L
171871-10-6	CINCINNATI BELL INC		03/21/2006	BANC OF AMERICA SECURITIES	4,800,000	20,437		0	L
17278R-10-2	CISCO SYSTEMS		03/21/2006	Various	547,200,000	10,183,857		0	L
179584-10-7	CLAIRES STORES, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	73,786		0	L
12612W-10-4	CNF INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	50,651		0	L
189754-10-4	COACH INC		03/21/2006	Various	75,300,000	2,495,132		0	L
191216-10-0	COCA COLA CO		03/21/2006	Various	588,300,000	24,290,913		0	L
191219-10-4	COCA-COLA ENTERPRISES INC		01/06/2006	FRANKEL, STUART & CO., INC	281,200,000	5,417,825		0	L
192446-10-2	COGNIZANT TECH SOLUTIONS		03/21/2006	Various	9,200,000	489,369		0	L
194162-10-3	COLGATE-PALMOLIVE		03/21/2006	Various	13,000,000	724,002		0	L
20030N-10-1	COMCAST CORP CLASS A		03/21/2006	Various	263,600,000	7,082,196		0	L
20030N-20-0	COMCAST CORP CLASS A SPECIAL		03/21/2006	Various	161,300,000	4,483,701		0	L
203372-10-7	COMSCOPE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	30,486		0	L
203668-10-8	COMMUNITY HEALTH SYSTEMS		03/21/2006	Various	5,900,000	222,716		0	L
20825C-10-4	CONOCOPHILLIPS		03/29/2006	Various	150,009,000	9,154,585		0	L
216640-10-2	COOPER CAMERON CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	98,536		0	L
217204-10-6	COPART INC		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	38,431		0	L
218868-10-7	CORINTHIAN COLLEGES INC		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	26,238		0	L
219350-10-5	CORNING INC		03/21/2006	Various	41,400,000	1,039,644		0	L
21989R-10-2	CORPORATE EXECUTIVE BOARD		03/21/2006	BANC OF AMERICA SECURITIES	800,000	76,831		0	L
22160K-10-5	COSTCO WHOLESALE CORP		03/21/2006	Various	144,300,000	7,335,655		0	L
222816-10-0	COVANCE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	71,632		0	L
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC		03/21/2006	BANC OF AMERICA SECURITIES	900,000	40,838		0	L
224399-10-5	CRANE CO		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	39,218		0	L
225302-10-8	CREDENCE SYS CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	15,687		0	L
225447-10-1	CREE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	49,276		0	L
225756-10-5	CRESCENT REAL ESTATE		03/10/2006	BANK OF AMERICA SECURITIES LLC from MONT	9,100,000	190,023		0	L
126349-10-9	CSG SYSTEMS INTERNATIONAL		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	22,659		0	L
125965-10-3	CSK AUTO CORP		03/21/2006	SG OWEN SECURITIES CORP	30,000,000	444,168		0	L
23251P-10-2	CYS CORP		02/16/2006	Various	159,700,000	4,315,261		0	L
232806-10-9	CYBERONICS INC		03/21/2006	MERRILL LYNCH, PIERCE, FENNER & SMITH	32,500,000	990,850		0	L
232820-10-0	CYTEC INDUSTRIES INC		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	48,685		0	L
232946-10-3	CYTIC CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	800,000	46,896		0	L
235851-10-2	DANAHER CORP		03/21/2006	Various	2,200,000	64,832		0	L
242370-10-4	DEAN FOODS		03/21/2006	BANC OF AMERICA SECURITIES	49,000,000	2,709,653		0	L
					2,900,000	112,003		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
24702R-10-1	DELL INC.		03/21/2006	Various	418,500,000	12,646,775		0	L
248019-10-1	DELUXE CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	23,847		0	L
247916-20-8	DENBURY RESOURCES INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	61,706		0	L
249030-10-7	DENTSPLY INTERNATIONAL INC.		03/21/2006	Various	16,300,000	905,833		0	L
251591-10-3	DEVELOPERS DIVER REALTY CORP.		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	113,635		0	L
251893-10-3	DEVRY INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	24,538		0	L
253651-10-3	DIEBOLD INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	60,769		0	L
253868-10-3	DIGITAL REALTY TRUST INC.		03/02/2006	Various	55,000,000	1,378,151		0	L
254543-10-1	DIODES INC.		02/02/2006	CANTOR, FITZGERALD & CO.	5,800,000	211,275		0	L
25459L-10-6	DIRECTV GROUP INC.		03/21/2006	Various	150,600,000	2,150,984		0	L
254687-10-6	DISNEY (WALT) CO. (THE)		01/05/2006	Various	259,600,000	6,351,207		0	L
256747-10-6	DOLLAR TREE STORES INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	56,423		0	L
257651-10-9	DONALDSON CO.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	43,760		0	L
23330X-10-0	DRS TECHNOLOGIES INC COM.		03/21/2006	Various	7,500,000	381,128		0	L
233326-10-7	DST SYSTEMS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	75,628		0	L
263534-10-9	DU PONT (E. I.)		03/23/2006	Various	227,700,000	9,761,426		0	L
26483E-10-0	DUN AND BRADSTREET CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	97,189		0	L
267475-10-1	DYCOM INDUSTRIES INC.		03/21/2006	BANC OF AMERICA SECURITIES	800,000	16,800		0	L
268648-10-2	E M C CORP.		03/21/2006	Various	60,000,000	816,920		0	L
270006-10-9	EAGLE TEST SYSTEMS INC.		03/08/2006	LEHMAN BROTHERS INC.	5,800,000	89,900		0	L
272726-10-1	EASTGROUP PROPERTY		02/02/2006	GREEN STREET ADVISORS	40,000,000	1,888,302		0	L
278642-10-3	EBAY INC.		03/21/2006	Various	25,200,000	1,071,683		0	L
28130T-10-1	EDUCATION MGMT CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	53,598		0	L
28170E-10-8	EDWARDS LIFESCIENCES CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	51,604		0	L
285512-10-9	ELECTRONIC ARTS		03/21/2006	Various	60,000,000	3,386,459		0	L
286661-10-4	ELECTRONIC DATA SYSTEMS CORP.		03/21/2006	Various	100,800,000	2,479,174		0	L
291011-10-4	EMERSON ELECTRIC		01/05/2006	Various	38,300,000	2,884,046		0	L
291525-10-3	EMUIS COMMUNICATIONS CORP.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	11,787		0	L
29268R-10-8	ENERGIZER HOLDINGS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	76,345		0	L
268740-10-0	ENSCO INTERNATIONAL INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,100,000	144,522		0	L
293639-10-0	ENTERCOM COMMUNICATIONS CORP.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	20,014		0	L
26875P-10-1	EOG RESOURCES		03/21/2006	Various	31,000,000	2,286,246		0	L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		01/20/2006	GREEN STREET ADVISORS	4,000,000	182,336		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		02/24/2006	Various	115,100,000	3,536,989		0	L
294752-10-0	EQUITY ONE INC.		03/28/2006	Various	70,000,000	1,613,829		0	L
29476L-10-7	EQUITY RESIDENTIAL		03/09/2006	Various	64,500,000	2,772,148		0	L
297178-10-5	ESSEX PROPERTY		03/08/2006	Various	13,800,000	1,373,507		0	L
518439-10-4	ESTEE LAUDER COS.		03/21/2006	Various	96,400,000	3,581,221		0	L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	183,333		0	L
30231G-10-2	EXXON MOBIL CORP.		01/24/2006	Various	145,400,000	8,933,566		0	L
302491-30-3	F M C CORP.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	43,330		0	L
315516-10-2	F5 NETWORKS INC.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	49,768		0	L
303075-10-5	FACTSET RESEARCH SYSTEMS		01/04/2006	MORGAN STANLEY DEAN WITTER	5,800,000	237,800		0	L
303250-10-4	FAIR ISAAC INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	51,713		0	L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	41,323		0	L
311900-10-4	FASTENAL CO.		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	109,855		0	L
313855-10-8	FEDERAL SIGNAL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	16,115		0	L
31410H-10-1	FEDERATED DEPARTMENT STORES		01/05/2006	Various	94,200,000	6,455,476		0	L
31428X-10-6	FEDEX CORPORATION		03/21/2006	Various	7,000,000	725,387		0	L
31430F-10-1	FELCOR LODGING TRUST INC.		03/08/2006	LEHMAN BROTHERS INC.	55,000,000	1,162,002		0	L
315405-10-0	FERRO CORP.		03/21/2006	BANC OF AMERICA SECURITIES	800,000	15,666		0	L
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		03/21/2006	Various	14,800,000	579,521		0	L
319963-10-4	FIRST DATA		03/21/2006	Various	162,100,000	6,647,754		0	L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		02/13/2006	Various	20,500,000	785,260		0	L
341140-10-1	FLORIDA ROCK INDUSTRIES INC.		03/21/2006	Various	2,238,000	127,066		0	L
34354P-10-5	FLOWSERVE CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	62,849		0	L
30248U-10-1	FMC TECHNOLOGIES INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	68,646		0	L
344849-10-4	FOOT LOCKER INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,200,000	76,630		0	L
345838-10-6	FOREST LABORATORIES		03/21/2006	Various	93,200,000	4,081,269		0	L
346091-70-5	FOREST OIL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	37,659		0	L
360921-10-0	FURNITURE BRANDS		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	24,465		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
36467W-10-9	GAMESTOP CORP CLASS A		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	53,574		0	L
366651-10-7	GARTNER GROUP INC NEW		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	15,400		0	L
361448-10-3	GATY CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	39,448		0	L
368710-40-6	GENENTECH INC		03/21/2006	Various	10,000,000	867,989		0	L
368604-10-3	GENERAL ELECTRIC		03/21/2006	Various	1,099,300,000	38,523,135		0	L
370021-10-7	GENERAL GROWTH PROPERTIES INC		02/22/2006	Various	32,000,000	1,586,269		0	L
371840-10-1	GENESIS HEALTHCARE CORP		03/15/2006	CANTOR FITZGERALD & CO	6,000,000	253,525		0	L
368681-10-3	GEN-PROBE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	54,940		0	L
371901-10-9	GENTEX CORP		03/21/2006	BANC OF AMERICA SECURITIES	3,000,000	51,275		0	L
372917-10-4	GENZYME CORP		03/21/2006	Various	35,400,000	2,568,661		0	L
375558-10-3	GILEAD SCIENCES		03/21/2006	Various	8,800,000	535,799		0	L
377316-10-4	GLATFELTER		03/21/2006	BANC OF AMERICA SECURITIES	900,000	15,830		0	L
382580-10-1	GOODYEAR TIRE & RUB		03/16/2006	GOLDMAN SACHS & CO	30,000,000	411,411		0	L
38259P-50-8	GOOGLE INC		03/31/2006	Various	27,500,000	10,628,159		0	L
384109-10-4	GRACO INC		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	56,194		0	L
387328-10-7	GRANITE CONSTRUCTION INC		03/21/2006	BANC OF AMERICA SECURITIES	600,000	28,482		0	L
388216-10-1	GRANT PRIDECO INC		03/21/2006	Various	127,300,000	6,082,089		0	L
400518-10-6	GTECH HOLDINGS		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	81,234		0	L
401698-10-5	GUIDANT CORP		03/21/2006	Various	64,600,000	4,909,111		0	L
404030-10-8	H E EQUIPMENT SERVICES		01/30/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	15,800,000	284,400		0	L
405217-10-0	HAIRN CELESTIAL GROUP INC		01/04/2006	CANTOR FITZGERALD & CO	2,600,000	55,076		0	L
408216-10-1	HALLIBURTON CO		03/21/2006	Various	100,200,000	7,127,341		0	L
410788-10-5	HANOVER COMPRESSOR		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	26,893		0	L
412822-10-8	HARLEY-DAVIDSON		03/21/2006	Various	53,200,000	2,776,109		0	L
413619-10-7	HARRAH'S ENTERTAINMENT		03/21/2006	Various	34,700,000	2,529,349		0	L
413875-10-5	HARRIS CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,600,000	118,239		0	L
415884-10-7	HARSCO CORP		03/21/2006	BANC OF AMERICA SECURITIES	800,000	65,701		0	L
418196-10-3	HARTE HAWKS COMMUNICATIONS		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	30,130		0	L
404119-10-9	HCA INC		03/21/2006	Various	65,900,000	3,364,375		0	L
422226-10-8	HEALTH NET INC		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	106,784		0	L
423452-10-1	HELMERICH & PAYNE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	64,296		0	L
426281-10-1	HENRY JACK & ASSOCIATES		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	34,057		0	L
42728M-10-7	HERITAGE PROPERTY INVESTMENT		03/22/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	50,000,000	1,953,000		0	L
428236-10-3	HEWLETT PACKARD		01/05/2006	Various	102,400,000	2,990,206		0	L
431284-10-8	HIGHWOODS PROPERTIES		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	34,076		0	L
431573-10-4	HILLENBRAND INDUSTRIES, INC		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	65,750		0	L
404251-10-0	HNI CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	64,310		0	L
437076-10-2	HOME DEPOT		03/21/2006	Various	420,300,000	17,653,238		0	L
438516-10-6	HONEYWELL INTERNATIONAL INC		01/05/2006	Various	69,400,000	2,589,290		0	L
440452-10-0	HORWEL (G A) CO		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	46,504		0	L
44108M-10-2	HOSPITALITY PROPERTY TRUST		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	63,633		0	L
44107P-10-4	HGST MARRIOTT CORP		02/23/2006	CITIGROUP GLOBAL MARKETS	65,000,000	1,303,368		0	L
442487-20-3	HOVNAVIAN ENTERPRS INC-CL A		03/21/2006	BANC OF AMERICA SECURITIES	700,000	31,872		0	L
443510-20-1	HUBBELL INC CLASS B		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	59,644		0	L
445658-10-7	HUNT TRANSPORT SVC		03/21/2006	BANC OF AMERICA SECURITIES	2,500,000	57,761		0	L
447011-20-6	HUNTSMAN CORP		03/16/2006	MORGAN STANLEY DEAN WITTER	16,000,000	706,080		0	L
452308-10-9	ILLINOIS TOOL WORKS INC		01/05/2006	Various	59,900,000	5,342,948		0	L
45245A-10-7	IMATION CORP		03/21/2006	BANC OF AMERICA SECURITIES	700,000	29,814		0	L
45245W-10-9	IMCONE SYSTEMS INC		03/21/2006	Various	78,100,000	2,974,117		0	L
457153-10-4	INGRAM MICRO		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	43,329		0	L
458118-10-6	INTEGRATED DEVICE TECHNOLOGY		03/21/2006	BANC OF AMERICA SECURITIES	3,900,000	53,765		0	L
458140-10-0	INTEL CORP		03/21/2006	Various	138,200,000	2,942,546		0	L
459200-10-1	INTERNATIONAL BUS		03/21/2006	Various	37,500,000	3,087,958		0	L
459902-10-2	INTERNATIONAL GAME		03/21/2006	Various	65,600,000	2,134,285		0	L
460254-10-5	INTERNATIONAL RECTIFIER CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	55,417		0	L
460335-20-1	INTERNATIONAL SPEEDWAY		03/21/2006	BANC OF AMERICA SECURITIES	700,000	36,041		0	L
46069S-10-9	INTERUS CORP		03/21/2006	BANC OF AMERICA SECURITIES	3,300,000	90,481		0	L
46120E-60-2	INTUITIVE SURGICAL INC		03/21/2006	BANC OF AMERICA SECURITIES	700,000	73,031		0	L
46188K-10-0	INVITROGEN CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	71,472		0	L
450688-10-9	ITT EDUCATIONAL SVCS INC		03/21/2006	BANC OF AMERICA SECURITIES	700,000	44,849		0	L
469814-10-7	JACOBS ENGINEERING GROUP INC		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	92,237		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
466121-10-1	JDS UNIPHASE CORP		03/16/2006	JEFFERIES & COMPANY, INC.	400,000,000	1,306,000		0	L
477143-10-1	LETTBLUE AIRWAYS CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,900,000	31,148			L
832696-40-5	JM SLICKER COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	43,892		0	L
478160-10-4	JOHNSON & JOHNSON		03/21/2006	Various	545,600,000	33,883,737		0	L
478366-10-7	JOHNSON CONTROLS		01/05/2006	Various	147,000,000	10,949,483		0	L
481165-10-8	JOY GLOBAL INC		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	144,048		0	L
482038-10-4	JUNIPER NETWORKS		03/21/2006	Various	134,900,000	2,829,610		0	L
487836-10-8	KELLOGG CO		03/21/2006	Various	62,400,000	2,297,408		0	L
488152-20-8	KELLY SERVICES INC, CLASS A		03/21/2006	BANC OF AMERICA SECURITIES	400,000	10,779		0	L
488360-10-8	KEMET CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	15,761		0	L
489170-10-0	KENAMETAL, INC		03/21/2006	BANC OF AMERICA SECURITIES	700,000	41,920		0	L
492386-10-7	KERR-MCGEE		01/05/2006	Various	77,900,000	7,272,676		0	L
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		01/03/2006	PRUDENTIAL SECURITIES, INCORPORATED	28,100,000	414,346		0	L
49427F-10-8	KILROY REALTY CORPORATION		03/21/2006	Various	23,600,000	1,730,278		0	L
49446R-10-9	KIMCO REALTY CORP		01/04/2006	BANK OF AMERICA SECURITIES LLC From MONT	(10,500,000)	(341,775)		0	L
500255-10-4	KOHL'S CORP		03/21/2006	Various	61,300,000	2,786,939		0	L
500643-20-0	KORNFERRY INTERNATIONAL		03/21/2006	BANC OF AMERICA SECURITIES	800,000	16,371		0	L
50075N-10-4	KRAFT FOODS INC		01/05/2006	Various	262,400,000	7,060,720		0	L
512807-10-8	LAM RESEARCH CORP		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	116,466		0	L
513847-10-3	LANCASTER COLONY CORP		03/21/2006	BANC OF AMERICA SECURITIES	500,000	20,736		0	L
517942-10-8	LASALLE HOTELS		03/28/2006	Various	3,300,000	132,727		0	L
518415-10-4	LATTICE SEMICONDUCTOR		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	13,551		0	L
518613-10-4	LAUREATE EDUCATION INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	54,509		0	L
521865-10-5	LEAR CORP COM		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	22,651		0	L
523768-10-9	LEE ENTERPRISES, INC		03/21/2006	BANC OF AMERICA SECURITIES	900,000	29,325		0	L
530718-10-5	LIBERTY MEDIA CORP SERIES A		03/21/2006	Various	526,300,000	4,249,252		0	L
531172-10-4	LIBERTY PROPERTY TRUST		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	80,747		0	L
53219L-10-9	LIFEPOINT HOSPITALS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	32,140		0	L
532791-10-0	LIFEPPOINT HOSPITALS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	73,315		0	L
535678-10-6	LINCARE HOLDINGS INC		03/21/2006	Various	61,200,000	2,344,592		0	L
501889-20-8	LINEAR TECHNOLOGY CORP		02/09/2006	CANTOR, FITZGERALD & CO	13,700,000	265,257		0	L
539830-10-9	LKQ CORP		03/21/2006	Various	74,300,000	4,912,771		0	L
543213-10-2	LOCKHEED MARTIN COR		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	24,543		0	L
548661-10-7	LONGVIEW FIBRE CO		03/21/2006	Various	30,100,000	1,955,037		0	L
502175-10-2	LOWE'S COS.		02/23/2006	CANTOR, FITZGERALD & CO	7,000,000	156,437		0	L
549271-10-4	LUBRIZOL CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	55,414		0	L
549463-10-7	LUCENT TECHNOLOGIES INC		01/05/2006	Various	1,079,200,000	2,961,060		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO		03/21/2006	BANC OF AMERICA SECURITIES	4,000,000	80,014		0	L
554382-10-1	MACERICH COMPANY		03/21/2006	Various	22,700,000	1,601,701		0	L
554489-10-4	MACK-CALLI REALTY CORP		03/21/2006	Various	11,200,000	499,797		0	L
555904-10-1	MACROVISION CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	21,552		0	L
559775-10-1	MAGUIRE PPTYS INC		03/02/2006	Various	87,500,000	2,839,284		0	L
56419H-10-0	MANPOWER, INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	95,121		0	L
568451-30-5	MARINER ENERGY INC		03/21/2006	Various	14,900,930	174,476		0	U
571903-20-2	MARRIOTT INT'L		03/21/2006	Various	35,900,000	2,476,014		0	L
572901-10-6	MARTEK BIOSCIENCES CORP		03/21/2006	BANC OF AMERICA SECURITIES	600,000	19,820		0	L
573284-10-6	MARTIN MARIETTA MATERIALS		03/21/2006	DIRECT	900,000	92,211		0	L
574599-10-6	MASCO CORP		03/07/2006	SG COWEN SECURITIES CORP	27,499,000	813,970		0	L
576206-10-6	MASSEY ENERGY COMPANY		01/30/2006	Various	25,000,000	1,019,010		0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		03/21/2006	Various	64,600,000	2,582,630		0	L
579064-10-6	MCAFFEE INC		03/21/2006	BANC OF AMERICA SECURITIES	3,200,000	82,499		0	L
580031-20-1	MCDATA CORPORATION		03/21/2006	Various	3,000,000	13,393		0	L
580645-10-9	MCGRAW-HILL		03/21/2006	Various	74,800,000	3,593,483		0	L
581550-10-3	MCKESSON CORPORATION		03/21/2006	Various	50,700,000	2,638,157		0	L
552676-10-8	MDC HOLDINGS INC		03/21/2006	BANC OF AMERICA SECURITIES	700,000	44,734		0	L
58405U-10-2	MEDCO HEALTH SOLUTION		03/21/2006	Various	54,300,000	3,036,125		0	L
584404-10-7	MEDIA GENERAL INC, CLASS A		03/21/2006	BANC OF AMERICA SECURITIES	500,000	23,507		0	L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		01/17/2006	SG COWEN SECURITIES CORP	50,000,000	1,626,540		0	L
585055-10-6	MEDTRONIC INC		03/21/2006	Various	313,100,000	18,115,429		0	L
552715-10-4	MEMO ELECTRONIC MATERIALS		03/21/2006	BANC OF AMERICA SECURITIES	3,100,000	115,419		0	L
587200-10-6	MENTOR GRAPHICS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	19,355		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
58984Y-10-3	MERISTAR HOSPITALITY CORP		02/02/2006	MORGAN STANLEY DEAN WITTER	50,000,000	482,200		0	L
590479-10-1	MESA AIR GROUP INC		03/01/2006	CANTOR, FITZGERALD & CO	3,600,000	41,496			L
594087-10-8	MICHAEL'S STORES INC		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	107,674		0	L
594793-10-1	MICREL INC		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	18,855		0	L
595017-10-4	MICROCHIP TECHNOLOGY INC		03/21/2006	BANC OF AMERICA SECURITIES	4,500,000	160,154		0	L
595112-10-3	MICRON TECHNOLOGY, INC		03/21/2006	Various	415,400,000	6,253,319		0	L
594918-10-4	MICROSOFT CORP		03/21/2006	Various	239,600,000	6,722,824		0	L
595221-10-3	MID AMERICA APT		01/17/2006	CITI GROUP GLOBAL MARKETS	9,000,000	450,184		0	L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		03/21/2006	BANC OF AMERICA SECURITIES	6,000,000	61,448		0	L
600544-10-0	MILLER HERMAN, INC		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	44,087		0	L
601148-10-9	MILLS CORP		03/08/2006	Various	55,000,000	2,167,234		0	L
602720-10-4	MINE SAFETY APPLIANCES CO		03/21/2006	BANC OF AMERICA SECURITIES	500,000	20,405		0	L
603158-10-6	MINERAL TECH INC		03/21/2006	BANC OF AMERICA SECURITIES	400,000	23,203		0	L
60740F-10-5	MOBILE MINI INC		03/28/2006	BANC OF AMERICA SECURITIES	2,700,000	79,219		0	L
607828-10-0	MODLINE MANUFACTURING CO		03/21/2006	BANC OF AMERICA SECURITIES	700,000	20,135		0	L
608190-10-4	MOHAWK INDUSTRIES INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	86,809		0	L
60935V-10-9	MONEYGRAM INTERNATIONAL INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	50,110		0	L
61168W-10-1	MONSANTO COMPANY		03/21/2006	Various	34,000,000	2,726,131		0	L
620076-10-9	MOTOROLA INC		03/21/2006	Various	61,200,000	1,380,295		0	L
625309-10-3	MPS GROUP INC		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	31,469		0	L
653530-10-6	MSC INDL DIRECT INC		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	51,661		0	L
636518-10-2	NATIONAL INSTRUMENTS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	35,288		0	L
63935N-10-7	NAVIGANT CONSULTING SERVICES		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	19,865		0	L
64069P-10-2	NEOWARE INC		03/15/2006	BANC OF AMERICA SECURITIES	6,100,000	158,060		0	L
646053-10-6	NEW PLAN EXCEL REALTY TRUST		03/21/2006	Various	22,600,000	557,372		0	L
651290-10-8	NEWFIELD EXPLORATION CORP		03/21/2006	CANTOR, FITZGERALD & CO	2,700,000	100,124		0	L
651639-10-6	NEWMONT MINING CORP		03/21/2006	BANC OF AMERICA SECURITIES	11,200,000	660,830		0	L
651824-10-4	NEWMONT CORP		03/21/2006	Various	800,000	14,384		0	L
65248E-10-4	NEWS CORP PREFERENCE SHARES ADR		03/21/2006	BANC OF AMERICA SECURITIES	496,600,000	8,042,290		0	L
654106-10-3	NIKE INC		03/21/2006	Various	36,200,000	3,079,718		0	L
655044-10-5	NOBLE ENERGY INC		03/21/2006	BANC OF AMERICA SECURITIES	3,400,000	138,871		0	L
655663-10-2	NORDSON CORP		03/21/2006	BANC OF AMERICA SECURITIES	600,000	28,938		0	L
668807-10-2	NORTHROP GRUMMAN CORP		01/05/2006	Various	110,400,000	6,604,316		0	L
670006-10-5	NOVELL, INC		03/02/2006	JEFFERIES & COMPANY, INC	100,000,000	961,340		0	L
670016-10-8	NS GROUP INC		01/03/2006	CANTOR, FITZGERALD & CO	6,800,000	296,406		0	L
686091-10-9	O REILLY AUTOMOTIVE INC		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	83,052		0	L
674599-10-5	OCCIDENTAL PETROLEU		03/28/2006	Various	139,080,000	12,022,793		0	L
678002-10-6	OIL SERVICE HOLDERS TRUST		03/30/2006	BERNSTEIN (SANFORD C.) & CO., INC	3,300,000	494,680		0	A
680665-20-5	OLIN CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	29,481		0	L
681904-10-8	OMNICARE INC		03/21/2006	Various	67,500,000	4,058,361		0	L
681919-10-6	OMNICOM GROUP		03/21/2006	Various	35,600,000	2,992,765		0	L
68389X-10-5	ORACLE CORP		03/21/2006	Various	766,200,000	9,578,711		0	L
689899-10-2	OUTBACK STEAKHOUSE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	56,952		0	L
690368-10-5	OVERSEAS SHIPOLDING GROUP, INC		03/21/2006	BANC OF AMERICA SECURITIES	600,000	29,475		0	L
693506-10-7	P P G INDUSTRIES, INC		03/22/2006	Various	142,000,000	8,555,850		0	L
694873-10-0	PACIFIC SUNWEAR CALIF INC		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	33,486		0	L
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	27,435		0	L
696643-10-5	PALM INC		03/21/2006	Various	84,400,000	3,366,189		0	L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		03/21/2006	BANC OF AMERICA SECURITIES	700,000	19,357		0	L
703481-10-1	PATTERSON UTI ENERGY INC		03/21/2006	BANC OF AMERICA SECURITIES	3,600,000	96,493		0	L
704326-10-7	PAYCHEX INC		03/21/2006	Various	67,700,000	2,532,385		0	L
704379-10-6	PAYLESS SHOESOURCE INC		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	30,759		0	L
69329Y-10-4	PDL BIOPHARMA INC		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	73,451		0	L
704549-10-4	PEABODY ENERGY		03/21/2006	BANC OF AMERICA SECURITIES	5,400,000	246,589		0	L
708160-10-6	PENNEY (J.C.) CO., INC		03/21/2006	Various	301,400,000	17,038,747		0	L
709631-10-5	PENTAIR, INC		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	81,652		0	L
71343P-20-0	PEPSIAMERICAS INC		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	29,432		0	L
713448-10-8	PEPSICO INC		03/21/2006	Various	44,600,000	2,583,658		0	L
713569-30-9	PER SE TECHNOLOGIES INC		01/10/2006	CANTOR, FITZGERALD & CO	10,700,000	276,843		0	L
714290-10-3	PERRIGO COMPANY		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	25,491		0	L
716768-10-6	PETSMART INC		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	79,044		0	L

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
717081-10-3	PFIZER INC.....		02/22/2006	Various	292,500,000	7,256,677		0	L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL.....		03/21/2006	Various	3,200,000	148,939		0	L
717265-10-2	PHILPS DODGE CORP		03/21/2006	Various	19,400,000	2,747,406		0	L
720279-10-8	PIER 1, INC.		03/21/2006	BANC OF AMERICA SECURITIES					L
723456-10-9	PINNACLE ENTERTAINMENT INC.		01/18/2006	CANTOR, FITZGERALD & CO	1,800,000	20,461		0	L
723787-10-7	PIONEER NATURAL RESOURCES CO.		03/21/2006	BANC OF AMERICA SECURITIES	4,200,000	112,005		0	L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	103,912		0	L
727493-10-8	PLANTRONICS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	55,770		0	L
727493-10-8	PLANTRONICS INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	30,926		0	L
728139-10-0	PLAYTEX PRODUCTS INC.		01/09/2006	CANTOR, FITZGERALD & CO	6,400,000	88,903		0	L
729132-10-0	PLEXUS CORP		03/21/2006	BANC OF AMERICA SECURITIES	800,000	29,892		0	L
730448-10-7	POGO PRODUCING CO		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	57,117		0	L
731726-10-3	POLO RALPH LAUREN CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	73,246		0	L
731726-10-4	POLYCOM INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	41,692		0	L
737464-10-7	POST PROPERTIES, INC.		01/17/2006	BANC OF AMERICA SECURITIES	18,500,000	746,514		0	L
737630-10-3	POTLATCH CORP		03/21/2006	CITIGROUP GLOBAL MARKETS	600,000	23,631		0	L
739363-10-9	POWERWAVE TECHNOLOGIES INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	30,664		0	L
740059-10-4	PRAXAIR INC.		03/21/2006	Various	64,100,000	3,355,060		0	L
740189-10-5	PRECISION CASTPARTS CORP.		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	153,200		0	L
740706-10-6	PRENTISS PROPERTIES TRUST		01/03/2006	Various	37,400,000	1,531,579		0	L
741530-10-2	PRIDE INTL.		03/21/2006	BANC OF AMERICA SECURITIES	3,100,000	92,239		0	L
742718-10-9	PROCTER & GAMBLE		03/21/2006	Various	397,800,000	23,405,430		0	L
743410-10-2	PROLOGIS		02/03/2006	MERRILL LYNCH PIERCE FENNER & SMITH	10,000,000	502,835		0	L
693601-10-7	PS BUSINESS PKS INC CALIF COM.		03/10/2006	MERRILL LYNCH PIERCE FENNER & SMITH	6,300,000	335,025		0	L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC.		03/10/2006	Various	8,900,000	290,388		0	L
744600-10-9	PUBLIC STORAGE		02/02/2006	CITIGROUP GLOBAL MARKETS	10,500,000	759,861		0	L
747525-10-3	QUALCOMM INC.		03/21/2006	Various	40,700,000	1,966,059		0	L
74762E-10-2	QUANTA SERVICES		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	34,329		0	L
74837R-10-4	QUICKSILVER RESOURCES INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	51,575		0	L
748941-10-0	R F MICRODEVICES INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,700,000	29,520		0	L
754907-10-3	RAYONIER INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	66,093		0	L
755267-10-1	READERS DIGEST ASSOC., INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	27,913		0	L
75621K-10-6	RECKSON ASSOCIATES		03/02/2006	STIFEL CAPITAL MARKETS	10,000,000	409,449		0	L
758849-10-3	REGENCY CENTERS CORPORATION		03/21/2006	Various	11,400,000	732,823		0	L
758932-10-7	REGIS CORP.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	33,959		0	L
759930-10-0	REMAI CARE GROUP INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	62,308		0	L
76009N-10-0	RENT-A-CENTER INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	36,398		0	L
760759-10-0	REPUBLIC SERVICE INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,400,000	97,937		0	L
761152-10-7	RESMED INC.		03/15/2006	CANTOR, FITZGERALD & CO	3,800,000	151,860		0	L
761695-10-5	REYNOLDS & REYNOLDS CO, CLASS A.		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	21,645		0	L
775711-10-4	ROLLINS, INC.		03/21/2006	BANC OF AMERICA SECURITIES	600,000	11,772		0	L
778296-10-3	ROSS STORES, INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,000,000	84,128		0	L
749685-10-3	RPM INTERNATIONAL INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	40,731		0	L
749719-10-0	RSA SECURITY INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	24,476		0	L
781182-10-0	RUBY TUESDAY INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	35,604		0	L
781258-10-8	RIDDICK		03/21/2006	BANC OF AMERICA SECURITIES	700,000	16,925		0	L
781270-10-3	RIDOLPH TECHNOLOGIES		02/15/2006	INVESTMENT TECHNOLOGY GROUP, INC.	2,900,000	52,043		0	L
783764-10-3	RYLAND GROUP, INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	61,580		0	L
79377H-10-8	SAKS HOLDINGS INC.		03/21/2006	Various	62,800,000	1,180,753		0	L
79466L-30-2	SALESFORCE COM INC.		03/21/2006	Various	62,200,000	2,316,192		0	L
80004C-10-1	SANDISK CORP		03/21/2006	BANC OF AMERICA SECURITIES	3,700,000	204,461		0	L
803111-10-3	SARA LEE CORP		01/05/2006	Various	225,300,000	4,258,273		0	L
806407-10-2	SCHIEIN HEURY INC		03/21/2006	BANC OF AMERICA SECURITIES	1,700,000	81,339		0	L
806605-10-1	SCHERING-PLOUGH		03/21/2006	Various	288,700,000	5,899,349		0	L
806857-10-8	SCHLUMBERGER LTD.		03/21/2006	Various	115,500,000	12,851,896		0	L
807066-10-5	SCHOLASTIC CORP		03/21/2006	BANC OF AMERICA SECURITIES	700,000	20,889		0	L
810186-10-6	SCOTTS MIRACLE GRO CO.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	42,056		0	L
812350-10-6	SEARS HOLDING CORP		03/21/2006	Various	22,900,000	2,799,192		0	L
812578-10-2	SEATTLE GENETICS INC.		03/29/2006	BANK OF AMERICA SECURITIES LLC from MONT.	59,900,000	314,475		0	L
813705-10-0	SECURE COMPUTING CORP.		01/26/2006	CANTOR, FITZGERALD & CO	5,200,000	75,138		0	L
816636-20-3	SEMI CONDUCTOR HOLDERS TRUST		03/03/2006	LEHMAN BROTHERS INC.	113,600,000	4,332,704		0	L
816850-10-1	SEMTech CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	27,507		0	L

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
817291-10-0	SENSIENT TECHNOLOGIES		03/21/2006	BANC OF AMERICA SECURITIES	900,000	15,754		0	L
817315-10-4	SEPRACOR INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,200,000	115,454		0	L
817320-10-4	SEQUA CORPORATION		03/21/2006	BANC OF AMERICA SECURITIES	100,000	9,577		0	L
826919-10-2	SILICON LABORATORIES		03/21/2006	BANC OF AMERICA SECURITIES	900,000	43,778		0	L
826806-10-9	SILICON PROPERTY GROU		02/02/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	66,400,000	5,504,812		0	L
78440X-10-1	SL GREEN REALTY CORP		03/16/2006	Various	25,300,000	2,528,261		0	L
832110-10-0	SMITH INTERNATIONAL INC.		03/21/2006	BANC OF AMERICA SECURITIES	4,200,000	152,517		0	L
832248-10-8	SMITHFIELD FOODS, INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	54,314		0	L
833495-10-2	SONOCO PRODUCTS CO.		03/21/2006	BANC OF AMERICA SECURITIES	1,900,000	63,548		0	L
833588-10-7	SOTHEBY HDGS INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	22,032		0	L
845467-10-9	SOUTHWESTERN ENERGY CO.		03/21/2006	BANC OF AMERICA SECURITIES	3,500,000	105,358		0	L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		02/21/2006	Various	488,600,000	62,604,592		0	L
852061-10-0	SPRINT NEXTEL CORP		03/21/2006	Various	555,600,000	12,919,839		0	L
784635-10-4	SPX CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	74,271		0	L
78464R-10-5	SRA INTERNATIONAL INC.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	25,435		0	L
790849-10-3	ST JUDE MEDICAL		03/21/2006	Various	9,100,000	441,953		0	L
855030-10-2	STAPLES		03/21/2006	Various	143,800,000	3,233,749		0	L
855244-10-9	STARBUCKS CORP		03/21/2006	Various	148,700,000	4,688,148		0	L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST		03/21/2006	Various	72,400,000	4,533,402		0	L
858119-10-0	STEEL DYNAMICS INC.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	34,111		0	L
858912-10-8	STERicycle INC.		03/21/2006	BANC OF AMERICA SECURITIES	900,000	59,887		0	L
859152-10-0	STERIS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	32,471		0	L
863667-10-1	STRYKER CORP		03/21/2006	Various	51,900,000	2,448,928		0	L
866810-10-4	SUN MICROSYSTEMS, INC.		03/21/2006	Various	442,400,000	2,041,744		0	L
867892-10-1	SUNSTONE HOTEL INVESTORS INC.		03/08/2006	Various	55,000,000	1,585,837		0	L
870756-10-3	SWIFT TRANSPORTATION CO INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	22,690		0	L
871130-10-0	SYBASE INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	38,566		0	L
871503-10-8	SYMANTEC CORP		01/31/2006	Various	230,800,000	4,439,872		0	L
871607-10-7	SYNOPSYS INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,800,000	62,010		0	L
871829-10-7	SYSCO CORP		03/21/2006	Various	123,900,000	3,814,748		0	L
875465-10-6	TANGER FACTORY OUTLETS		02/13/2006	MERRILL LYNCH PIERCE FENNER & SMITH	10,100,000	314,148		0	L
87612E-10-6	TARGET CORP		03/21/2006	Various	164,800,000	8,946,881		0	L
876684-10-3	TAUBMAN CENTERS INC.		03/20/2006	Various	85,400,000	3,467,841		0	L
878237-10-6	TECH DATA CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	39,631		0	L
878377-10-0	TECHNE CORP		03/21/2006	BANC OF AMERICA SECURITIES	800,000	47,413		0	L
878895-20-0	TECMUSEH PRODUCTS CO - CL A		03/21/2006	BANC OF AMERICA SECURITIES	400,000	9,227		0	L
879369-10-6	TELEFLEX INC.		03/21/2006	BANC OF AMERICA SECURITIES	800,000	55,000		0	L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	77,654		0	L
879868-10-7	TEMPLE-INLAND INC.		01/05/2006	Various	184,700,000	8,288,697		0	L
882508-10-4	TEXAS INSTRUMENTS		03/21/2006	Various	141,000,000	4,433,063		0	L
884315-10-2	THOMAS & BETTS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	51,273		0	L
885160-10-1	THOR INDUSTRIES INC.		03/21/2006	BANC OF AMERICA SECURITIES	700,000	36,160		0	L
886423-10-2	TIDEWATER INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,200,000	61,094		0	L
88700M-10-3	TIM HORTONS		03/23/2006	GOLDMAN SACHS & CO	1,000,000	23,162		0	L
887100-10-5	TIMBERLAND COMPANY - CL A		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	38,665		0	L
887389-10-4	TIMKEN CO		03/21/2006	BANC OF AMERICA SECURITIES	1,600,000	51,670		0	L
872540-10-9	TJX COS INC NEW		03/21/2006	Various	340,300,000	8,143,368		0	L
889478-10-3	TOLL BROTHERS INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	76,501		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/21/2006	Various	739,550	19,567		0	L
893416-10-7	TRANSACTION SYS ARCHITECTS		03/21/2006	BANC OF AMERICA SECURITIES	700,000	21,533		0	L
89579K-10-9	TRIAD HOSPITALS INC.		03/21/2006	Various	130,900,000	5,238,152		0	L
896522-10-9	TRINITY INDS INC.		03/21/2006	BANC OF AMERICA SECURITIES	800,000	43,167		0	L
89674K-10-3	TRIQUANT SEMICONDUCTOR		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	12,300		0	L
89687P-10-7	TRIZEC PROPERTIES INC.		03/02/2006	Various	46,000,000	1,085,702		0	L
899886-10-4	TUPPERWARE BRANDS CORP		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	20,157		0	L
903914-10-9	ULTRA PETROLEUM CORP		03/21/2006	Various	107,700,000	6,577,158		0	L
904311-10-7	UNDER ARMOUR INC.		03/21/2006	Various	8,600,000	251,822		0	L
907818-10-8	UNION PAC CORP COM		01/05/2006	Various	107,300,000	8,554,197		0	L
910197-10-2	UNITED DOMINION		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	76,709		0	L
91324P-10-2	UNITED HEALTH GROUP		03/21/2006	Various	41,700,000	2,480,249		0	L
911312-10-6	UNITED PARCEL SERV		03/21/2006	Various	40,300,000	3,110,211		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Stock Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
911303-10-9	UNITED RENTALS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	42,925		0	L
913017-10-9	UNITED TECHNOLOGIES		03/21/2006	Various	29,900,000	1,751,716		0	L
913003-10-0	UNIVERSAL HEALTH SERVICES INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	53,583		0	L
913915-10-4	UNIVERSAL TECHNICAL INST.		01/30/2006	CANTOR, FITZGERALD & CO.	7,100,000	259,800		0	L
914906-10-2	UNIVISION COMMUNICA		03/21/2006	Various	43,500,000	1,484,351		0	L
917047-10-2	URBAN OUTFITTERS INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,100,000	49,382		0	L
918076-10-0	UTSTARCOM INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	12,214		0	L
918866-10-4	VALASSIS COMMUNICATION		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	29,002		0	L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		03/21/2006	BANC OF AMERICA SECURITIES	1,800,000	28,032		0	L
919131-10-0	VALERO ENERGY		03/30/2006	BERNSTEIN (SANFORD C.) & CO., INC.	8,000,000	484,480		0	L
920355-10-4	VALSPAR CORP.		03/21/2006	BANC OF AMERICA SECURITIES	2,000,000	54,684		0	L
92046N-10-2	VALUECLICK INC.		03/21/2006	Various	111,800,000	2,034,171		0	L
922206-10-7	VARIAN INC.		03/21/2006	BANC OF AMERICA SECURITIES	600,000	23,676		0	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,700,000	152,998		0	L
918194-10-1	VCA ANITECH INC.		03/21/2006	Various	31,000,000	892,811		0	L
922793-10-4	VENTIV HEALTH INC.		03/13/2006	CANTOR, FITZGERALD & CO.	8,200,000	243,029		0	L
92343E-10-2	VERISIGN INC.		02/01/2006	CANTOR, FITZGERALD & CO.	15,000,000	359,919		0	L
92343V-10-4	VERIZON COMMUNICATIONS		01/11/2006	Various	247,700,000	7,705,321		0	L
92532F-10-0	VERTEX PHARMACEUTICALS		03/21/2006	Various	17,700,000	639,699		0	L
92553P-20-1	VIACOM INC CLASS B		03/21/2006	Various	358,036,100	14,918,407		0	L
928298-10-8	VISHAY INTERTECHNOLOGY, INC.		03/21/2006	BANC OF AMERICA SECURITIES	3,600,000	49,540		0	L
929042-10-9	VORNADO REALTY TRUS		03/10/2006	DEUTSCHE BANK CAPITAL CORP.	8,000,000	744,260		0	L
931422-10-9	WALGREEN CO.		03/21/2006	Various	198,200,000	8,626,197		0	L
931142-10-3	WAL-MART STORES		03/21/2006	Various	458,800,000	20,895,272		0	L
933640-10-8	WASHINGTON POST CO. (THE)		03/21/2006	BANC OF AMERICA SECURITIES	100,000	74,603		0	L
948741-10-3	WEINGARTEN REALTY		03/21/2006	Various	23,100,000	918,118		0	L
94873V-10-7	WELLPPOINT INC.		03/21/2006	Various	123,500,000	9,372,200		0	L
950755-10-8	WERNER ENTERPRISES INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,000,000	19,770		0	L
958102-10-5	WESTERN DIGITAL CORP.		03/21/2006	BANC OF AMERICA SECURITIES	4,100,000	80,617		0	L
959319-10-4	WESTERN FEEDING INC.		01/18/2006	BANK OF AMERICA SECURITIES LLC from MONT.	5,800,000	98,600		0	L
958259-10-3	WESTERN GAS RESOURCES, INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	50,048		0	L
961815-10-7	WESTWOOD ONE INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,300,000	15,231		0	L
969457-10-0	WILLIAMS COS. INC.		01/05/2006	Various	388,000,000	9,255,585		0	L
969904-10-1	WILLIAMS SONOMA, INC.		03/21/2006	BANC OF AMERICA SECURITIES	2,300,000	96,395		0	L
973149-10-7	WIND RIV SYS INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,500,000	19,020		0	L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	28,788		0	L
982330-10-5	WRIGHT EXPRESS CORP.		01/03/2006	BERNSTEIN (SANFORD C.) & CO., INC.	4,000,000	89,646		0	L
983024-10-0	WYETH		03/21/2006	Various	253,700,000	12,114,603		0	L
98385X-10-6	XTO ENERGY INC.		03/21/2006	Various	68,500,000	3,191,556		0	L
984332-10-6	YAHOO INC.		03/21/2006	Various	31,600,000	1,074,106		0	L
984249-10-2	YRC WORLDWIDE INC.		03/21/2006	BANC OF AMERICA SECURITIES	1,100,000	50,360		0	L
988498-10-1	YUM! BRANDS INC.		03/21/2006	Various	56,400,000	2,700,131		0	L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		03/21/2006	BANC OF AMERICA SECURITIES	1,400,000	63,983		0	L
98959P-10-2	ZIMMER HOLDINGS		03/21/2006	Various	48,700,000	3,441,720		0	L
112900-10-5	BROOKFIELD PROPERTIES	F	02/10/2006	MORGAN STANLEY DEAN WITTER	20,000,000	595,200		0	L
71644E-10-2	PETRO-ODA VARIABLE VTG.	C	03/03/2006	ALLIANCE BERNSTEIN	57,225,000	2,730,488		0	U
G1150G-11-1	ACCENTURE LTD.	F	03/21/2006	Various	12,200,000	385,546		0	U
F00189-12-0	ACCOR EUR3	D	03/02/2006	ALLIANCE BERNSTEIN	8,319,000	511,012		0	U
H01301-10-2	ALCON, INC.	F	02/07/2006	ALLIANCE BERNSTEIN	2,500,000	305,531		0	U
N07059-16-0	ASML HOLDING NV EURO 02	D	02/02/2006	ALLIANCE BERNSTEIN	103,452,000	2,370,785		0	U
96985J-10-2	ASTRAZENECA ORD USD0.25	D	03/15/2006	ALLIANCE BERNSTEIN	62,800,000	2,987,706		0	U
W10020-11-8	ATLAS COPCO AB-A S HS	D	03/06/2006	ALLIANCE BERNSTEIN	66,758,000	1,638,324		0	U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	02/10/2006	ALLIANCE BERNSTEIN	80,989,000	1,587,796		0	U
G12452-10-8	BG GROUP ORD GBP0.10	D	03/03/2006	ALLIANCE BERNSTEIN	107,627,000	1,300,869		0	U
G1104A-10-3	BHP BILLITON PLC ORD 50.	D	01/05/2006	ALLIANCE BERNSTEIN	17,392,000	297,408		0	U
G16962-10-5	BUNGE LTD.	F	01/05/2006	Various	150,600,000	8,816,676		0	L
F12338-10-3	BUSINESS OBJECTS EURO 10(REGD)	D	01/03/2006	ALLIANCE BERNSTEIN	5,412,000	223,212		0	U
T2220M-10-9	BUZZI UNICEM SPA EURO 6	D	03/01/2006	ALLIANCE BERNSTEIN	35,600,000	644,603		0	U
J05124-14-4	CANON	D	01/19/2006	ALLIANCE BERNSTEIN	31,700,000	1,989,940		0	U
F13587-12-0	CAP GEMINI	D	03/09/2006	ALLIANCE BERNSTEIN	49,777,000	2,407,764		0	U
G25508-10-5	CRH ORD EURO 32.	D	03/09/2006	ALLIANCE BERNSTEIN	4,895,000	158,682		0	U

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
F17114-10-3	EADS (EURO AERO DEF EUR1	D	03/28/2006	ALLIANCE BERNSTEIN	77,228,000	3,151,829		0	U
J12662-10-9	EDION CORP NPV	D	02/17/2006	ALLIANCE BERNSTEIN	33,600,000	678,575		0	U
W20049-11-9	ERICSSON(LM)TEL SEKT SER'B'	D	01/12/2006	ALLIANCE BERNSTEIN	113,501,000	413,366		0	U
T6444Z-11-0	LUXOTTICA GROUP EURO 06	D	02/15/2006	ALLIANCE BERNSTEIN	10,400,000	279,514		0	U
G582M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	01/13/2006	ALLIANCE BERNSTEIN	38,237,000	334,301		0	U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC	F	03/21/2006	Various	52,000,000	3,343,659		0	U
J41121-10-4	MATSUSHITA ELC IND NPV	D	02/06/2006	ALLIANCE BERNSTEIN	23,000,000	458,053		0	U
J44690-13-9	MITSUBI & CO NPV	D	03/23/2006	ALLIANCE BERNSTEIN	283,000,000	3,803,120		0	U
J4466L-10-2	MITSUBI CHEMICALS INC JP 4183	D	03/31/2006	ALLIANCE BERNSTEIN	106,000,000	800,944		0	U
J45013-10-9	MITSUBI O.S.K LINES JPY50	D	03/31/2006	ALLIANCE BERNSTEIN	179,000,000	1,240,595		0	U
J48818-12-4	NEC	D	03/31/2006	ALLIANCE BERNSTEIN	366,000,000	2,294,191		0	U
J56472-11-9	NITTO DENKO	D	02/02/2006	ALLIANCE BERNSTEIN	16,500,000	1,396,521		0	U
X61873-13-3	NOKIA OYJ EURO 06	D	01/09/2006	ALLIANCE BERNSTEIN	85,862,000	1,703,043		0	U
R61115-10-2	NORSK HYDRO ASA NOK20	D	02/02/2006	ALLIANCE BERNSTEIN	8,616,000	1,063,771		0	U
G75754-10-4	RIO TINTO ORD GBP0.10	D	01/20/2006	ALLIANCE BERNSTEIN	56,144,000	2,837,017		0	U
F5548N-10-1	SANOFI-AVENTIS	D	01/20/2006	ALLIANCE BERNSTEIN	16,319,000	1,533,342		0	U
D66992-10-4	SAP AG	D	03/02/2006	ALLIANCE BERNSTEIN	18,194,000	3,665,023		0	U
J76379-10-6	SONY CORP NPV	D	03/30/2006	ALLIANCE BERNSTEIN	32,400,000	1,548,762		0	U
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	01/27/2006	ALLIANCE BERNSTEIN	13,200,000	215,759		0	U
F90676-10-1	TECHNIP NPV	D	02/22/2006	ALLIANCE BERNSTEIN	16,341,000	1,025,041		0	U
F91255-10-3	TF1 - TV FRANCA SE EURO 20	D	03/16/2006	ALLIANCE BERNSTEIN	83,629,000	2,590,676		0	U
J92676-11-3	TOYOTA MOTOR	D	03/08/2006	ALLIANCE BERNSTEIN	14,300,000	750,351		0	U
G90078-10-9	TRANSOCEAN INC	F	03/21/2006	Various	8,000,000	641,566		0	U
G9387S-10-5	VODAFONE GROUP PLC	D	01/24/2006	ALLIANCE BERNSTEIN	416,200,000	893,794		0	U
G95089-10-1	WEATHERFORD INTERNA	F	03/28/2006	Various	158,100,000	6,307,393	XXX	0	U
6899999 - Total - Common Stocks - Industrial - Misc						1,210,551,604		0	XXX
02010F-10-0	ALLSTATE NEW JERSEY HOLDINGS, INC		01/31/2006	DIRECT/BUT ON	0.000	81,933		0	A
6999999 - Total - Common Stocks - Parent - Subsidiaries - Affiliates						81,933	XXX	0	XXX
261934-10-3	DREYFUS MONEY MARKET		03/01/2006	DIRECT	29.060	29		0	L
7199999 - Total - Common Stocks - Money Market Mutual Fund						29	XXX		XXX
7299997 - Total - Common Stocks - Part 3						1,498,982,405	XXX	0	XXX
7299999 - Total - Common Stocks						1,498,982,405	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						1,533,577,685	XXX	0	XXX
7499999 - Totals						5,020,827,540	XXX	11,856,735	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues59

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
362034-CY-0, #008184	GOVT NATL MTG ASSOC I		01/01/2006	SCHEDULED REDEMPTION		39	.39	.40	.39	.0	.0	.0	.0	.0	.39	.0	.0	.0	.0	.02/15/2006	1
362041-WB-4, #014171	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		20	.20	.20	.20	.0	.0	.0	.0	.0	.20	.0	.0	.0	.0	.01/15/2007	1
362042-UB-7, #014978	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		155	.155	.155	.155	.0	.0	.0	.0	.0	.155	.0	.0	.0	.2	.02/15/2007	1
362043-TC-5, #015847	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		19	.19	.19	.19	.0	.0	.0	.0	.0	.19	.0	.0	.0	.0	.02/15/2007	1
362044-L6-4, #016549	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		49	.49	.50	.50	.0	.0	.0	.0	.0	.49	.0	.0	.0	.1	.05/15/2007	1
362045-HA-7, #017325	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		9	.9	.9	.9	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	.06/15/2007	1
36215X-KG-6, #147995	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		232	.232	.243	.249	.0	.(16)	.0	.(16)	.0	.232	.0	.0	.0	.5	.01/15/2020	1
36216Z-WV-7, #181660	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		159	.159	.167	.169	.0	.(10)	.0	.(10)	.0	.159	.0	.0	.0	.4	.01/15/2020	1
36217Y-ZD-3, #207840	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	.03/15/2017	1
362206-7G-1, #278195	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		950	.950	.987	.991	.0	.(41)	.0	.(41)	.0	.950	.0	.0	.0	.19	.02/15/2020	1
36220S-LV-6, #286640	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		191	.191	.204	.203	.0	.(12)	.0	.(12)	.0	.191	.0	.0	.0	.4	.10/15/2020	1
36220T-C2-4, #287417	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		269	.269	.282	.282	.0	.(13)	.0	.(13)	.0	.269	.0	.0	.0	.5	.04/15/2020	1
36220S-TM-8, #297656	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		78,964	78,964	.77,575	.77,192	.0	1,773	.0	1,773	.0	.78,964	.0	.0	.0	1,018	.10/15/2022	1
362246-RB-6, #328182	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		59	.59	.60	.60	.0	.(1)	.0	.(1)	.0	.59	.0	.0	.0	.1	.08/15/2022	1
36224H-GW-0, #328813	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5	.5	.5	.5	.0	.0	.0	.0	.0	.5	.0	.0	.0	.0	.09/15/2022	1
36224L-ZY-6, #332059	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		24	.24	.24	.24	.0	.0	.0	.0	.0	.24	.0	.0	.0	.0	.11/15/2022	1
36224T-W9-7, #338272	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		47,995	.47,995	.47,176	.47,266	.0	.729	.0	.729	.0	.47,995	.0	.0	.0	.755	.11/15/2022	1
36224T-XN-5, #338285	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		87,814	.87,814	.86,452	.86,108	.0	1,706	.0	1,706	.0	.87,814	.0	.0	.0	1,625	.12/15/2022	1
36224W-TL-7, #340855	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		126	.126	.132	.131	.0	.(5)	.0	.(5)	.0	.126	.0	.0	.0	.2	.01/15/2026	1
36224X-HX-2, #341446	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		166	.166	.168	.168	.0	.(2)	.0	.(2)	.0	.166	.0	.0	.0	.3	.12/15/2022	1
36203C-6C-1, #345667	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		642	.642	.662	.663	.0	.(21)	.0	.(21)	.0	.642	.0	.0	.0	.11	.04/15/2024	1
36203C-7J-5, #345697	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		7,922	.7,922	8,168	8,135	.0	.(214)	.0	.(214)	.0	7,922	.0	.0	.0	133	.05/15/2024	1
36203S-PS-6, #349833	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		125,972	.125,972	.126,359	.126,309	.0	.(337)	.0	.(337)	.0	.125,972	.0	.0	.0	1,892	.06/15/2023	1
36203K-MR-2, #351468	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,901	.2,901	.2,990	.2,980	.0	.(79)	.0	.(79)	.0	.2,901	.0	.0	.0	.47	.03/15/2024	1
36203L-BZ-4, #352056	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		16,490	.16,490	.15,667	.15,482	.0	1,008	.0	1,008	.0	.16,490	.0	.0	.0	.262	.10/15/2023	1
36203L-D7-4, #352126	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		188,581	.188,581	.188,805	.188,787	.0	.(207)	.0	.(207)	.0	.188,581	.0	.0	.0	2,624	.06/15/2023	1
36203L-VZ-2, #352632	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		50	.50	.51	.51	.0	.(1)	.0	.(1)	.0	.50	.0	.0	.0	.1	.03/15/2023	1
36203P-BA-0, #354733	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		14,160	.14,160	.13,941	.13,919	.0	.241	.0	.241	.0	.14,160	.0	.0	.0	.212	.01/15/2024	1
36203S-HF-7, #357630	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		892	.892	.902	.903	.0	.(11)	.0	.(11)	.0	.892	.0	.0	.0	.16	.05/15/2023	1
36203S-OM-2, #357860	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		83	.83	.83	.83	.0	.(1)	.0	.(1)	.0	.83	.0	.0	.0	.1	.09/15/2023	1
36203T-DT-9, #358414	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,437	.1,437	.1,453	.1,452	.0	.(15)	.0	.(15)	.0	.1,437	.0	.0	.0	.25	.09/15/2023	1
36204B-HW-2, #366645	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		69,515	.69,515	.66,104	.66,585	.0	2,930	.0	2,930	.0	.69,515	.0	.0	.0	1,109	.12/15/2023	1
36204B-NJ-4, #366793	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		56,868	.56,868	.57,788	.57,658	.0	.(790)	.0	.(790)	.0	.56,868	.0	.0	.0	.831	.05/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2006	SCHEDULED REDEMPTION		3,278	3,278	3,116	3,083	.0	.195	.0	.195	.0	3,278	.0	.0	.0	.47	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2006	SCHEDULED REDEMPTION		4,245	4,245	4,180	4,191	.0	.54	.0	.54	.0	4,245	.0	.0	.0	.60	12/15/2023	1
36204J-NM-2	GOVT NATL MTG ASSOC I #371305		03/01/2006	SCHEDULED REDEMPTION		.5	.5	.5	.5	.0	.0	.0	.0	.0	.5	.0	.0	.0	.0	02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2006	SCHEDULED REDEMPTION		3,250	3,250	3,354	3,342	.0	(92)	.0	(92)	.0	3,250	.0	.0	.0	.54	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2006	SCHEDULED REDEMPTION		20,189	20,189	20,853	20,914	.0	(725)	.0	(725)	.0	20,189	.0	.0	.0	.375	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2006	SCHEDULED REDEMPTION		.405	.405	.418	.419	.0	(14)	.0	(14)	.0	.405	.0	.0	.0	.7	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2006	SCHEDULED REDEMPTION		85,476	85,476	81,229	81,526	.0	3,950	.0	3,950	.0	85,476	.0	.0	.0	1,256	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2006	SCHEDULED REDEMPTION		14,865	14,865	14,633	14,607	.0	.258	.0	.258	.0	14,865	.0	.0	.0	.236	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		03/01/2006	SCHEDULED REDEMPTION		24,420	24,420	24,920	25,019	.0	(599)	.0	(599)	.0	24,420	.0	.0	.0	.485	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		03/01/2006	SCHEDULED REDEMPTION		.6	.6	.6	.6	.0	.0	.0	.0	.0	.6	.0	.0	.0	.0	06/15/2024	1
36204S-JUL-8	GOVT NATL MTG ASSOC I #378687		03/01/2006	SCHEDULED REDEMPTION		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2006	SCHEDULED REDEMPTION		.571	.571	.583	.581	.0	(9)	.0	(9)	.0	.571	.0	.0	.0	.9	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #383413		03/01/2006	SCHEDULED REDEMPTION		31,523	31,523	30,804	30,854	.0	.669	.0	.669	.0	31,523	.0	.0	.0	.400	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		03/01/2006	SCHEDULED REDEMPTION		20,687	20,687	21,023	20,998	.0	(311)	.0	(311)	.0	20,687	.0	.0	.0	.319	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2006	SCHEDULED REDEMPTION		6,266	6,266	6,369	6,362	.0	(96)	.0	(96)	.0	6,266	.0	.0	.0	.107	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2006	SCHEDULED REDEMPTION		6,700	6,700	6,810	6,798	.0	(98)	.0	(98)	.0	6,700	.0	.0	.0	.86	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2006	SCHEDULED REDEMPTION		.39	.39	.40	.40	.0	(2)	.0	(2)	.0	.39	.0	.0	.0	.1	08/15/2024	1
36205K-60-9	GOVT NATL MTG ASSOC I #392707		03/01/2006	SCHEDULED REDEMPTION		.7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2006	SCHEDULED REDEMPTION		5,030	5,030	5,030	5,003	.0	.27	.0	.27	.0	5,030	.0	.0	.0	.57	04/15/2026	1
36205R-WM-4	GOVT NATL MTG ASSOC I #398584		03/01/2006	SCHEDULED REDEMPTION		5,986	5,986	6,197	6,235	.0	(249)	.0	(249)	.0	5,986	.0	.0	.0	112	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		03/01/2006	SCHEDULED REDEMPTION		.85	.85	.89	.88	.0	(4)	.0	(4)	.0	.85	.0	.0	.0	.2	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2006	SCHEDULED REDEMPTION		1,991	1,991	2,014	2,013	.0	(22)	.0	(22)	.0	1,991	.0	.0	.0	.23	09/15/2025	1
36206G-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2006	SCHEDULED REDEMPTION		.13	.13	.14	.14	.0	.0	.0	.0	.0	.13	.0	.0	.0	.0	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2006	SCHEDULED REDEMPTION		.42	.42	.42	.42	.0	.0	.0	.0	.0	.42	.0	.0	.0	.1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2006	SCHEDULED REDEMPTION		3,096	3,096	3,193	3,193	.0	(97)	.0	(97)	.0	3,096	.0	.0	.0	.40	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2006	SCHEDULED REDEMPTION		.92	.92	.94	.94	.0	(2)	.0	(2)	.0	.92	.0	.0	.0	.1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2006	SCHEDULED REDEMPTION		.146	.146	.149	.149	.0	(3)	.0	(3)	.0	.146	.0	.0	.0	.2	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		03/01/2006	SCHEDULED REDEMPTION		.182	.182	.188	.188	.0	(6)	.0	(6)	.0	.182	.0	.0	.0	.3	10/15/2029	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2006	SCHEDULED REDEMPTION		5,288	5,288	5,516	5,514	.0	(226)	.0	(226)	.0	5,288	.0	.0	.0	112	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2006	SCHEDULED REDEMPTION		27,012	27,012	28,215	28,264	.0	(1,252)	.0	(1,252)	.0	27,012	.0	.0	.0	.365	05/15/2026	1
36206L-LV-9	GOVT NATL MTG ASSOC I #414440		02/01/2006	SCHEDULED REDEMPTION		.384	.384	.386	.387	.0	(3)	.0	(3)	.0	.384	.0	.0	.0	.5	10/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2006	SCHEDULED REDEMPTION		1,459	1,459	1,524	1,525	.0	(66)	.0	(66)	.0	1,459	.0	.0	.0	.21	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2006	SCHEDULED REDEMPTION		.29	.29	.30	.30	.0	.0	.0	.0	.0	.29	.0	.0	.0	.0	07/15/2028	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2006	SCHEDULED REDEMPTION		5,061	5,061	5,061	5,033	.0	.28	.0	.28	.0	5,061	.0	.0	.0	.63	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2006	SCHEDULED REDEMPTION		.132	.132	.134	.134	.0	.(2)	.0	.(2)	.0	.132	.0	.0	.0	.2	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2006	SCHEDULED REDEMPTION		.268	.268	.280	.279	.0	.(11)	.0	.(11)	.0	.268	.0	.0	.0	.5	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		03/01/2006	SCHEDULED REDEMPTION		.47	.47	.49	.49	.0	.(2)	.0	.(2)	.0	.47	.0	.0	.0	.1	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2006	SCHEDULED REDEMPTION		.605	.605	.632	.636	.0	.(31)	.0	.(31)	.0	.605	.0	.0	.0	.11	04/15/2026	1
36206V-W6-3	GOVT NATL MTG ASSOC I #422580		03/01/2006	SCHEDULED REDEMPTION		.2,604	.2,604	.2,604	.2,589	.0	.14	.0	.14	.0	2,604	.0	.0	.0	.33	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2006	SCHEDULED REDEMPTION		.11,124	.11,124	.11,619	.11,567	.0	.(443)	.0	.(443)	.0	.11,124	.0	.0	.0	.149	08/15/2026	1
36206W-VY-5	GOVT NATL MTG ASSOC I #423315		03/01/2006	SCHEDULED REDEMPTION		.110	.110	.114	.114	.0	.(4)	.0	.(4)	.0	.110	.0	.0	.0	.2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2006	SCHEDULED REDEMPTION		.769	.769	.803	.808	.0	.(39)	.0	.(39)	.0	.769	.0	.0	.0	.15	06/15/2026	1
36206V-ST-4	GOVT NATL MTG ASSOC I #425758		03/01/2006	SCHEDULED REDEMPTION		.701	.701	.709	.709	.0	.(8)	.0	.(8)	.0	.701	.0	.0	.0	.12	03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #426989		03/01/2006	SCHEDULED REDEMPTION		.231	.231	.231	.230	.0	.1	.0	.1	.0	.231	.0	.0	.0	.3	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2006	SCHEDULED REDEMPTION		.165	.165	.172	.174	.0	.(9)	.0	.(9)	.0	.165	.0	.0	.0	.3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2006	SCHEDULED REDEMPTION		.141	.141	.147	.148	.0	.(7)	.0	.(7)	.0	.141	.0	.0	.0	.3	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2006	SCHEDULED REDEMPTION		.143	.143	.145	.146	.0	.(2)	.0	.(2)	.0	.143	.0	.0	.0	.2	01/15/2028	1
36207B-30-1	GOVT NATL MTG ASSOC I #427507		03/01/2006	SCHEDULED REDEMPTION		.41,618	.41,618	.41,461	.41,458	.0	.160	.0	.160	.0	.41,618	.0	.0	.0	.510	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2006	SCHEDULED REDEMPTION		.467	.467	.488	.489	.0	.(22)	.0	.(22)	.0	.467	.0	.0	.0	.8	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2006	SCHEDULED REDEMPTION		.412	.412	.419	.419	.0	.(7)	.0	.(7)	.0	.412	.0	.0	.0	.6	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2006	SCHEDULED REDEMPTION		.17,541	.17,541	.18,322	.18,233	.0	.(692)	.0	.(692)	.0	.17,541	.0	.0	.0	.350	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2006	SCHEDULED REDEMPTION		9,918	9,918	.10,360	.10,364	.0	.(446)	.0	.(446)	.0	9,918	.0	.0	.0	.198	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2006	SCHEDULED REDEMPTION		.7,424	.7,424	.7,755	.7,772	.0	.(348)	.0	.(348)	.0	.7,424	.0	.0	.0	.147	06/15/2026	1
36207H-30-7	GOVT NATL MTG ASSOC I #432896		03/01/2006	SCHEDULED REDEMPTION		.109	.109	.110	.110	.0	.(1)	.0	.(1)	.0	.109	.0	.0	.0	.2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2006	SCHEDULED REDEMPTION		.379	.379	.385	.385	.0	.(7)	.0	.(7)	.0	.379	.0	.0	.0	.6	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2006	SCHEDULED REDEMPTION		2,803	2,803	2,851	2,854	.0	.(51)	.0	.(51)	.0	2,803	.0	.0	.0	.34	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433699		03/01/2006	SCHEDULED REDEMPTION		1,866	1,866	1,898	1,899	.0	.(33)	.0	.(33)	.0	1,866	.0	.0	.0	.32	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2006	SCHEDULED REDEMPTION		2,289	2,289	2,264	2,374	.0	.(85)	.0	.(85)	.0	2,289	.0	.0	.0	.40	02/15/2029	1
36207K-NW-7	GOVT NATL MTG ASSOC I #434273		03/01/2006	SCHEDULED REDEMPTION		.4	.4	.4	.4	.0	.0	.0	.0	.0	.4	.0	.0	.0	.0	04/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2006	SCHEDULED REDEMPTION		.236	.236	.233	.231	.0	.5	.0	.5	.0	.236	.0	.0	.0	.3	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2006	SCHEDULED REDEMPTION		.165	.165	.167	.167	.0	.(2)	.0	.(2)	.0	.165	.0	.0	.0	.3	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2006	SCHEDULED REDEMPTION		.19	.19	.20	.20	.0	.0	.0	.0	.0	.19	.0	.0	.0	.0	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2006	SCHEDULED REDEMPTION		.250	.250	.262	.265	.0	.(15)	.0	.(15)	.0	.250	.0	.0	.0	.4	07/15/2026	1
36207L-SO-2	GOVT NATL MTG ASSOC I #435327		03/01/2006	SCHEDULED REDEMPTION		.159	.159	.166	.166	.0	.(7)	.0	.(7)	.0	.159	.0	.0	.0	.3	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2006	SCHEDULED REDEMPTION		.11,270	.11,270	.11,464	.11,465	.0	.(195)	.0	.(195)	.0	.11,270	.0	.0	.0	.197	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2006	SCHEDULED REDEMPTION		.16	.16	.16	.16	.0	.0	.0	.0	.0	.16	.0	.0	.0	.0	11/15/2027	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
362070-F8-6, #442191	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,593	5,593	5,842	5,897	.0	(304)	.0	(304)	.0	5,593	.0	.0	.0	.104	12/15/2026	1
36207A-X8-0, #445403	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	01/15/2028	1
36207Y-AJ-9, #445609	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		286	286	291	291	.0	(6)	.0	(6)	.0	286	.0	.0	.0	.4	01/15/2028	1
36208C-L8-8, #446851	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		133	133	134	134	.0	(1)	.0	(1)	.0	133	.0	.0	.0	.2	11/15/2027	1
36208D-KB-0, #447690	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		689	689	705	707	.0	(18)	.0	(18)	.0	689	.0	.0	.0	.10	07/15/2027	1
36208D-UJ-2, #447985	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		293	293	298	298	.0	(5)	.0	(5)	.0	293	.0	.0	.0	.4	06/15/2028	1
36208E-6T-5, #449182	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		12,562	12,562	12,778	12,783	.0	(220)	.0	(220)	.0	12,562	.0	.0	.0	218	10/15/2027	1
36208F-J7-6, #449486	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		165	165	168	168	.0	(3)	.0	(3)	.0	165	.0	.0	.0	.2	11/15/2027	1
36208F-KT-6, #449506	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3,601	3,601	3,564	3,568	.0	34	.0	34	.0	3,601	.0	.0	.0	62	01/15/2028	1
36208F-2T-6, #449986	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		169	169	171	171	.0	(2)	.0	(2)	.0	169	.0	.0	.0	3	11/15/2027	1
36208H-UP-9, #451590	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		385	385	391	392	.0	(7)	.0	(7)	.0	385	.0	.0	.0	6	09/15/2027	1
36208L-WM-5, #454352	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		141	141	144	143	.0	(2)	.0	(2)	.0	141	.0	.0	.0	2	12/15/2027	1
36208M-ZD-0, #455340	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		21,449	21,449	21,785	21,724	.0	(275)	.0	(275)	.0	21,449	.0	.0	.0	355	11/15/2027	1
36208N-VT-4, #456222	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		242	242	246	246	.0	(4)	.0	(4)	.0	242	.0	.0	.0	4	06/15/2028	1
36208P-NB-0, #456786	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		15,083	15,083	14,928	14,948	.0	136	.0	136	.0	15,083	.0	.0	.0	263	04/15/2028	1
36208P-NX-2, #456806	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,855	2,855	2,904	2,905	.0	(50)	.0	(50)	.0	2,855	.0	.0	.0	49	04/15/2028	1
36208P-UB-2, #456978	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		642	642	655	652	.0	(10)	.0	(10)	.0	642	.0	.0	.0	10	11/15/2027	1
36208P-4G-0, #457223	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		345	345	351	350	.0	(5)	.0	(5)	.0	345	.0	.0	.0	5	09/15/2027	1
36208P-6E-3, #457269	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		43	43	44	44	.0	(1)	.0	(1)	.0	43	.0	.0	.0	1	12/15/2027	1
36208P-7M-4, #457300	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3,819	3,819	3,629	3,632	.0	187	.0	187	.0	3,819	.0	.0	.0	42	02/15/2028	1
36208Q-2P-0, #458082	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		856	856	830	832	.0	24	.0	24	.0	856	.0	.0	.0	11	03/15/2028	1
36208R-FB-5, #458362	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		6,776	6,776	6,892	6,891	.0	(115)	.0	(115)	.0	6,776	.0	.0	.0	118	12/15/2027	1
36208R-FK-5, #458370	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		382	382	388	388	.0	(6)	.0	(6)	.0	382	.0	.0	.0	6	01/15/2028	1
36208R-SR-6, #458728	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		92,519	92,519	88,919	88,980	.0	3,539	.0	3,539	.0	92,519	.0	.0	.0	1,616	12/15/2027	1
36208R-V5-0, #458836	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		986	986	1,008	1,004	.0	(18)	.0	(18)	.0	986	.0	.0	.0	15	03/15/2028	1
36208R-W9-1, #458872	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		176	176	174	174	.0	2	.0	2	.0	176	.0	.0	.0	3	03/15/2028	1
36208R-WY-1, #458902	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,550	1,550	1,576	1,578	.0	(28)	.0	(28)	.0	1,550	.0	.0	.0	18	05/15/2028	1
36208S-BE-1, #459137	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,166	2,166	2,082	2,067	.0	99	.0	99	.0	2,166	.0	.0	.0	34	12/15/2027	1
36208U-OK-1, #460974	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		23,469	23,469	23,946	23,935	.0	(466)	.0	(466)	.0	23,469	.0	.0	.0	361	11/15/2027	1
36208U-C8-8, #460995	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		473	473	482	481	.0	(8)	.0	(8)	.0	473	.0	.0	.0	7	11/15/2027	1
36208U-JW-8, #461177	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		8,087	8,087	8,226	8,237	.0	(150)	.0	(150)	.0	8,087	.0	.0	.0	141	12/15/2027	1
36208U-KA-4, #461189	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,723	5,723	5,821	5,829	.0	(107)	.0	(107)	.0	5,723	.0	.0	.0	99	01/15/2028	1
36208U-KV-8, #461208	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,394	2,394	2,435	2,440	.0	(46)	.0	(46)	.0	2,394	.0	.0	.0	28	01/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
362080-K6-3. #461217	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		9,630	9,630	9,796	9,814	.0	(184)	.0	(184)	.0	9,630	.0	.0	.0	136	01/15/2028	1
362080-E2-7. #461953	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		158	158	161	161	.0	(3)	.0	(3)	.0	158	.0	.0	.0	2	07/15/2028	1
362080-TU-9. #462363	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,330	2,330	2,370	2,371	.0	(41)	.0	(41)	.0	2,330	.0	.0	.0	32	11/15/2027	1
362080-XJ-9. #462481	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,621	1,621	1,649	1,650	.0	(29)	.0	(29)	.0	1,621	.0	.0	.0	20	01/15/2028	1
362080-XY-6. #462495	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		9,313	9,313	9,494	9,475	.0	(162)	.0	(162)	.0	9,313	.0	.0	.0	152	01/15/2028	1
362080-YA-7. #462505	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		55,257	55,257	56,207	56,125	.0	(867)	.0	(867)	.0	55,257	.0	.0	.0	647	01/15/2028	1
362080-ZK-4. #462546	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		16	16	16	16	.0	.0	.0	.0	.0	16	.0	.0	.0	.0	02/15/2028	1
362080-2A-2. #462569	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,064	1,064	1,053	1,054	.0	10	.0	10	.0	1,064	.0	.0	.0	17	03/15/2028	1
362080-B9-3. #462764	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,861	1,861	1,883	1,882	.0	(20)	.0	(20)	.0	1,861	.0	.0	.0	30	06/15/2028	1
362080-WN-0. #463065	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		703	703	721	717	.0	(14)	.0	(14)	.0	703	.0	.0	.0	11	12/15/2027	1
362080-CJ-8. #463673	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		40,365	40,365	41,059	41,258	.0	(893)	.0	(893)	.0	40,365	.0	.0	.0	472	03/15/2028	1
362080-PV-7. #464036	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		227	227	225	225	.0	2	.0	2	.0	227	.0	.0	.0	3	07/15/2028	1
362080-6E-3. #464697	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		17,159	17,159	16,982	16,949	.0	210	.0	210	.0	17,159	.0	.0	.0	276	07/15/2028	1
362080-20-1. #465283	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		252	252	256	256	.0	(4)	.0	(4)	.0	252	.0	.0	.0	4	04/15/2028	1
362090-H6-0. #465653	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		91	91	92	92	.0	(1)	.0	(1)	.0	91	.0	.0	.0	1	02/15/2028	1
362090-RZ-5. #465904	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		6,240	6,240	6,348	6,346	.0	(106)	.0	(106)	.0	6,240	.0	.0	.0	109	01/15/2028	1
36209B-U2-2. #466901	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		664	664	676	676	.0	(12)	.0	(12)	.0	664	.0	.0	.0	10	01/15/2028	1
36209C-S2-3. #467737	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3,567	3,567	3,607	3,609	.0	(42)	.0	(42)	.0	3,567	.0	.0	.0	62	04/15/2028	1
36209C-VV-5. #467828	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		44,512	44,512	45,562	45,425	.0	(913)	.0	(913)	.0	44,512	.0	.0	.0	777	07/15/2028	1
36209C-ZJ-4. #467977	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		101	101	102	102	.0	(1)	.0	(1)	.0	101	.0	.0	.0	2	09/15/2028	1
36209D-VA-9. #468709	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		353	353	350	350	.0	3	.0	3	.0	353	.0	.0	.0	5	02/15/2028	1
36209D-WV-2. #468760	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,461	5,461	5,589	5,586	.0	(125)	.0	(125)	.0	5,461	.0	.0	.0	64	03/15/2028	1
36209F-7D-5. #470792	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		77	77	79	79	.0	(2)	.0	(2)	.0	77	.0	.0	.0	1	08/15/2028	1
36209H-DP-7. #471810	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3,383	3,383	3,441	3,450	.0	(66)	.0	(66)	.0	3,383	.0	.0	.0	40	03/15/2028	1
36209H-SC-0. #472215	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		123	123	121	121	.0	2	.0	2	.0	123	.0	.0	.0	2	05/15/2028	1
36209H-WH-1. #472960	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		27,469	27,469	27,160	28,340	.0	(871)	.0	(871)	.0	27,469	.0	.0	.0	389	05/15/2028	1
36209K-PC-6. #473919	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		208	208	211	212	.0	(4)	.0	(4)	.0	208	.0	.0	.0	3	05/15/2028	1
36209K-V6-2. #474137	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		76	76	77	77	.0	(1)	.0	(1)	.0	76	.0	.0	.0	1	04/15/2028	1
36209L-SL-6. #475251	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		50	50	49	50	.0	1	.0	1	.0	50	.0	.0	.0	1	04/15/2028	1
36209M-DO-4. #475411	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		25,050	25,050	25,641	25,624	.0	(574)	.0	(574)	.0	25,050	.0	.0	.0	437	06/15/2028	1
36209P-AA-5. #477101	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		469	469	480	479	.0	(10)	.0	(10)	.0	469	.0	.0	.0	7	05/15/2028	1
36209P-A5-6. #477128	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		356	356	364	363	.0	(6)	.0	(6)	.0	356	.0	.0	.0	6	06/15/2028	1
36209P-R4-1. #477607	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		567	567	581	578	.0	(11)	.0	(11)	.0	567	.0	.0	.0	9	06/15/2028	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

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
362090-A0-8... #478015...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		250	250	255	255	.0	.(5)	.0	.(5)	.0	250	.0	.0	.0	.4	06/15/2028	1
362090-CA-1... #478065...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		16,908	16,908	16,734	16,708	.0	200	.0	200	.0	16,908	.0	.0	.0	295	05/15/2028	1
362090-I3-0... #478282...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		17,714	17,714	16,834	16,757	.0	957	.0	957	.0	17,714	.0	.0	.0	285	06/15/2028	1
362090-I6-3... #478285...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		81	81	83	83	.0	.(1)	.0	.(1)	.0	81	.0	.0	.0	1	04/15/2028	1
362090-WS-0... #478657...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		148	148	146	146	.0	2	.0	2	.0	148	.0	.0	.0	2	05/15/2029	1
36209R-LM-3... #479232...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	.0	03/15/2030	1
36209S-AN-1... #479813...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,185	5,185	5,296	5,287	.0	.(102)	.0	.(102)	.0	5,185	.0	.0	.0	.61	12/15/2030	1
36209V-B9-4... #482564...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		32,277	32,277	31,780	31,878	.0	398	.0	398	.0	32,277	.0	.0	.0	563	04/15/2029	1
36209V-S5-4... #483040...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		10	10	10	10	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	09/15/2029	1
36209V-L9-7... #485552...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		36	36	37	37	.0	.(1)	.0	.(1)	.0	36	.0	.0	.0	1	05/15/2031	1
36210A-PM-3... #486528...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		28,507	28,507	28,507	28,373	.0	135	.0	135	.0	28,507	.0	.0	.0	402	09/15/2028	1
36210A-SN-3... #486953...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	.0	02/15/2029	1
36210B-RW-7... #487501...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		490	490	483	484	.0	6	.0	6	.0	490	.0	.0	.0	7	05/15/2029	1
36210C-UN-1... #488489...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		4,275	4,275	4,218	4,220	.0	55	.0	55	.0	4,275	.0	.0	.0	69	01/15/2029	1
36210D-CG-4... #488871...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		17,893	17,893	16,484	17,033	.0	860	.0	860	.0	17,893	.0	.0	.0	236	03/15/2014	1
36210D-C5-8... #488892...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		10,578	10,578	9,745	10,061	.0	517	.0	517	.0	10,578	.0	.0	.0	137	04/15/2014	1
36210D-KV-2... #489108...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		183	183	189	191	.0	.(8)	.0	.(8)	.0	183	.0	.0	.0	3	08/15/2029	1
36210E-EZ-8... #489852...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		4,017	4,017	4,103	4,107	.0	.(90)	.0	.(90)	.0	4,017	.0	.0	.0	47	08/15/2029	1
36210E-OS-1... #490165...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2,095	2,095	1,930	1,985	.0	110	.0	110	.0	2,095	.0	.0	.0	26	04/15/2014	1
36210H-RF-1... #492886...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,462	1,462	1,396	1,393	.0	69	.0	69	.0	1,462	.0	.0	.0	21	11/15/2028	1
36210J-SL-3... #493823...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,022	5,022	4,626	4,767	.0	255	.0	255	.0	5,022	.0	.0	.0	61	03/15/2014	1
36210J-JL-0... #493887...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,019	5,019	4,623	4,747	.0	272	.0	272	.0	5,019	.0	.0	.0	61	04/15/2014	1
36210K-WK-7... #494850...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		9,474	9,474	8,728	8,959	.0	515	.0	515	.0	9,474	.0	.0	.0	115	05/15/2014	1
36210P-K8-6... #498119...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		196	196	203	203	.0	.(7)	.0	.(7)	.0	196	.0	.0	.0	3	08/15/2029	1
36210Q-I3-4... #499302...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,529	5,529	5,093	5,217	.0	312	.0	312	.0	5,529	.0	.0	.0	68	07/15/2014	1
36210Q-WN-8... #499353...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		14,789	14,789	15,008	15,016	.0	.(227)	.0	.(227)	.0	14,789	.0	.0	.0	259	01/15/2029	1
36210Q-X8-0... #499403...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		218	218	223	223	.0	.(5)	.0	.(5)	.0	218	.0	.0	.0	4	02/15/2029	1
36210Q-2R-2... #499484...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		47	47	47	47	.0	.0	.0	.0	.0	47	.0	.0	.0	1	01/15/2029	1
36210R-W2-2... #500265...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		156	156	159	160	.0	.(4)	.0	.(4)	.0	156	.0	.0	.0	3	11/15/2029	1
36210R-W3-0... #500266...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		33	33	34	34	.0	.(1)	.0	.(1)	.0	33	.0	.0	.0	1	11/15/2029	1
36210T-3F-1... #502198...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		4,906	4,906	4,519	4,647	.0	259	.0	259	.0	4,906	.0	.0	.0	60	05/15/2014	1
36210T-4C-7... #502219...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		10,829	10,829	9,977	10,283	.0	546	.0	546	.0	10,829	.0	.0	.0	132	06/15/2014	1
36210V-HA-2... #503425...	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		5,299	5,299	4,882	5,032	.0	267	.0	267	.0	5,299	.0	.0	.0	64	04/15/2014	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36210W-EE-5..	GOVT NATL MTG ASSOC I #504233..		03/01/2006	SCHEDULED REDEMPTION		1,227	1,227	1,130	1,165	.0	.62	.0	.62	.0	1,127	.0	.0	.0	.15	03/15/2014	1
36210X-KT-3..	GOVT NATL MTG ASSOC I #505306..		03/01/2006	SCHEDULED REDEMPTION		904	904	.862	.865	.0	.39	.0	.39	.0	.904	.0	.0	.0	.13	11/15/2029	1
36210X-WU-8..	GOVT NATL MTG ASSOC I #505371..		03/01/2006	SCHEDULED REDEMPTION		.13	.13	.13	.13	.0	.0	.0	.0	.0	.13	.0	.0	.0	.0	01/15/2030	1
36210X-W4-5..	GOVT NATL MTG ASSOC I #505667..		03/01/2006	SCHEDULED REDEMPTION		.613	.613	.565	.581	.0	.32	.0	.32	.0	.613	.0	.0	.0	.8	05/15/2014	1
36210X-5D-5..	GOVT NATL MTG ASSOC I #505844..		03/01/2006	SCHEDULED REDEMPTION		5,096	5,096	5,276	5,329	.0	..(233)	.0	..(233)	.0	5,096	.0	.0	.0	.95	09/15/2029	1
36210Y-S9-7..	GOVT NATL MTG ASSOC I #506444..		03/01/2006	SCHEDULED REDEMPTION		.43	.43	.45	.45	.0	..(2)	.0	..(2)	.0	.43	.0	.0	.0	.1	04/15/2029	1
36210Y-TL-9..	GOVT NATL MTG ASSOC I #506455..		03/01/2006	SCHEDULED REDEMPTION		3,157	3,157	3,193	3,192	.0	..(35)	.0	..(35)	.0	3,157	.0	.0	.0	.55	04/15/2029	1
36210Y-WW-1..	GOVT NATL MTG ASSOC I #506561..		03/01/2006	SCHEDULED REDEMPTION		10,428	10,428	10,643	10,667	.0	..(239)	.0	..(239)	.0	10,428	.0	.0	.0	.131	05/15/2029	1
36210Y-4W-2..	GOVT NATL MTG ASSOC I #506737..		03/01/2006	SCHEDULED REDEMPTION		137	137	.143	.141	.0	..(4)	.0	..(4)	.0	.137	.0	.0	.0	.2	02/15/2030	1
36211B-CC-6..	GOVT NATL MTG ASSOC I #507767..		03/01/2006	SCHEDULED REDEMPTION		14,010	14,010	12,907	13,291	.0	.719	.0	.719	.0	14,010	.0	.0	.0	.173	04/15/2014	1
36211B-HL-1..	GOVT NATL MTG ASSOC I #507935..		03/01/2006	SCHEDULED REDEMPTION		2,859	2,859	2,633	2,708	.0	.150	.0	.150	.0	2,859	.0	.0	.0	.35	05/15/2014	1
36211C-WH-2..	GOVT NATL MTG ASSOC I #508960..		03/01/2006	SCHEDULED REDEMPTION		.36	.36	.37	.37	.0	..(1)	.0	..(1)	.0	.36	.0	.0	.0	.1	09/15/2029	1
36211C-ZE-5..	GOVT NATL MTG ASSOC I #509347..		03/01/2006	SCHEDULED REDEMPTION		24,772	24,772	22,821	23,522	.0	1,250	.0	1,250	.0	24,772	.0	.0	.0	.300	06/15/2014	1
36211C-4V-1..	GOVT NATL MTG ASSOC I #509436..		03/01/2006	SCHEDULED REDEMPTION		.25	.25	.25	.25	.0	..(1)	.0	..(1)	.0	.25	.0	.0	.0	.0	12/15/2029	1
36211D-UC-2..	GOVT NATL MTG ASSOC I #510079..		03/01/2006	SCHEDULED REDEMPTION		9,514	9,514	8,765	9,051	.0	.463	.0	.463	.0	9,514	.0	.0	.0	.116	07/15/2014	1
36211E-LM-8..	GOVT NATL MTG ASSOC I #510732..		03/01/2006	SCHEDULED REDEMPTION		1,523	1,523	1,556	1,555	.0	.31	.0	.31	.0	1,523	.0	.0	.0	.27	11/15/2029	1
36211E-RR-1..	GOVT NATL MTG ASSOC I #510896..		03/01/2006	SCHEDULED REDEMPTION		7,846	7,846	7,228	7,485	.0	.360	.0	.360	.0	7,846	.0	.0	.0	.96	05/15/2014	1
36211E-R2-6..	GOVT NATL MTG ASSOC I #510905..		03/01/2006	SCHEDULED REDEMPTION		16,480	16,480	16,820	16,816	.0	..(335)	.0	..(335)	.0	16,480	.0	.0	.0	.207	05/15/2029	1
36211E-SW-1..	GOVT NATL MTG ASSOC I #510924..		03/01/2006	SCHEDULED REDEMPTION		.47	.47	.46	.46	.0	.0	.0	.0	.0	.47	.0	.0	.0	.1	06/15/2029	1
36211E-T0-1..	GOVT NATL MTG ASSOC I #510959..		03/01/2006	SCHEDULED REDEMPTION		933	933	.966	.969	.0	..(36)	.0	..(36)	.0	.933	.0	.0	.0	.17	06/15/2029	1
36211J-L0-8..	GOVT NATL MTG ASSOC I #514335..		03/01/2006	SCHEDULED REDEMPTION		114	114	118	119	.0	..(5)	.0	..(5)	.0	114	.0	.0	.0	.2	07/15/2029	1
36211J-LS-4..	GOVT NATL MTG ASSOC I #514337..		03/01/2006	SCHEDULED REDEMPTION		.82	.82	.85	.85	.0	..(3)	.0	..(3)	.0	.82	.0	.0	.0	.1	07/15/2029	1
36211J-XW-7..	GOVT NATL MTG ASSOC I #516493..		03/01/2006	SCHEDULED REDEMPTION		.21	.21	.22	.22	.0	..(1)	.0	..(1)	.0	.21	.0	.0	.0	.0	02/15/2030	1
36211M-BR-0..	GOVT NATL MTG ASSOC I #516748..		03/01/2006	SCHEDULED REDEMPTION		.23	.23	.24	.24	.0	..(1)	.0	..(1)	.0	.23	.0	.0	.0	.0	09/15/2029	1
36211M-ZU-7..	GOVT NATL MTG ASSOC I #517455..		03/01/2006	SCHEDULED REDEMPTION		.73	.73	.75	.77	.0	..(4)	.0	..(4)	.0	.73	.0	.0	.0	.1	12/15/2029	1
36211N-MR-6..	GOVT NATL MTG ASSOC I #517968..		03/01/2006	SCHEDULED REDEMPTION		29	29	.30	.30	.0	..(1)	.0	..(1)	.0	.29	.0	.0	.0	.0	11/15/2029	1
36211N-PJ-1..	GOVT NATL MTG ASSOC I #518025..		03/01/2006	SCHEDULED REDEMPTION		.50	.50	.52	.52	.0	..(2)	.0	..(2)	.0	.50	.0	.0	.0	.1	11/15/2029	1
36211N-R7-5..	GOVT NATL MTG ASSOC I #518110..		03/01/2006	SCHEDULED REDEMPTION		29	29	.29	.29	.0	.0	.0	.0	.0	.29	.0	.0	.0	.0	09/15/2029	1
36211P-J3-8..	GOVT NATL MTG ASSOC I #518782..		03/01/2006	SCHEDULED REDEMPTION		201	201	.208	.210	.0	..(10)	.0	..(10)	.0	.201	.0	.0	.0	.3	01/15/2030	1
36211Q-XP-1..	GOVT NATL MTG ASSOC I #520086..		03/01/2006	SCHEDULED REDEMPTION		.266	.266	.277	.275	.0	..(9)	.0	..(9)	.0	.266	.0	.0	.0	.4	01/15/2030	1
36211S-HJ-9..	GOVT NATL MTG ASSOC I #521433..		03/01/2006	SCHEDULED REDEMPTION		.15	.15	.16	.16	.0	..(1)	.0	..(1)	.0	.15	.0	.0	.0	.0	12/15/2029	1
36211V-N9-7..	GOVT NATL MTG ASSOC I #524316..		03/01/2006	SCHEDULED REDEMPTION		126	126	130	132	.0	..(6)	.0	..(6)	.0	126	.0	.0	.0	.2	12/15/2029	1
36211V-ST-2..	GOVT NATL MTG ASSOC I #527130..		03/01/2006	Various		.89	.89	.94	.94	.0	..(5)	.0	..(5)	.0	.89	.0	.0	.0	.1	02/15/2030	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
36212A-66-6..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		22	22	23	23	.0	(1)	.0	(1)	.0	22	.0	.0	.0	.0	02/15/2030..	1..
36212B-12-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		23 013	23 013	24 006	24 540	.0	(1 527)	.0	(1 527)	.0	23 013	.0	.0	.0	304	07/15/2030..	1..
36212K-3V-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		97	97	99	99	.0	(2)	.0	(2)	.0	97	.0	.0	.0	2	01/15/2031..	1..
36212N-WB-0..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		113	113	118	117	.0	(4)	.0	(4)	.0	113	.0	.0	.0	2	12/15/2030..	1..
36212R-3V-8..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		186	186	190	189	.0	(4)	.0	(4)	.0	186	.0	.0	.0	3	03/15/2031..	1..
36212T-D4-3..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		8 476	8 476	8 657	8 632	.0	(155)	.0	(155)	.0	8 476	.0	.0	.0	148	06/15/2031..	1..
36212U-BG-4..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		78	78	79	79	.0	(1)	.0	(1)	.0	78	.0	.0	.0	1	12/15/2030..	1..
36212W-NL-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		3 877	3 877	3 959	3 944	.0	(68)	.0	(68)	.0	3 877	.0	.0	.0	68	08/15/2031..	1..
36213B-LF-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		344	344	351	351	.0	(7)	.0	(7)	.0	344	.0	.0	.0	5	02/15/2031..	1..
36213B-NF-5..	GOVT NATL MTG ASSOC I		03/01/2006..	Various.....		17	17	18	18	.0	(1)	.0	(1)	.0	17	.0	.0	.0	0	03/15/2031..	1..
36213B-N2-4..	GOVT NATL MTG ASSOC I		03/01/2006..	Various.....		19	19	20	20	.0	(1)	.0	(1)	.0	19	.0	.0	.0	0	02/15/2031..	1..
36213F-VX-8..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		332 419	332 419	339 535	338 223	.0	(5 804)	.0	(5 804)	.0	332 419	.0	.0	.0	3 628	07/15/2018..	1..
36213L-E9-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		3 936	3 936	4 020	4 020	.0	(84)	.0	(84)	.0	3 936	.0	.0	.0	46	05/15/2031..	1..
36213L-GI-8..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		17	17	17	17	.0	.0	.0	.0	.0	17	.0	.0	.0	0	05/15/2029..	1..
36213M-2H-0..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		103	103	106	106	.0	(3)	.0	(3)	.0	103	.0	.0	.0	2	05/15/2032..	1..
36213N-JW-7..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		78	78	80	80	.0	(1)	.0	(1)	.0	78	.0	.0	.0	1	07/15/2031..	1..
36213P-HE-4..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		596	596	616	612	.0	(16)	.0	(16)	.0	596	.0	.0	.0	10	05/15/2032..	1..
36213P-R2-9..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		75	75	72	73	.0	2	.0	2	.0	75	.0	.0	.0	1	06/15/2031..	1..
36213T-RX-3..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		23 516	23 516	24 017	23 974	.0	(458)	.0	(458)	.0	23 516	.0	.0	.0	411	07/15/2031..	1..
36213U-CK-4..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		53 475	53 475	54 963	54 774	.0	(1 298)	.0	(1 298)	.0	53 475	.0	.0	.0	788	11/15/2031..	1..
36213X-VE-1..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		60	60	61	61	.0	(1)	.0	(1)	.0	60	.0	.0	.0	1	06/15/2032..	1..
36200A-PZ-1..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		354 109	354 109	364 289	362 384	.0	(8 275)	.0	(8 275)	.0	354 109	.0	.0	.0	6 013	04/15/2032..	1..
36201B-KG-9..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		575	575	603	599	.0	(24)	.0	(24)	.0	575	.0	.0	.0	8	01/15/2032..	1..
36201E-RT-9..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		126	126	126	126	.0	.0	.0	.0	.0	126	.0	.0	.0	2	02/15/2032..	1..
36201J-L7-9..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		26 724	26 724	27 605	27 428	.0	(704)	.0	(704)	.0	26 724	.0	.0	.0	467	05/15/2032..	1..
36201K-JS-6..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		42	42	43	43	.0	(1)	.0	(1)	.0	42	.0	.0	.0	1	04/15/2032..	1..
36201M-SX-1..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		1 694	1 694	1 687	1 687	.0	6	.0	6	.0	1 694	.0	.0	.0	20	12/15/2032..	1..
36201S-VT-0..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		186	186	195	192	.0	(6)	.0	(6)	.0	186	.0	.0	.0	3	10/15/2032..	1..
36201T-FK-8..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		112	112	117	116	.0	(4)	.0	(4)	.0	112	.0	.0	.0	2	11/15/2032..	1..
36201T-K3-0..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		1 737	1 737	1 730	1 730	.0	6	.0	6	.0	1 737	.0	.0	.0	20	03/15/2033..	1..
36200E-BE-0..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		1 036	1 036	1 032	1 032	.0	4	.0	4	.0	1 036	.0	.0	.0	13	04/15/2033..	1..
36200F-E7-9..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		1 335	1 335	1 330	1 330	.0	5	.0	5	.0	1 335	.0	.0	.0	18	02/15/2033..	1..
36200G-MD-5..	GOVT NATL MTG ASSOC I		03/01/2006..	SCHEDULED REDEMPTION..		683	683	680	680	.0	2	.0	2	.0	683	.0	.0	.0	8	02/15/2034..	1..

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36200K-WV-6. #603472	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		6.555	6.555	6.901	6.775	.0	(220)	.0	(220)	.0	6.555	.0	.0	.0	.95	02/15/2033	1
36200M-CY-7. #604087	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1.413	1.413	1.408	1.408	.0	.5	.0	.5	.0	1.413	.0	.0	.0	.17	03/15/2033	1
36200M-W7-5. #604382	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		28.545	28.545	28.437	28.439	.0	106	.0	106	.0	28.545	.0	.0	.0	.351	06/15/2033	1
36200M-PV-7. #605336	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		331.553	331.553	343.494	341.214	.0	(9.660)	.0	(9.660)	.0	331.553	.0	.0	.0	4.246	08/15/2034	1
36200M-O2-0. #605373	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		24.395	24.395	24.305	24.307	.0	.88	.0	.88	.0	24.395	.0	.0	.0	.330	09/15/2034	1
36202S-C6-3. #607693	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		.847	.847	.844	.844	.0	.3	.0	.3	.0	.847	.0	.0	.0	.9	02/15/2033	1
36202T-7B-6. #609390	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3.332	3.332	3.320	3.320	.0	12	.0	12	.0	3.332	.0	.0	.0	.40	04/15/2033	1
36202X-5W-3. #612961	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		35.692	35.692	35.547	35.564	.0	128	.0	128	.0	35.692	.0	.0	.0	.431	07/15/2033	1
36200R-RB-1. #615282	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		441.533	441.533	447.466	446.754	.0	(5.221)	.0	(5.221)	.0	441.533	.0	.0	.0	5.345	07/15/2033	1
36200R-VG-2. #615511	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1,083.887	1,083.887	1,120.638	1,114.245	.0	(30.358)	.0	(30.358)	.0	1,083.887	.0	.0	.0	14.967	07/15/2034	1
36200S-FY-8. #616890	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		79.479	79.479	81.925	81.474	.0	(1.996)	.0	(1.996)	.0	79.479	.0	.0	.0	1.151	08/15/2033	1
36200S-GH-8. #615900	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		400.326	400.326	412.649	410.382	.0	(10.056)	.0	(10.056)	.0	400.326	.0	.0	.0	6.000	08/15/2033	1
36200M-65-5. #619520	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3.772	3.772	3.758	3.759	.0	.14	.0	.14	.0	3.772	.0	.0	.0	.48	08/15/2033	1
36200U-HU-7. #620443	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		31.000	31.000	31.954	31.778	.0	(779)	.0	(779)	.0	31.000	.0	.0	.0	.461	08/15/2033	1
36291C-SE-6. #624317	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		116.273	116.273	120.488	119.706	.0	(3.432)	.0	(3.432)	.0	116.273	.0	.0	.0	1.495	07/15/2034	1
36291F-JK-5. #626766	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		630	630	.627	.627	.0	.2	.0	.2	.0	630	.0	.0	.0	.8	04/15/2035	1
36291R-UA-8. #636077	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		.87	.87	.87	.87	.0	.0	.0	.0	.0	.87	.0	.0	.0	.1	12/15/2034	1
36291U-CG-8. #638271	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		2.106	2.106	2.098	2.098	.0	.8	.0	.8	.0	2.106	.0	.0	.0	.29	01/15/2035	1
36291X-SD-2. #641416	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1.048	1.048	1.044	1.044	.0	.4	.0	.4	.0	1.048	.0	.0	.0	.13	04/15/2035	1
36292H-OK-2. #649458	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		194.983	194.983	194.298	194.302	.0	.682	.0	.682	.0	194.983	.0	.0	.0	2.175	09/15/2035	1
36225A-LG-3. #780327	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		10.049	10.049	10.551	10.480	.0	(432)	.0	(432)	.0	10.049	.0	.0	.0	.172	11/15/2017	1
36225A-LP-3. #780334	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		62.620	62.620	66.001	65.750	.0	(3.130)	.0	(3.130)	.0	62.620	.0	.0	.0	1,220	11/15/2017	1
36225A-LQ-1. #780335	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		31.795	31.795	33.338	33.413	.0	(1.618)	.0	(1.618)	.0	31.795	.0	.0	.0	.685	12/15/2019	1
36225A-LU-2. #780339	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		1.157	1.157	1.205	1.203	.0	(46)	.0	(46)	.0	1.157	.0	.0	.0	.20	12/15/2023	1
36225A-PW-4. #780437	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		14.437	14.437	15.159	15.080	.0	(643)	.0	(643)	.0	14.437	.0	.0	.0	.269	09/15/2017	1
36225A-QL-7. #780459	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		164	164	166	166	.0	(2)	.0	(2)	.0	164	.0	.0	.0	.3	11/15/2026	1
36225A-UL-2. #780587	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		17.085	17.085	16.420	16.407	.0	.678	.0	.678	.0	17.085	.0	.0	.0	.266	06/15/2027	1
36225A-UR-9. #780592	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		166.820	166.820	172.867	169.217	.0	(2.397)	.0	(2.397)	.0	166.820	.0	.0	.0	3.330	10/15/2009	1
36225A-VY-3. #780631	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		7.046	7.046	7.202	7.186	.0	(139)	.0	(139)	.0	7.046	.0	.0	.0	.114	09/15/2027	1
36225A-WL-0. #780651	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		11.008	11.008	11.234	11.217	.0	(209)	.0	(209)	.0	11.008	.0	.0	.0	.166	10/15/2027	1
36225A-WN-4. #780717	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3.055	3.055	3.108	3.110	.0	(55)	.0	(55)	.0	3.055	.0	.0	.0	.44	02/15/2028	1
36225A-7H-7. #780896	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		3.472	3.472	3.512	3.513	.0	(41)	.0	(41)	.0	3.472	.0	.0	.0	.53	11/15/2028	1
36225B-CB-8. #781094	GOVT NATL MTG ASSOC I		03/01/2006	SCHEDULED REDEMPTION		298	298	.311	.306	.0	(8)	.0	(8)	.0	298	.0	.0	.0	.5	10/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
362258-V9-3.	GOVT NATL MTG ASSOC I #781636.		03/01/2006.	SCHEDULED REDEMPTION.		1,889	1,889	1,882	1,883	.0	.7	.0	.7	.0	1,889	.0	.0	.0	.23	.07/15/2033.	1.
64908P-AJ-1.	TENNESSEE VALLEY AUTHORITY/NEW VALLEY BE US TREASURY 5.375		01/15/2006.	SCHEDULED REDEMPTION.		119,662	119,662	120,798	120,675	.0	(.013)	.0	(.013)	.0	119,662	.0	.0	.0	3,070	.01/15/2021.	1FE.
912810-PP-8.	US TREASURY 5.375		02/09/2006.	Various.		44,335,938	40,000,000	43,942,970	.0	.0	(.332)	.0	(.332)	.0	43,942,638	.0	393,300	393,300	1,037,024	.02/15/2031.	1.
912810-DJ-9.	US TREASURY W/B.		02/15/2006.	Matured.		50,000	50,000	53,281	50,045	.0	(45)	.0	(45)	.0	50,000	.0	2,344	2,344	.02/15/2006.	1.	1.
912828-EN-6.	US TREASURY W/B.		03/06/2006.	Various.		70,343,750	70,000,000	69,702,473	54,757,364	.0	597	.0	597	.0	69,705,618	.0	638,132	638,132	557,528	.11/15/2015.	1.
912828-EM-6.	US TREASURY W/B.		03/14/2006.	Various.		19,652,344	20,000,000	19,834,376	19,835,792	.0	792	.0	792	.0	19,835,168	.0	(.182,824)	(.182,824)	55,318	.02/15/2016.	1.
912828-EY-2.	US TREASURY W/B.		03/24/2006.	HSBC SECURITIES, INC.		12,966,992	13,000,000	12,991,651	12,991,947	.0	296	.0	296	.0	12,991,947	.0	(24,955)	(24,955)	44,113	.02/20/2008.	1.
0399399 - Bonds - U.S. Governments						153,297,759	145,988,736	152,566,798	60,833,843		(76,390)		(76,390)		152,474,108		823,651	823,651	1,763,255	XX	XX
748148-0X-4.	QUEBEC 6.125 01/22/2011	F	01/20/2006	WARBURG DILLON READ LLC		10,822,000	10,000,000	9,962,800	9,977,737	.0	962,800	.0	962,800	.0	9,977,737	.0	644,263	644,263	311,354	.01/22/2011	1FE.
748148-0R-7.	QUEBEC PROVINCE	F	01/04/2006	WARBURG DILLON READ LLC		6,594,650	5,000,000	4,935,150	4,939,448	.0	10	.0	10	.0	4,939,458	.0	1,645,192	1,645,192	114,583	.09/15/2026	1FE.
910860-AD-0.	MEXICAN UTD STS	F	02/13/2006	LEHMAN BROTHERS INC		8,723,750	7,500,000	7,822,500	7,689,221	.0	(4,280)	.0	(4,280)	.0	7,684,931	.0	1,068,819	1,068,819	401,172	.02/01/2010	2FE.
910860-AF-5.	MEXICAN UTD STS	F	01/04/2006	GOLDMAN SACHS & CO		5,005,000	5,000,000	5,009,500	5,049,621	.0	(170)	.0	(170)	.0	5,049,621	.0	655,370	655,370	203,550	.01/14/2011	2FE.
910860-WM-0.	UNITED MEXICAN STATES	F	02/13/2006	LEHMAN BROTHERS INC		999,500	1,000,000	994,020	996,793	.0	130	.0	130	.0	996,829	.0	(.7,429)	(.7,429)	16,444	.10/08/2008	2FE.
910860-WN-8.	UNITED MEXICAN STATES	F	01/04/2006	SALOMON SMITH BARNET		1,473,055	1,500,000	1,478,629	1,478,373	.0	(.3)	.0	(.3)	.0	1,478,634	.0	296,421	296,421	28,438	.04/08/2033	2FE.
7059999 - Bonds - All Other Governments						34,408,955	30,000,000	30,273,010	30,711,373		(4,063)		(4,063)		30,707,310		4,302,645	4,302,645	1,075,550	XX	XX
088677-AZ-2.	BIBB CNTY AL PUB BDC WARRANTS 1977.		02/01/2006.	Matured.		40,000	40,000	41,348	40,008	.0	(.6)	.0	(.6)	.0	40,000	.0	.0	.0	1,250	.02/01/2006.	1.
240435-AZ-0.	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77.		02/01/2006.	Matured.		120,000	120,000	123,505	120,022	.0	(22)	.0	(22)	.0	120,000	.0	.0	.0	3,975	.02/01/2006.	1.
512898-AJ-6.	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78.		02/01/2006.	Matured.		41,000	41,000	42,425	41,010	.0	(10)	.0	(10)	.0	41,000	.0	.0	.0	1,579	.02/01/2006.	1.
705880-DD-1.	PELL AL REF UTIL WTS SER 77B.		03/01/2006.	Called @ 100.00000000.		445,000	445,000	453,424	445,000	.0	.0	.0	.0	.0	445,000	.0	.0	.0	13,906	.03/01/2007.	1.
846470-WN-2.	SPANI SH FORT AL G O WTS SER 2004.		02/01/2006.	Called @ 100.00000000.		120,000	120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	.0	.0	4,650	.02/01/2026	1.
01179P-DS-3.	ALASKA MUN BOND BANK AUTH G O O4 B.		01/04/2006.	MERRILL LYNCH PIERCE FENNER, & SMITH		2,023,948	1,905,000	1,962,207	1,955,405	.0	(.112)	.0	(.112)	.0	1,955,293	.0	68,655	68,655	25,929	.10/01/2021	1FE.
04057P-AF-5.	ARIZONA SCH FACS BRD COP 2003 A.		03/29/2006.	PRAGER MCCARTHY & SEALY.		1,236,167	1,190,000	1,261,091	1,236,981	.0	(2,806)	.0	(2,806)	.0	1,234,176	.0	1,992	1,992	38,500	.09/01/2008	1FE.
040860-GC-0.	ARIZONA STATE UNIV COP RESEARCH 2004.		02/27/2006.	PRAGER MCCARTHY & SEALY.		110,234	100,000	105,541	104,889	.0	(78)	.0	(78)	.0	104,811	.0	5,423	5,423	2,640	.09/01/2018	1FE.
567090-WR-2.	MARICOPA CNTY AZ USD 11 MARICOPA 05.		02/17/2006.	PRAGER MCCARTHY & SEALY.		1,942,229	1,900,000	1,962,548	1,909,269	.0	(80)	.0	(80)	.0	1,909,188	.0	33,040	33,040	48,432	.07/01/2018	1FE.
567423-CK-8.	MARICOPA CNTY AZ USD 89 DISTART 04 B.		03/06/2006.	CITI GROUP GLOBAL MARKETS.		2,019,290	1,825,000	1,908,804	1,898,546	.0	(1,350)	.0	(1,350)	.0	1,897,196	.0	122,094	122,094	66,004	.07/01/2018	1FE.
721799-TN-4.	PIMA CNTY AZ USD NO 1 SCOTTSDALE AZ G O 2005 REF.		03/22/2006.	PRAGER MCCARTHY & SEALY.		307,132	290,000	314,783	308,986	.0	(.1,190)	.0	(.1,190)	.0	307,796	.0	(.664)	(.664)	11,392	.07/01/2008	1FE.
810453-P9-5.	TUCSON 1997 REF.		03/31/2006.	Various.		310,462	300,000	316,638	303,921	.0	(68)	.0	(68)	.0	303,853	.0	6,609	6,609	9,475	.07/01/2019	1FE.
886735-GJ-8.	TUCSON 2001 C.		02/22/2006.	PRAGER MCCARTHY & SEALY.		139,919	130,000	137,738	137,320	.0	(.113)	.0	(.113)	.0	137,207	.0	2,712	2,712	4,261	.07/01/2019	1FE.
914060-WY-4.	TUCSON AZ COP 2004 A. UNIVERSITY OF ARIZONA COP 2003 B.		01/27/2006.	CITI GROUP GLOBAL MARKETS.		563,941	550,000	568,200	564,715	.0	(.140)	.0	(.140)	.0	564,574	.0	19,366	19,366	4,583	.06/01/2019	1FE.
212597-PA-0.	CONWAY AR SCH DIST NO 1 G O O3 B.		01/20/2006.	MORGAN KEEGAN & COMPANY, INC.		671,391	665,000	659,334	659,689	.0	.10	.0	.10	.0	659,689	.0	11,692	11,692	30,734	.02/01/2028	1FE.
212597-OG-6.	CONWAY AR SCH DIST NO 1 G O 04.		02/08/2006.	STONE & YOUNGBERG.		101,803	100,000	99,606	99,613	.0	.1	.0	.1	.0	99,614	.0	2,189	2,189	2,600	.02/01/2034	1FE.
537428-WX-8.	LITTLE ROCK AR SCH DIST CONSTR 2001 C.		02/23/2006.	PRAGER MCCARTHY & SEALY.		705,567	685,000	716,318	695,810	.0	(.748)	.0	(.748)	.0	695,062	.0	10,505	10,505	19,416	.02/01/2008	1FE.
745400-03-8.	PULASKI CNTY AR SPL SCH DIST 04 A REF.		01/23/2006.	PRAGER MCCARTHY & SEALY.		101,323	100,000	99,685	99,691	.0	.0	.0	.0	.0	99,691	.0	1,632	1,632	2,309	.02/01/2033	1FE.
745400-04-6.	PULASKI CNTY AR SPL SCH DIST 04 A REF.		01/25/2006.	PRAGER MCCARTHY & SEALY.		101,283	100,000	99,680	99,686	.0	.0	.0	.0	.0	99,686	.0	1,597	1,597	2,362	.02/01/2034	1FE.
745400-05-3.	PULASKI CNTY AR SPL SCH DIST 04 A REF.		01/27/2006.	PRAGER MCCARTHY & SEALY.		202,124	200,000	199,350	199,361	.0	.1	.0	.1	.0	199,362	.0	2,762	2,762	4,750	.02/01/2035	1FE.
775082-TJ-9.	ROGERS AR SCH DIST NO 30		02/03/2006.	PRAGER MCCARTHY & SEALY.		101,456	100,000	100,330	100,210	.0	(.6)	.0	(.6)	.0	100,204	.0	1,252	1,252	2,532	.02/01/2029	1FE.
775082-TL-4.	ROGERS AR SCH DIST NO 30		02/21/2006.	PRAGER MCCARTHY & SEALY.		537,838	530,000	536,397	533,827	.0	(.137)	.0	(.137)	.0	533,690	.0	4,148	4,148	13,834	.02/01/2031	1FE.
920576-TY-1.	2003 A REF AR SCH DIST NO 42 G O 2004 B.		01/17/2006.	Various.		101,728	100,000	98,745	98,806	.0	.2	.0	.2	.0	98,808	.0	2,920	2,920	1,438	.04/01/2027	1FE.
920576-TZ-8.	2003 A REF AR SCH DIST NO 42 G O 2004 B.		02/02/2006.	PRAGER MCCARTHY & SEALY.		202,637	200,000	197,152	197,282	.0	.5	.0	.5	.0	197,287	.0	5,350	5,350	3,140	.04/01/2028	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
920576-JC-7	YAN BUREN AR SCH DIST NO 42 G 0 2004 B		03/15/2006	PRAGER MCCARTHY & SEALY		606,239	600,000	588,270	588,704	.0	.45	.0	.45	.0	588,749	.0	17,490	17,490	12,719	04/01/2031	1FE
000419-05-9	ABC CA UNI SCH DIST G 0 REF 03 A		02/15/2006	PRAGER MCCARTHY & SEALY		213,784	200,000	210,984	209,321	.0	(88)	.0	(88)	.0	209,233	.0	4,551	4,551	5,157	02/01/2017	1FE
010891-RC-5	ALAMEDA CNTY CA COPS REF 2007 A		03/22/2006	UNION BANK OF SWITZERLAND		1,858,955	1,750,000	1,773,725	1,765,491	.0	(505)	.0	(505)	.0	1,764,985	.0	93,970	93,970	28,194	12/01/2018	1FE
010838-WK-0	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		03/07/2006	PRAGER MCCARTHY & SEALY		971,351	950,000	979,536	967,620	.0	(319)	.0	(319)	.0	967,301	.0	4,050	4,050	25,781	08/01/2020	1FE
010838-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		02/10/2006	PRAGER MCCARTHY & SEALY		205,252	200,000	204,640	202,939	.0	(35)	.0	(35)	.0	202,904	.0	2,348	2,348	4,850	08/01/2021	1FE
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03		03/15/2006	PRAGER MCCARTHY & SEALY		104,817	100,000	102,404	101,889	.0	(46)	.0	(46)	.0	101,844	.0	2,973	2,973	3,181	08/01/2028	1FE
084154-NP-4	BURBANK CA USD G 0 97 G 0 04 REF		02/09/2006	PRAGER MCCARTHY & SEALY		223,044	225,000	221,110	216,967	.0	.55	.0	.55	.0	217,022	.0	6,022	6,022	4,620	08/01/2018	1FE
120825-AR-5	ELEC CAP 02C CALIFORNIA ST G 0 BBS		03/23/2006	RYAN BECK & CO		2,407,421	4,350,000	2,080,475	2,247,817	.0	26,561	.0	26,561	.0	2,274,377	.0	133,043	133,043	.0	08/01/2019	1FE
130625-6K-9	2000 DEC REF CALIFORNIA ST G 0 BBS		02/16/2006	PRAGER MCCARTHY & SEALY		125,825	115,000	125,421	121,523	.0	(138)	.0	(138)	.0	121,385	.0	4,440	4,440	1,423	12/01/2011	1FE
130624-WK-2	2001 NOV CALIFORNIA ST G 0 BBS		03/10/2006	PRAGER MCCARTHY & SEALY		1,814,150	1,700,000	1,778,880	1,750,196	.0	(937)	.0	(937)	.0	1,749,259	.0	64,891	64,891	24,667	11/01/2013	1FE
130625-WK-7	2001 NOV CALIFORNIA ST G 0 BBS		02/17/2006	PRAGER MCCARTHY & SEALY		291,794	270,000	281,808	279,757	.0	(214)	.0	(214)	.0	279,543	.0	12,251	12,251	4,200	11/01/2012	1FE
130628-X9-4	2005 DEC REF CALIFORNIA ST G 0 BBS		02/17/2006	Various		607,894	600,000	594,618	594,618	.0	.18	.0	.18	.0	594,637	.0	13,257	13,257	12,911	03/01/2028	1FE
130628-TR-9	2005 DEC REF CALIFORNIA ST G 0 VAR		03/01/2006	CALLED @ 100.00000000		6,075,000	6,075,000	5,060,198	5,529,084	.0	545,916	.0	545,916	.0	6,075,000	.0	.0	.0	144,281	09/01/2018	1FE
130628-ZD-2	PORP 1993 SEPT CALIFORNIA ST G 0		02/22/2006	MORGAN STANLEY DEAN WITTER		14,921,988	14,475,000	14,475,000	14,475,000	.0	.0	.0	.0	.0	14,475,000	.0	446,988	446,988	184,999	12/01/2021	1FE
130628-HT-8	VETERANS 2001 BZ CALIFORNIA ST G 0		03/16/2006	PRAGER MCCARTHY & SEALY		101,763	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	1,763	1,763	1,314	12/01/2013	1FE
189342-UD-8	CLOVIS CA USD G 0 CAP APPREC 2004 A		03/16/2006	Various		4,333,373	6,715,000	4,142,954	4,128,648	.0	31,607	.0	31,607	.0	4,160,255	.0	173,118	173,118	.0	08/01/2016	1FE
189852-CH-7	COACHELLA VLY CA UNI SCH DIST COP 03		03/03/2006	PRAGER MCCARTHY & SEALY BLAIR, WILLIAM, & COMPANY, L.L.C.		314,024	300,000	303,609	302,836	.0	(41)	.0	(41)	.0	302,796	.0	11,228	11,228	9,500	09/01/2031	1FE
275281-V2-6	EAST SIDE CA UHSD G 0 2003 B REF		01/25/2006	L.L.C.		2,353,950	2,155,000	2,331,947	2,301,469	.0	(1,072)	.0	(1,072)	.0	2,300,396	.0	53,553	53,553	52,504	02/01/2015	1FE
275281-V6-7	EAST SIDE CA UHSD G 0 2003 B REF		03/30/2006	PRAGER MCCARTHY & SEALY		192,341	175,000	191,070	188,839	.0	(256)	.0	(256)	.0	188,583	.0	3,757	3,757	6,024	02/01/2017	1FE
282726-AQ-1	EL CAMINO CA CMNTY CLG DIST G 0 03A		02/17/2006	SEIBERT BRAINFORD		1,396,782	1,285,000	1,362,640	1,345,166	.0	(974)	.0	(974)	.0	1,344,192	.0	52,590	52,590	36,051	08/01/2018	1FE
282726-AR-9	EL CAMINO CA CMNTY CLG DIST G 0 03A		02/17/2006	Various		1,736,217	1,595,000	1,679,088	1,660,233	.0	(963)	.0	(963)	.0	1,659,269	.0	76,948	76,948	43,776	08/01/2019	1FE
282726-AU-2	EL CAMINO CA CMNTY CLG DIST G 0 03A		02/17/2006	SEIBERT BRAINFORD		2,744,650	2,525,000	2,598,781	2,582,424	.0	(917)	.0	(917)	.0	2,581,507	.0	163,143	163,143	70,840	08/01/2022	1FE
283059-DA-8	EL DORADO CA IRR DIST COP 2003 A		02/28/2006	UNION BANK OF SWITZERLAND		3,200,415	3,000,000	3,148,950	3,120,659	.0	(2,429)	.0	(2,429)	.0	3,118,230	.0	82,185	82,185	75,417	03/01/2018	1FE
358232-OU-3	FRESNO CA UNIFIED SCH DIST G 0 2002 A RE		03/13/2006	PRAGER MCCARTHY & SEALY		458,647	400,000	452,576	441,722	.0	(704)	.0	(704)	.0	441,018	.0	17,629	17,629	13,743	02/01/2015	1FE
358232-OW-9	FRESNO CA UNIFIED SCH DIST G 0 2002 A RE		03/24/2006	PRAGER MCCARTHY & SEALY		940,206	800,000	926,792	903,289	.0	(1,911)	.0	(1,911)	.0	901,378	.0	38,828	38,828	31,167	02/01/2016	1FE
358232-OY-5	FRESNO CA UNIFIED SCH DIST G 0 2002 A RE		01/27/2006	PRAGER MCCARTHY & SEALY		179,390	150,000	173,364	169,458	.0	(112)	.0	(112)	.0	169,346	.0	10,044	10,044	4,500	02/01/2017	1FE
358232-WR-3	FRESNO CA UNIFIED SCH DIST G 0 2004 B RE		03/08/2006	ABN AMRO SECURITIES (USA) INC		2,822,277	2,575,000	2,776,623	2,768,698	.0	(1,541)	.0	(1,541)	.0	2,767,157	.0	55,120	55,120	79,396	02/01/2023	1FE
378460-PT-0	GLENDALE CA USD G 0 2004 G		02/14/2006	PRAGER MCCARTHY & SEALY		308,077	300,000	303,537	303,292	.0	(28)	.0	(28)	.0	303,264	.0	4,813	4,813	5,700	09/01/2022	1FE
378460-PU-7	GLENDALE CA USD G 0 2004 G		01/23/2006	PRAGER MCCARTHY & SEALY		208,992	200,000	202,738	202,481	.0	(16)	.0	(16)	.0	202,465	.0	4,527	4,527	3,726	09/01/2023	1FE
378460-PV-5	GLENDALE CA USD G 0 2004 G		01/23/2006	PRAGER MCCARTHY & SEALY		206,406	200,000	201,474	201,336	.0	(9)	.0	(9)	.0	201,328	.0	5,079	5,079	3,726	09/01/2024	1FE
417123-AV-8	HARTNELL CA CMNTY COLL DIST G 0 03A		02/17/2006	SEIBERT BRAINFORD		2,097,891	1,930,000	1,992,397	1,978,841	.0	(781)	.0	(781)	.0	1,978,060	.0	119,831	119,831	54,147	08/01/2021	1FE
417123-AW-6	HARTNELL CA CMNTY COLL DIST G 0 03A		02/17/2006	SEIBERT BRAINFORD		2,326,159	2,140,000	2,198,615	2,185,911	.0	(732)	.0	(732)	.0	2,185,179	.0	140,980	140,980	60,039	08/01/2022	1FE
456560-RJ-2	INDUSTRY CA G 0 REF 2003		01/12/2006	PRAGER MCCARTHY & SEALY		409,504	400,000	391,528	392,458	.0	.17	.0	.17	.0	392,475	.0	17,029	17,029	9,850	07/01/2020	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
542411-AR-4	LONG BEACH CA CUNTY CLG DIST G O 03A		03/29/2006	SEIBERT BRANFORD		1,457,418	1,355,000	1,436,801	1,418,424	.0	..(1,782)	.0	..(1,782)	.0	..1,416,642	.0	..40,775	..40,775	..27,585	..05/01/2019	1FE
542411-AS-2	LONG BEACH CA CUNTY CLG DIST G O 03A		03/29/2006	Various		1,705,735	1,585,000	1,670,146	1,651,077	.0	..(1,869)	.0	..(1,869)	.0	..1,649,209	.0	..56,526	..56,526	..32,447	..05/01/2020	1FE
542411-AT-0	LONG BEACH CA CUNTY CLG DIST G O 03A		03/29/2006	SEIBERT BRANFORD		1,579,515	1,470,000	1,539,266	1,523,802	.0	..(1,597)	.0	..(1,597)	.0	..1,522,205	.0	..57,310	..57,310	..31,033	..05/01/2021	1FE
542411-AU-7	LONG BEACH CA CUNTY CLG DIST G O 03A		03/29/2006	SEIBERT BRANFORD		1,369,988	1,275,000	1,327,772	1,316,023	.0	..(1,215)	.0	..(1,215)	.0	..1,314,808	.0	..55,179	..55,179	..26,917	..05/01/2022	1FE
542411-AV-5	LONG BEACH CA CUNTY CLG DIST G O 03A		03/29/2006	SEIBERT BRANFORD		1,611,750	1,500,000	1,553,550	1,541,660	.0	..(1,230)	.0	..(1,230)	.0	..1,540,430	.0	..71,320	..71,320	..31,667	..05/01/2023	1FE
544380-CE-0	LOS ANGELES CA CUNTY CLG DIST 03 B		03/13/2006	PRAGER MCCARTHY & SEALY		107,249	100,000	107,325	105,815	.0	..(137)	.0	..(137)	.0	..105,678	.0	..1,571	..1,571	..3,125	..08/01/2016	1FE
544380-CF-7	LOS ANGELES CA CUNTY CLG DIST 03 B		01/31/2006	UNION BANK OF SWITZERLAND		1,840,024	1,715,000	1,827,573	1,804,455	.0	..(887)	.0	..(887)	.0	..1,803,567	.0	..36,456	..36,456	..43,351	..08/01/2017	1FE
544380-CG-5	LOS ANGELES CA CUNTY CLG DIST 03 B		03/31/2006	UNION BANK OF SWITZERLAND		1,450,790	1,375,000	1,457,184	1,440,354	.0	..(1,924)	.0	..(1,924)	.0	..1,438,430	.0	..12,360	..12,360	..46,597	..08/01/2018	1FE
545624-DZ-8	LOS RIOS CA CUNTY CLG DIST G O 2002 B		02/08/2006	SEIBERT BRANFORD		2,636,228	2,435,000	2,515,379	2,505,017	.0	..(778)	.0	..(778)	.0	..2,504,240	.0	..131,989	..131,989	..64,933	..08/01/2016	1FE
545624-EA-2	LOS RIOS CA CUNTY CLG DIST G O 2002 B		02/15/2006	SEIBERT BRANFORD		2,863,019	2,655,000	2,907,384	2,860,825	.0	..(2,832)	.0	..(2,832)	.0	..2,857,993	.0	..5,026	..5,026	..73,750	..08/01/2017	1FE
608413-BG-4	SUPPL TABLE 04		01/27/2006	PRAGER MCCARTHY & SEALY		204,880	200,000	199,290	199,320	.0	..2	.0	..2	.0	..199,323	.0	..5,557	..5,557	..3,750	..09/01/2021	1FE
616794-LE-1	MORELAND CA SCH DIST G O 2004 D		03/16/2006	CITI GROUP GLOBAL MARKETS		936,727	3,410,000	802,100	854,411	.0	..10,759	.0	..10,759	.0	..865,170	.0	..71,557	..71,557	..0	..08/01/2030	1FE
616794-LJ-0	MORELAND CA SCH DIST G O 2004 D		03/15/2006	Various		669,582	3,075,000	574,103	611,678	.0	..7,151	.0	..7,151	.0	..616,829	.0	..50,753	..50,753	..0	..08/01/2034	1FE
684124-DD-9	ORANGE CA UN SCH DIST COP 2003		02/07/2006	PRAGER MCCARTHY & SEALY		105,229	100,000	97,804	97,932	.0	..6	.0	..6	.0	..97,938	.0	..7,291	..7,291	..910	..06/01/2029	1FE
695802-JO-2	PAJARO VALLEY CA USD G O 2003 A		02/17/2006	SEIBERT BRANFORD		2,250,069	2,070,000	2,162,922	2,142,486	.0	..(1,166)	.0	..(1,166)	.0	..2,141,321	.0	..108,749	..108,749	..58,075	..08/01/2019	1FE
695802-JS-8	PAJARO VALLEY CA USD G O 2003 A		02/17/2006	SEIBERT BRANFORD		2,646,821	2,435,000	2,507,831	2,492,618	.0	..(920)	.0	..(920)	.0	..2,491,698	.0	..155,123	..155,123	..68,315	..08/01/2021	1FE
695802-JU-3	PAJARO VALLEY CA USD G O 2003 A		02/17/2006	SEIBERT BRANFORD		3,206,621	2,950,000	3,009,177	2,996,878	.0	..(745)	.0	..(745)	.0	..2,996,133	.0	..210,488	..210,488	..82,764	..08/01/2023	1FE
699211-6A-0	PARAMOUNT CA USD G O 2005 REF		03/02/2006	PRAGER MCCARTHY & SEALY		418,214	400,000	422,940	412,245	.0	..(178)	.0	..(178)	.0	..412,067	.0	..6,147	..6,147	..9,100	..09/01/2018	1FE
729310-B0-4	PLUMAS CNYT CA COP CAP IMPT 03A		03/24/2006	PRAGER MCCARTHY & SEALY		135,849	130,000	129,588	129,607	.0	..2	.0	..2	.0	..129,609	.0	..6,239	..6,239	..2,131	..06/01/2033	1FE
738756-FF-7	POWAY CA COP OFFICE BLDG PROJ 03		01/30/2006	PRAGER MCCARTHY & SEALY		156,470	150,000	150,228	150,192	.0	..(2)	.0	..(2)	.0	..150,190	.0	..6,280	..6,280	..4,396	..01/01/2028	1FE
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		03/01/2006	PRAGER MCCARTHY & SEALY		104,319	100,000	99,688	99,703	.0	..1	.0	..1	.0	..99,704	.0	..4,615	..4,615	..3,403	..01/01/2033	1FE
752147-AS-7	RANCHO SANTIAGO CA CUNTY CLG DIST 03A		02/17/2006	Various		1,576,367	1,445,000	1,528,333	1,511,375	.0	..(891)	.0	..(891)	.0	..1,510,485	.0	..65,882	..65,882	..32,897	..09/01/2017	1FE
767121-AS-5	RIO HONDO CA CUNTY CLG DIST 04 A		03/29/2006	SEIBERT BRANFORD		2,750,382	2,545,000	2,567,040	2,564,286	.0	..(467)	.0	..(467)	.0	..2,563,819	.0	..186,563	..186,563	..85,540	..08/01/2020	1FE
767121-AT-3	RIO HONDO CA CUNTY CLG DIST 04 A		03/29/2006	SEIBERT BRANFORD		2,890,873	2,675,000	2,683,266	2,682,236	.0	..(175)	.0	..(175)	.0	..2,682,061	.0	..208,811	..208,811	..89,910	..08/01/2021	1FE
767121-AU-0	RIO HONDO CA CUNTY CLG DIST 04 A		03/29/2006	SEIBERT BRANFORD		1,329,261	1,230,000	1,225,547	1,225,827	.0	..100	.0	..100	.0	..1,225,927	.0	..103,334	..103,334	..41,342	..08/01/2022	1FE
765870-NK-8	SACRAMENTO CA CITY USD G O 2003 A		01/12/2006	PRAGER MCCARTHY & SEALY		305,904	300,000	295,419	295,856	.0	..8	.0	..8	.0	..295,864	.0	..10,040	..10,040	..7,388	..07/01/2022	1FE
786110-LZ-7	SACRAMENTO CNYT CA COP DETENTION 03		03/01/2006	PRAGER MCCARTHY & SEALY		135,803	125,000	136,354	133,779	.0	..(186)	.0	..(186)	.0	..133,593	.0	..2,210	..2,210	..1,649	..06/01/2014	1FE
794672-CY-5	SALINAS CA COP MONTEREY STR PKG 04A		02/01/2006	PRAGER MCCARTHY & SEALY		125,528	120,000	122,476	122,057	.0	..(22)	.0	..(22)	.0	..122,035	.0	..3,493	..3,493	..5,583	..09/01/2028	1FE
796815-WR-5	SAN BERNARDINO CNYT CA COP WEST VY 02A		01/20/2006	CITI GROUP GLOBAL MARKETS		1,656,105	1,500,000	1,671,540	1,634,083	.0	..(1,066)	.0	..(1,066)	.0	..1,633,017	.0	..23,088	..23,088	..18,375	..11/01/2015	1FE
796815-WS-3	SAN BERNARDINO CNYT CA COP WEST VY 02A		01/27/2006	CITI GROUP GLOBAL MARKETS		3,074,113	2,800,000	2,976,064	2,952,305	.0	..(1,218)	.0	..(1,218)	.0	..2,951,087	.0	..123,026	..123,026	..35,438	..11/01/2016	1FE
797355-JH-8	SAN DIEGO CA USD ELECTION OF 98 G O 99A		02/03/2006	ABN AMRO SECURITIES (USA) INC		2,685,785	4,850,000	1,928,700	2,374,763	.0	..12,950	.0	..12,950	.0	..2,387,713	.0	..298,072	..298,072	..0	..07/01/2019	1FE
797651-CY-4	SAN FRANCISCO CA REDEV MOSCONE 02		03/13/2006	PRAGER MCCARTHY & SEALY		238,802	225,000	232,756	231,659	.0	..(157)	.0	..(157)	.0	..231,501	.0	..7,300	..7,300	..7,969	..07/01/2017	1FE
798153-FC-1	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		02/09/2006	PRAGER MCCARTHY & SEALY		103,908	100,000	100,655	100,484	.0	..(8)	.0	..(8)	.0	..100,476	.0	..3,432	..3,432	..1,014	..06/01/2032	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		03/22/2006	PRAGER MCCARTHY & SEALY		89,573	150,000	49,380	58,754	.0	779	.0	779	.0	59,534	.0	10,039	10,039	.0	01/01/2023	1FE
79875F-CZ-3	SAN MARCOS CA PUB FACS CIVIC CIR 01A REF		03/07/2006	UNION BANK OF SWITZERLAND		1,771,776	1,665,000	1,750,714	1,733,157	.0	(1,464)	.0	(1,464)	.0	1,731,694	.0	40,083	40,083	50,644	08/01/2017	1FE
79903B-BD-5	SAN MATEO CNTY CA CMNTY CLG DIST 02A		03/15/2006	PRAGER MCCARTHY & SEALY		63,107	120,000	57,568	58,573	.0	632	.0	632	.0	59,205	.0	3,902	3,902	.0	09/01/2020	1FE
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05		03/01/2006	PRAGER MCCARTHY & SEALY		105,160	100,000	101,750	101,612	.0	(27)	.0	(27)	.0	101,585	.0	3,575	3,575	2,569	09/01/2034	1FE
801274-WN-8	SANTA BARBARA CA HIGH SCH DIST 2004 B		01/23/2006	RAYMOND JAMES & ASSOCIATES, INC		313,443	300,000	304,809	304,263	.0	(28)	.0	(28)	.0	304,234	.0	9,209	9,209	13,313	08/01/2018	1FE
820169-CP-3	SHASTA CA JT PWR LSE CNTY ADMIN 03A		01/26/2006	UNION BANK OF SWITZERLAND		1,389,201	1,285,000	1,361,612	1,344,019	.0	(575)	.0	(575)	.0	1,343,445	.0	45,756	45,756	22,488	04/01/2020	1FE
861422-CC-5	STOCKTON CA UN1 SCH DIST COP 04 CAP		02/27/2006	PRAGER MCCARTHY & SEALY		73,613	250,000	60,245	66,889	.0	613	.0	613	.0	67,503	.0	6,110	6,110	.0	02/01/2030	1FE
870462-NZ-7	SWEETWATER CA UNION HIGH SD 6 0 04C		02/28/2006	Various		1,503,443	2,985,000	1,342,563	1,384,686	.0	11,702	.0	11,702	.0	1,396,388	.0	107,055	107,055	.0	08/01/2021	1FE
873884-DB-3	TAHOE TRUCKEE CA USD NO 1 IMPT 01 REF		03/31/2006	PRAGER MCCARTHY & SEALY		416,637	375,000	413,588	407,023	.0	(629)	.0	(629)	.0	406,394	.0	10,243	10,243	13,318	08/01/2016	1FE
903702-BD-9	UKIAH CA UN1 SCH BLDG CORP SER 76		03/01/2006	MATURED		450,000	450,000	399,353	449,381	.0	619	.0	619	.0	450,000	.0	.0	.0	12,375	03/01/2006	1
928346-LA-1	VISTA CA UN1 SCH DIST 6 0 2005 REF		02/14/2006	PRAGER MCCARTHY & SEALY		103,130	100,000	102,272	102,108	.0	(23)	.0	(23)	.0	102,085	.0	1,045	1,045	2,450	08/01/2020	1FE
038881-Y5-5	ARAPAHOE CNTY CO SD 5 CHERRY 6 0 05		01/12/2006	PRAGER MCCARTHY & SEALY		568,935	575,000	572,970	547,734	.0	31	.0	31	.0	547,766	.0	21,169	21,169	1,575	12/15/2020	1FE
101565-TH-2	BOULDER CNTY CO ST WRAIN SCH DIST RE-1J		02/15/2006	LEHMAN BROTHERS INC		6,770,602	6,360,000	6,620,824	6,566,097	.0	(3,025)	.0	(3,025)	.0	6,563,072	.0	207,530	207,530	58,300	12/15/2019	1FE
101565-TK-5	BOULDER CNTY CO ST WRAIN SCH DIST RE-1J		02/15/2006	LEHMAN BROTHERS INC		4,868,456	4,600,000	4,725,902	4,699,665	.0	(1,454)	.0	(1,454)	.0	4,698,212	.0	170,244	170,244	42,167	12/15/2021	1FE
101565-UB-3	BOULDER CNTY CO ST WRAIN SCH DIST RE-1J		02/21/2006	PRAGER MCCARTHY & SEALY		108,070	100,000	103,146	102,758	.0	(37)	.0	(37)	.0	102,721	.0	5,349	5,349	958	12/15/2020	1FE
249183-WM-6	DENVER CO COP HUMAN SVCS CTR 05 A		02/09/2006	PRAGER MCCARTHY & SEALY		525,140	500,000	531,545	524,965	.0	(848)	.0	(848)	.0	524,117	.0	1,023	1,023	7,153	05/01/2009	1FE
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05		02/09/2006	PRAGER MCCARTHY & SEALY		540,925	500,000	544,335	540,005	.0	(891)	.0	(891)	.0	539,114	.0	1,811	1,811	10,792	12/15/2010	1FE
472723-FG-5	JEFFERSON CNTY CO COP 2004		01/06/2006	PRAGER MCCARTHY & SEALY		256,663	250,000	253,225	252,410	.0	(6)	.0	(6)	.0	252,404	.0	4,258	4,258	1,250	12/01/2021	1FE
626655-AB-0	MURPHY CREEK CO METRO DIST 3 6 0 06		03/28/2006	DAVIDSON, D.A., & CO		2,634,375	2,500,000	2,500,000	.0	.0	.0	.0	.0	.0	2,500,000	.0	134,375	134,375	19,566	12/01/2035	3Z
759131-EA-8	REGIONAL TRANSN DIST CO COP 05A		03/03/2006	PRAGER MCCARTHY & SEALY		430,567	420,000	437,455	430,966	.0	(598)	.0	(598)	.0	430,369	.0	199	199	4,153	06/01/2008	1FE
759131-EF-7	REGIONAL TRANSN DIST CO COP 05A		03/08/2006	PRAGER MCCARTHY & SEALY		105,145	100,000	105,567	104,610	.0	(109)	.0	(109)	.0	104,501	.0	644	644	1,275	06/01/2013	1FE
940289-WP-4	WELD CNTY CO SD NO 6 GREENEV REF 02		02/21/2006	PRAGER MCCARTHY & SEALY		109,142	100,000	109,503	107,427	.0	(119)	.0	(119)	.0	107,308	.0	1,834	1,834	1,153	12/01/2014	1FE
962714-AA-9	WHEATLANDS CO METRO DIST NO 2 6 0 05		03/23/2006	DAVIDSON, D.A., & CO		1,813,950	1,740,000	1,740,000	1,740,000	.0	.0	.0	.0	.0	1,740,000	.0	73,950	73,950	33,930	12/01/2025	3Z
962714-AB-7	WHEATLANDS CO METRO DIST NO 2 6 0 05		03/23/2006	DAVIDSON, D.A., & CO		1,042,500	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	42,500	42,500	19,906	12/01/2035	5
979840-AB-1	WOODMEN HEIGHTS CO METRO DIST NO 1 05		01/18/2006	PIPER JAFFRAY INC		2,060,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	60,000	60,000	33,444	12/01/2030	3Z
108151-B7-5	BRIDGEPORT CT 6 0 2004 A		02/28/2006	Various		1,181,711	1,080,000	1,162,728	1,153,254	.0	(1,089)	.0	(1,089)	.0	1,152,165	.0	29,546	29,546	30,201	08/15/2019	1FE
108151-DB-1	BRIDGEPORT CT 6 0 2004 C		02/08/2006	PRAGER MCCARTHY & SEALY		568,405	500,000	560,355	551,247	.0	(509)	.0	(509)	.0	550,738	.0	7,667	7,667	12,979	08/15/2015	1FE
108151-D9-9	BRIDGEPORT CT 6 0 2004 C		02/08/2006	PRAGER MCCARTHY & SEALY		563,490	500,000	555,600	552,279	.0	(459)	.0	(459)	.0	551,820	.0	11,670	11,670	12,979	08/15/2016	1FE
108151-E5-6	BRIDGEPORT CT 6 0 2004 C		02/09/2006	PRAGER MCCARTHY & SEALY		116,370	100,000	112,667	111,884	.0	(69)	.0	(69)	.0	111,815	.0	4,555	4,555	2,735	08/15/2020	1FE
108151-E6-4	BRIDGEPORT CT 6 0 2004 C		02/02/2006	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,414,361	1,225,000	1,372,613	1,364,293	.0	(615)	.0	(615)	.0	1,363,678	.0	50,682	50,682	32,190	08/15/2021	1FE
207726-EC-8	CONNECTICUT ST 6 0 2004 SER A		02/28/2006	Various		926,819	900,000	928,530	905,209	.0	(60)	.0	(60)	.0	905,148	.0	21,671	21,671	18,125	03/01/2020	1FE
416414-Y6-1	HARTFORD CT 6 0 2005 C REF		03/21/2006	MELVIN SECURITIES CORPORATION		297,352	280,000	304,153	298,259	.0	(833)	.0	(833)	.0	297,426	.0	(74)	(74)	11,394	09/01/2010	1FE
759049-JP-5	REGIONAL SCH DIST NO 5 CT 6 0 2005 B		03/13/2006	PRAGER MCCARTHY & SEALY		253,103	250,000	246,143	246,153	.0	26	.0	26	.0	246,179	.0	6,924	6,924	3,313	07/15/2025	1FE
818546-OR-7	SEWOUR CT 6 0 2004 B		01/25/2006	B&B CAPITAL MARKETS, MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,063,372	1,030,000	1,056,523	1,050,962	.0	(164)	.0	(164)	.0	1,050,798	.0	12,574	12,574	21,766	08/01/2016	1FE
818546-CS-5	SEWOUR CT 6 0 2004 B		02/08/2006	FENNER, & SMITH		1,044,235	1,020,000	1,037,952	1,033,206	.0	(150)	.0	(150)	.0	1,033,056	.0	11,179	11,179	23,120	08/01/2017	1FE

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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 Designation or Market Indicator (a)
818546-QT-3...	SENIOR QT G 0 2004 B...		02/08/2006...	MERRILL LYNCH, PIERCE, FENNER, & SMITH...		1,133,166	1,110,000	1,119,690	1,117,075	.0	(80)	.0	(80)	.0	1,116,995	.0	16,171	16,171	25,160	08/01/2018...	1FE
941247-F9-4...	WATERBURY CT G 0 2004 B...		02/17/2006...	UNION BANK OF SWITZERLAND...		539,690	500,000	546,585	534,726	.0	(514)	.0	(514)	.0	534,212	.0	5,478	5,478	9,861	04/01/2017...	1FE
961114-KD-6...	WESTON CT G 0 2004 B REF...		01/09/2006...	PRAGER MCCARTHY & SEALY...		503,225	500,000	500,000	487,320	.0	17	.0	17	.0	487,337	.0	15,888	15,888	9,503	08/01/2021...	1FE
961301-SO-2...	WESTPORT CT G 0 2004...		01/23/2006...	Various...		1,574,026	1,550,000	1,573,312	1,550,940	.0	(7)	.0	(7)	.0	1,550,933	.0	23,092	23,092	13,861	11/01/2016...	1FE
961301-SR-0...	WESTPORT CT G 0 2004...		03/14/2006...	Various...		1,678,364	1,675,000	1,687,546	1,668,389	.0	78	.0	78	.0	1,668,467	.0	9,896	9,896	23,083	11/01/2017...	1FE
973279-LZ-3...	WINDHAM CT G 0 2004 REF...		01/26/2006...	GOLDMAN, SACHS & CO...		1,167,538	1,065,000	1,162,820	1,152,412	.0	(566)	.0	(566)	.0	1,151,846	.0	15,692	15,692	6,804	06/15/2016...	1FE
115065-PD-0...	BROWNARD ONTY FL SCH BRD...		02/16/2006...	PRAGER MCCARTHY & SEALY...		321,393	300,000	327,306	319,671	.0	(462)	.0	(462)	.0	319,209	.0	2,184	2,184	10,625	07/01/2011...	1FE
194653-ES-6...	COLLIER ONTY FL SCH BRD...		01/27/2006...	PRAGER MCCARTHY & SEALY...		270,518	250,000	274,965	263,432	.0	(248)	.0	(248)	.0	263,184	.0	7,334	7,334	13,215	02/15/2010...	1FE
34160N-BU-7...	FLORIDA ST DEPT CORR COP...		02/16/2006...	PRAGER MCCARTHY & SEALY...		320,193	300,000	324,387	320,025	.0	(499)	.0	(499)	.0	319,526	.0	667	667	14,625	03/01/2011...	1FE
523488-AK-0...	LEE ONTY FL JUSTICE CTR...		01/01/2006...	PRAGER MCCARTHY & SEALY...		15,000	15,000	20,235	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	834	01/01/2011...	1
684517-AM-7...	ORANGE ONTY FL SCH BRD...		01/19/2006...	PRAGER MCCARTHY & SEALY...		218,576	200,000	224,010	216,996	.0	(283)	.0	(283)	.0	216,713	.0	1,863	1,863	11,767	08/01/2009...	1FE
684517-AP-0...	COP 1987 A...		02/16/2006...	PRAGER MCCARTHY & SEALY...		336,456	300,000	344,955	335,730	.0	(820)	.0	(820)	.0	334,910	.0	1,546	1,546	10,050	08/01/2011...	1FE
816692-EL-7...	COP 2003...		03/13/2006...	PRAGER MCCARTHY & SEALY...		622,464	600,000	635,154	623,304	.0	(1,344)	.0	(1,344)	.0	621,960	.0	504	504	19,472	07/01/2008...	1FE
047881-JM-4...	ATLANTA-FULTON GA REC...		02/09/2006...	PRAGER MCCARTHY & SEALY...		102,572	100,000	98,905	98,907	.0	5	.0	5	.0	98,911	.0	3,661	3,661	738	12/01/2023...	1FE
373382-AB-1...	PARK IMPT USA...		01/26/2006...	PRAGER MCCARTHY & SEALY...		108,992	100,000	111,304	108,880	.0	(243)	.0	(243)	.0	108,637	.0	355	355	1,083	12/01/2008...	1FE
403760-EG-2...	GEORGIA ST G 0 1993 F...		01/05/2006...	JANNEY MONTGOMERY SCOTT...		394,731	390,000	398,974	388,571	.0	3	.0	3	.0	388,573	.0	6,157	6,157	6,890	08/01/2016...	1FE
403760-EH-0...	SENIOR AUTH 2005...		03/31/2006...	PRAGER MCCARTHY & SEALY...		1,433,766	1,435,000	1,458,118	1,419,759	.0	201	.0	201	.0	1,419,960	.0	13,806	13,806	35,044	08/01/2017...	1FE
419779-JF-1...	HAWAII ST G 0 1992 BZ...		02/16/2006...	PRAGER MCCARTHY & SEALY...		249,895	240,000	257,086	240,601	.0	(834)	.0	(834)	.0	249,767	.0	128	128	5,640	10/01/2007...	1FE
419780-E4-9...	HAWAII ST G 0 2004 DD...		03/03/2006...	JANNEY MONTGOMERY SCOTT...		1,105,380	1,000,000	1,099,440	1,087,045	.0	(1,646)	.0	(1,646)	.0	1,085,400	.0	19,980	19,980	18,521	05/01/2015...	1FE
419780-S2-8...	HAWAII ST G 0 2005 D6...		02/10/2006...	Various...		14,337,588	13,675,000	14,660,557	14,402,920	.0	(23,840)	.0	(23,840)	.0	14,379,080	.0	(41,492)	(41,492)	454,722	07/01/2009...	1FE
419780-S3-6...	HAWAII ST G 0 2005 D6...		02/10/2006...	J. P. MORGAN SECURITIES, INC...		26,659,834	25,185,000	27,186,227	26,795,329	.0	(40,802)	.0	(40,802)	.0	26,754,526	.0	(94,693)	(94,693)	839,500	07/01/2010...	1FE
099032-CJ-1...	BOONE ONTY IL CUSD NO...		01/19/2006...	PRAGER MCCARTHY & SEALY...		74,101	100,000	67,702	70,746	.0	198	.0	198	.0	70,944	.0	3,157	3,157	.0	12/01/2013...	1FE
167501-PC-3...	CHICAGO IL BRD OF ED G 0...		02/07/2006...	LEHMAN BROTHERS INC...		4,924,710	4,500,000	5,109,525	4,958,730	.0	(11,683)	.0	(11,683)	.0	4,947,047	.0	(22,337)	(22,337)	171,094	01/01/2010...	1FE
167501-IS-2...	LEASE CFTS 92 A...		03/15/2006...	PRAGER MCCARTHY & SEALY...		1,893,320	2,240,000	1,290,871	1,787,887	.0	10,491	.0	10,491	.0	1,798,378	.0	84,942	84,942	.0	12/01/2010...	1FE
167501-WP-6...	SCH REFORM 98 B...		03/31/2006...	PRAGER MCCARTHY & SEALY...		797,088	1,150,000	601,554	730,336	.0	9,794	.0	9,794	.0	740,130	.0	56,958	56,958	.0	12/01/2014...	1FE
167610-ZZ-0...	SCH REFORM 99 A...		02/17/2006...	NATCITY INVESTMENTS...		2,007,334	2,000,000	2,029,700	2,007,870	.0	(484)	.0	(484)	.0	2,007,386	.0	(53)	(53)	67,486	01/01/2025...	1FE
167610-S2-1...	LTD 1987 IL G 0 PARK DIST...		03/01/2006...	PRE-REFUNDING...		5,148,955	5,120,000	5,170,534	5,149,883	.0	(884)	.0	(884)	.0	5,148,999	.0	(44)	(44)	183,467	01/01/2029...	1FE
167485-DC-2...	CHICAGO IL G 0 PROJ &...		01/01/2006...	PRE-REFUNDING...		1,932,900	1,895,000	1,718,842	1,895,000	.0	.0	.0	.0	.0	1,895,000	.0	37,900	37,900	48,559	01/01/2025...	1FE
167484-YP-3...	REF 1985 B...		02/02/2006...	CALLLED @ 102.00000000...		1,980,899	1,740,000	1,033,630	1,301,381	.0	6,317	.0	6,317	.0	1,307,698	.0	73,201	73,201	.0	01/01/2012...	1FE
167484-P6-5...	CHICAGO IL G 0 PROJ &...		03/10/2006...	RAYMOND JAMES & ASSOCIATES, INC...		618,682	600,000	589,854	590,130	.0	22	.0	22	.0	590,152	.0	28,510	28,510	20,583	01/01/2042...	1FE
167664-PA-3...	CHICAGO IL PUB BLDG COMM...		01/01/2006...	PRAGER MCCARTHY & SEALY...		1,855,000	1,855,000	1,799,350	1,855,000	.0	.0	.0	.0	.0	1,855,000	.0	.0	.0	71,418	01/01/2006...	1
193792-EA-2...	COLES ONTY IL CUSD NO...		02/08/2006...	MATURED...		306,561	300,000	303,096	303,035	.0	(28)	.0	(28)	.0	303,007	.0	3,554	3,554	5,906	02/01/2019...	1FE
263493-FF-0...	DU PAGE ONTY IL CUSD NO...		02/01/2006...	PRAGER MCCARTHY & SEALY...		107,859	100,000	105,625	103,671	.0	(53)	.0	(53)	.0	103,618	.0	4,241	4,241	903	12/01/2011...	1FE
262651-RK-0...	200 WHEATON OZA...		02/27/2006...	PRAGER MCCARTHY & SEALY...		460,719	450,000	446,823	446,826	.0	21	.0	21	.0	446,848	.0	13,871	13,871	4,331	11/01/2022...	1FE
483764-CX-2...	DU PAGE ONTY IL FST...		01/01/2006...	PRAGER MCCARTHY & SEALY...		520,000	520,000	520,000	520,000	.0	.0	.0	.0	.0	520,000	.0	.0	.0	20,020	01/01/2006...	1
488764-PL-9...	KANE ONTY IL CUSD NO 301...		01/09/2006...	MATURED...		196,794	265,000	182,156	188,482	.0	254	.0	254	.0	188,736	.0	8,058	8,058	.0	10/01/2013...	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
488764-PP-0.	KENDALL CNTY IL USD N0 308 03NE60 03C C.		03/30/2006.	Various.		342,278	540,000	300,904	327,368	.0	3,850	.0	3,850	.0	331,218	.0	11,060	11,060	.0	10/01/2016.	1FE
488764-P0-8.	KENDALL CNTY IL USD N0 308 03NE60 03C C.		03/16/2006.	Various.		5,503,952	9,080,000	4,760,644	5,211,582	.0	52,851	.0	52,851	.0	5,264,432	.0	239,520	239,520	.0	10/01/2017.	1FE
689585-AA-5.	OTTIER CREEK IL WTRWKS & SEW SYS 99.		01/01/2006.	CALLED @ 100.00000000.		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	1,460	01/01/2030.	2
969003-ME-9.	WILL CNTY IL USD N0 201-U CRETIE G 0 04.		02/22/2006.	PRAGER MCCARTHY & SEALY.		100,035	135,000	87,892	94,178	.0	676	.0	676	.0	94,854	.0	5,181	5,181	.0	11/01/2013.	1FE
969003-MJ-8.	WILL CNTY IL USD N0 201-U CRETIE G 0 04.		03/30/2006.	Various.		618,344	1,030,000	511,374	553,358	.0	6,876	.0	6,876	.0	560,233	.0	58,110	58,110	.0	11/01/2017.	1FE
969078-KK-9.	WILL CNTY IL USD N0 365-U VV VIEW 97B.		03/31/2006.	Various.		2,876,873	4,120,000	2,541,134	2,767,517	.0	30,871	.0	30,871	.0	2,798,388	.0	78,485	78,485	.0	11/01/2014.	1FE
349288-AT-7.	GRAND WAYNE 03.		02/03/2006.	PRAGER MCCARTHY & SEALY.		207,604	200,000	202,282	201,768	.0	(21)	.0	(21)	.0	201,747	.0	5,857	5,857	5,194	02/01/2028.	1FE
391881-AT-6.	SCH BLDG CAP 01.		01/24/2006.	PRAGER MCCARTHY & SEALY.		157,001	205,000	121,274	147,415	.0	500	.0	500	.0	147,915	.0	9,087	9,087	.0	01/15/2013.	1FE
391881-AU-3.	SCH BLDG CAP 01.		01/09/2006.	PRAGER MCCARTHY & SEALY.		342,727	470,000	260,930	318,985	.0	452	.0	452	.0	319,437	.0	23,290	23,290	.0	01/15/2014.	1FE
391881-AV-1.	SCH BLDG CAP 01.		02/03/2006.	Various.		1,295,456	1,885,000	980,652	1,205,202	.0	6,012	.0	6,012	.0	1,211,214	.0	84,242	84,242	.0	01/15/2015.	1FE
391881-AW-9.	SCH BLDG CAP 01.		03/16/2006.	PRAGER MCCARTHY & SEALY.		1,083,586	1,645,000	802,168	990,261	.0	10,323	.0	10,323	.0	1,000,584	.0	83,002	83,002	.0	01/15/2016.	1FE
454623-05-1.	INDIANA BOND BK SPL		02/22/2006.	PRAGER MCCARTHY & SEALY.		213,128	200,000	215,442	210,451	.0	(183)	.0	(183)	.0	210,268	.0	2,860	2,860	5,722	08/01/2019.	1FE
455421-0M-3.	COLUMBUS CTR 03D.		03/10/2006.	HUTCHINSON SHOCKEY ENLEY & CO.		317,529	300,000	304,809	303,301	.0	(89)	.0	(89)	.0	303,212	.0	14,317	14,317	10,556	01/01/2016.	1FE
590252-BD-3.	MERRILLVILLE IN MULTI SCH BLDG 1990 CAP.		03/30/2006.	PRAGER MCCARTHY & SEALY.		704,085	900,000	590,337	677,084	.0	5,621	.0	5,621	.0	682,705	.0	21,380	21,380	.0	07/15/2012.	1FE
594307-A0-3.	WICHIGAN CITY IN SCH BLDG CORP 02 CAP.		03/31/2006.	PRAGER MCCARTHY & SEALY.		461,036	700,000	361,473	421,384	.0	3,421	.0	3,421	.0	424,805	.0	36,231	36,231	.0	01/15/2016.	1FE
594307-AW-0.	WICHIGAN CITY IN SCH BLDG CORP 02 CAP.		03/23/2006.	PRAGER MCCARTHY & SEALY.		113,744	200,000	85,070	99,964	.0	1,293	.0	1,293	.0	101,257	.0	12,487	12,487	.0	01/15/2019.	1FE
655158-CJ-0.	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP.		03/27/2006.	PRAGER MCCARTHY & SEALY.		430,131	800,000	367,816	398,135	.0	4,341	.0	4,341	.0	402,476	.0	27,655	27,655	.0	02/15/2020.	1FE
655158-0K-7.	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP.		03/27/2006.	PRAGER MCCARTHY & SEALY.		165,443	315,000	141,489	153,060	.0	1,560	.0	1,560	.0	154,620	.0	10,823	10,823	.0	08/15/2020.	1FE
927557-HJ-0.	VINTON-TECMUSEH IN SCH BLDG CORP 03.		02/28/2006.	PRAGER MCCARTHY & SEALY.		159,815	150,000	157,757	156,209	.0	(132)	.0	(132)	.0	156,078	.0	3,737	3,737	4,854	07/10/2017.	1FE
966412-DB-1.	WHITLEY CNTY IN MID SCH BLDG CORP 03.		02/03/2006.	PRAGER MCCARTHY & SEALY.		213,142	200,000	209,098	207,100	.0	(82)	.0	(82)	.0	207,017	.0	6,125	6,125	5,639	01/15/2018.	1FE
352902-FA-5.	FRANKLIN CNTY KS USD 290 G 0 05.		03/14/2006.	PRAGER MCCARTHY & SEALY.		302,046	300,000	300,339	296,901	.0	24	.0	24	.0	296,925	.0	5,121	5,121	15,385	09/01/2023.	1FE
478712-J0-6.	JOHNSON CNTY KS USD N0 232 DE SOTO 04.		02/08/2006.	STIFFEL NICOLAUS & CO, INC.		104,447	100,000	98,750	98,815	.0	5	.0	5	.0	98,820	.0	5,627	5,627	2,138	09/01/2023.	1FE
485428-DB-9.	KANSAS DEV FIN STATE PROJ 2001 W.		01/04/2006.	PRE-REFUNDING.		3,424,878	3,315,000	3,489,071	3,425,159	.0	188	.0	188	.0	3,425,347	.0	(469)	(469)	39,596	10/01/2013.	1FE
485428-DD-5.	KANSAS DEV FIN STATE PROJ 2001 W.		01/04/2006.	PRE-REFUNDING.		3,228,045	3,165,000	3,264,413	3,228,205	.0	107	.0	107	.0	3,228,312	.0	(267)	(267)	37,804	10/01/2015.	1FE
48542K-CE-7.	KANSAS DEV FIN STATE PROJ 2001 W.		03/22/2006.	PRAGER MCCARTHY & SEALY.		106,858	100,000	103,315	.0	.0	(122)	.0	(122)	.0	103,193	.0	3,665	3,665	2,444	10/01/2013.	1FE
522218-0T-1.	NO 458 05 REF.		02/08/2006.	PRAGER MCCARTHY & SEALY.		102,777	100,000	101,777	101,636	.0	(25)	.0	(25)	.0	101,610	.0	1,167	1,167	3,800	09/01/2012.	1FE
820642-KJ-4.	SHAWNEE CNTY KS USD N0 437 AUBURN G 0 01.		02/10/2006.	PRAGER MCCARTHY & SEALY.		160,967	150,000	159,627	156,066	.0	(116)	.0	(116)	.0	155,950	.0	5,016	5,016	7,167	09/01/2012.	1FE
120280-WM-1.	BULLITT CNTY KY SCH DIST FIN 2ND 04.		02/14/2006.	STERNE AGEE & LEACH.		2,747,499	2,720,000	2,643,160	2,645,992	.0	316	.0	316	.0	2,646,307	.0	101,192	101,192	46,240	10/01/2024.	1FE
472904-VY-4.	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A.		01/20/2006.	DAIN RAUSCHER INCORPORATED		620,476	605,000	605,932	605,784	.0	(6)	.0	(6)	.0	605,778	.0	14,698	14,698	15,428	01/01/2022.	1FE
472904-VZ-1.	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A.		03/24/2006.	PRAGER MCCARTHY & SEALY.		101,628	100,000	99,366	99,408	.0	6	.0	6	.0	99,414	.0	2,214	2,214	3,350	01/01/2023.	1FE
472904-WA-5.	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A.		02/03/2006.	PRAGER MCCARTHY & SEALY.		101,456	100,000	98,573	98,660	.0	5	.0	5	.0	98,665	.0	2,791	2,791	2,713	01/01/2024.	1FE
49118N-AX-3.	KENTUCKY ASSET/LIAB COWN FED HWY 05.		02/23/2006.	MORGAN STANLEY DEAN WITTER		4,146,600	4,000,000	4,241,840	4,170,320	.0	(9,652)	.0	(9,652)	.0	4,160,668	.0	(12,068)	(12,068)	159,458	09/01/2008.	1FE
64763F-KB-4.	NEW ORLEANS LA G 0 2005 REF.		03/07/2006.	PRAGER MCCARTHY & SEALY.		318,243	300,000	325,812	316,212	.0	(571)	.0	(571)	.0	315,641	.0	2,602	2,602	4,125	12/01/2010.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
355748-NE-0.	FREDRIKX MD G 0 PUB IMPT 2005.		02/21/2006.	PRAGER MCCARTHY & SEALY.		468,334	460,000	463,694	461,063	.0	.(8)	.0	.(8)	.0	461,055	.0	7,279	7,279	12,996	08/01/2020.	1FE
442665-VP-7.	HOWARD ONTY MD PUB IMPT 2006 A.		02/22/2006.	CITIGROUP GLOBAL MARKETS.		55,727	55,000	55,143	.0	.0	.(1)	.0	.(1)	.0	55,143	.0	584	584	289	02/15/2026.	1FE
741705-DG-9.	PRINCE GEORGES ONTY MD COP EQUIP 05.		03/14/2006.	PRAGER MCCARTHY & SEALY.		103,780	100,000	105,956	104,103	.0	.(311)	.0	.(311)	.0	103,792	.0	.(12)	.(12)	3,889	09/01/2008.	1FE
575827-EK-2.	MASSACHUSETTS G 0 1996 A REF.		03/16/2006.	PRAGER MCCARTHY & SEALY.		359,950	300,000	363,993	351,436	.0	.(969)	.0	.(969)	.0	350,467	.0	9,483	9,483	7,150	11/01/2014.	1FE
575827-3K-4.	MASSACHUSETTS G 0 CONS LOAN 2001 C.		03/17/2006.	PRAGER MCCARTHY & SEALY.		360,749	350,000	367,808	362,233	.0	.(1,258)	.0	.(1,258)	.0	360,974	.0	.(225)	.(225)	5,250	12/01/2007.	1FE
575827-3V-0.	MASSACHUSETTS G 0 CONS LOAN 2001 C.		01/27/2006.	LEHMAN BROTHERS INC.		9,905,363	9,250,000	10,143,920	9,929,968	.0	.(13,593)	.0	.(13,593)	.0	9,916,375	.0	.(11,012)	.(11,012)	84,792	12/01/2009.	1FE
575828-DG-7.	CHELSEA MI SCH DIST G 0 LOAN 2002 C.		01/27/2006.	INC.		5,063,167	4,670,000	5,189,117	5,080,913	.0	.(6,527)	.0	.(6,527)	.0	5,074,387	.0	.(11,219)	.(11,219)	64,213	11/01/2010.	1FE
163357-FJ-0.	BLDG 04.		02/23/2006.	PRAGER MCCARTHY & SEALY.		110,336	100,000	107,974	107,022	.0	.(112)	.0	.(112)	.0	106,911	.0	3,425	3,425	1,706	05/01/2017.	1FE
251093-ZA-1.	DETROIT MI G 0 2004 A-1.		02/28/2006.	PRAGER MCCARTHY & SEALY.		213,554	200,000	208,642	207,660	.0	.(133)	.0	.(133)	.0	207,527	.0	6,027	6,027	4,222	04/01/2021.	1FE
771537-SS-7.	BLDG G 0 2004 REF.		01/05/2006.	LOOP CAPITAL MARKETS.		518,305	500,000	518,200	515,018	.0	.(38)	.0	.(38)	.0	514,979	.0	3,326	3,326	4,313	05/01/2017.	1FE
124637-GS-2.	BYRON MN INDPT SCH DIST NO 531 04 A.		03/09/2006.	CRONIN & COMPANY.		521,350	500,000	506,045	505,309	.0	.(104)	.0	.(104)	.0	505,205	.0	16,145	16,145	13,938	02/01/2015.	1FE
124637-GT-0.	BYRON MN INDPT SCH DIST NO 531 04 A.		02/02/2006.	CRONIN & COMPANY.		375,736	360,000	361,145	361,006	.0	.(10)	.0	.(10)	.0	360,996	.0	14,739	14,739	8,370	02/01/2016.	1FE
124637-GU-7.	BYRON MN INDPT SCH DIST NO 531 04 A.		02/07/2006.	CRONIN & COMPANY.		793,575	750,000	761,378	760,005	.0	.(103)	.0	.(103)	.0	759,902	.0	33,673	33,673	18,703	02/01/2017.	1FE
124637-BV-5.	BYRON MN INDPT SCH DIST NO 531 04 A.		01/11/2006.	PRAGER MCCARTHY & SEALY.		264,405	250,000	252,183	251,920	.0	.(8)	.0	.(8)	.0	251,912	.0	12,493	12,493	5,476	02/01/2018.	1FE
227840-FC-4.	CROW WING ONTY MN G 0 CAP IMPT 04A.		02/16/2006.	PRAGER MCCARTHY & SEALY.		105,050	100,000	100,331	100,293	.0	.(4)	.0	.(4)	.0	100,290	.0	4,760	4,760	2,513	02/01/2016.	1FE
227840-FF-7.	CROW WING ONTY MN G 0 CAP IMPT 04A.		03/16/2006.	PRAGER MCCARTHY & SEALY.		525,419	500,000	501,220	501,083	.0	.(17)	.0	.(17)	.0	501,066	.0	24,353	24,353	14,052	02/01/2019.	1FE
227840-FJ-9.	CROW WING ONTY MN G 0 CAP IMPT 04A.		03/31/2006.	CITIGROUP GLOBAL MARKETS.		951,444	900,000	907,317	906,502	.0	.(150)	.0	.(150)	.0	906,352	.0	45,092	45,092	30,500	02/01/2022.	1FE
603792-NW-8.	MINNEAPOLIS MN SPL SCH DIST N01 COP 05A.		03/07/2006.	Various.		1,062,920	1,025,000	1,059,051	1,045,145	.0	.(271)	.0	.(271)	.0	1,044,875	.0	18,046	18,046	25,169	02/01/2017.	1FE
648176-GC-3.	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A.		01/09/2006.	UNION BANK OF SWITZERLAND.		1,005,140	1,000,000	1,001,810	970,879	.0	29	.0	29	.0	970,908	.0	34,232	34,232	19,566	02/01/2025.	1FE
777594-VA-7.	ROSEMOUNT MN INDPT SCH DIST NO 196 04A.		02/21/2006.	Various.		619,434	600,000	604,386	603,821	.0	.(56)	.0	.(56)	.0	603,765	.0	15,669	15,669	14,794	02/01/2019.	1FE
468430-5Y-5.	JACKSON MS G 0 2005 REF.		01/30/2006.	MORGAN KEEGAN & COMPANY, INC.		2,215,676	2,045,000	2,240,359	2,196,146	.0	.(1,697)	.0	.(1,697)	.0	2,194,449	.0	21,227	21,227	34,367	10/01/2012.	1FE
16645P-DX-6.	CHESTERFIELD MO COP 2005.		03/02/2006.	STIFEL NICOLAUS & CO, INC.		597,889	550,000	590,458	585,318	.0	.(531)	.0	.(531)	.0	584,787	.0	13,102	13,102	7,333	12/01/2020.	1FE
467578-NW-2.	JACKSON ONTY MO SPL TRUMAN MED 01A.		03/31/2006.	PRAGER MCCARTHY & SEALY.		158,462	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	8,462	8,462	2,454	12/01/2013.	1FE
485052-RG-1.	KANSAS CITY MO MUN ASSIST CORP 04 B-1.		03/22/2006.	Various.		227,455	440,000	200,622	208,606	.0	2,161	.0	2,161	.0	210,767	.0	16,688	16,688	.0	04/15/2021.	1FE
606287-BW-9.	MISSOURI SCH BRDS INSD COP 1986 A-2.		03/01/2006.	MATURED.		370,000	370,000	370,000	370,000	.0	.0	.0	.0	.0	370,000	.0	.0	.0	14,430	03/01/2006.	1
606287-CB-0.	MISSOURI SCH BRDS INSD COP 1986 A-6.		03/01/2006.	MATURED.		210,000	210,000	210,000	210,000	.0	.0	.0	.0	.0	210,000	.0	.0	.0	7,350	03/01/2006.	1FE
606287-DD-9.	MISSOURI SCH BRDS INSD COP 1988 A-3.		03/01/2006.	MATURED.		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	6,891	03/01/2006.	1
606287-ED-8.	MISSOURI SCH BRDS INSD COP 1988 A-4.		03/01/2006.	MATURED.		65,000	65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	.0	.0	2,551	03/01/2006.	1FE
60636P-BP-6.	MISSOURI ST DEV FIN BRD OFFICE BLDG 05.		03/30/2006.	PRAGER MCCARTHY & SEALY.		411,904	400,000	398,120	398,125	.0	12	.0	12	.0	398,137	.0	13,767	13,767	2,595	10/01/2026.	1FE
60636M-CY-1.	MISSOURI ST REGL CONY SPORTS FAC 03A-1.		03/29/2006.	PRAGER MCCARTHY & SEALY.		357,604	325,000	361,618	354,986	.0	.(867)	.0	.(867)	.0	354,119	.0	3,485	3,485	11,064	08/15/2015.	1FE
60636M-CZ-8.	MISSOURI ST REGL CONY SPORTS FAC 03A-1.		01/13/2006.	PRAGER MCCARTHY & SEALY.		137,434	125,000	139,718	136,475	.0	.(65)	.0	.(65)	.0	136,410	.0	1,023	1,023	2,807	08/15/2017.	1FE
764707-CS-2.	RICHMOND HEIGHTS MO COP 2005 REF.		02/17/2006.	PRAGER MCCARTHY & SEALY.		548,000	500,000	541,960	539,582	.0	.(487)	.0	.(487)	.0	539,094	.0	8,906	8,906	13,056	08/15/2016.	1FE
851010-JF-6.	SPRINGFIELD MO PUB BLDG LSE LPT 02.		03/24/2006.	STIFEL NICOLAUS & SEALY.		372,949	350,000	372,530	365,995	.0	.(525)	.0	.(525)	.0	365,470	.0	7,479	7,479	5,653	06/01/2017.	1FE
791651-JR-3.	ST LOUIS MO MUN FIN LSE FOREST PARK 04.		03/30/2006.	PRAGER MCCARTHY & SEALY.		458,766	425,000	464,151	457,375	.0	.(616)	.0	.(616)	.0	456,759	.0	2,006	2,006	12,448	02/15/2017.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
791657-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04		02/15/2006	STIFEL NICOLAUS & CO, INC.		270,160	250,000	270,203	286,526	.0	(207)	.0	(207)	.0	286,319	.0	3,841	3,841	6,458	02/15/2019	1FE
791657-FY-2	ST LOUIS MO MUN FIN LSE JUST CIR 01A		03/10/2006	Various		1,544,844	1,425,000	1,527,985	1,503,414	.0	(1,189)	.0	(1,189)	.0	1,502,225	.0	42,619	42,619	36,181	02/15/2016	1FE
791657-GA-3	ST LOUIS MO MUN FIN LSE JUST CIR 01A		03/21/2006	Various		1,519,280	1,455,000	1,499,814	1,487,519	.0	(783)	.0	(783)	.0	1,486,736	.0	32,544	32,544	37,749	02/15/2018	1FE
629084-AF-7	NETC FAC CORP NE LSE TERRY CARPENTER 02		03/27/2006	PRAGER MCCARTHY & SEALY		102,784	100,000	102,365	101,203	.0	(86)	.0	(86)	.0	101,117	.0	1,667	1,667	2,238	04/01/2009	1FE
804491-AV-0	SAUNDERS CNTY NE G 0 2005		02/07/2006	BEAL, M.R., & CO		2,658,303	2,580,000	2,607,245	2,607,023	.0	(542)	.0	(542)	.0	2,606,481	.0	51,822	51,822	19,708	11/01/2035	1FE
804491-BL-1	SAUNDERS CNTY NE G 0 2006		02/21/2006	PRAGER MCCARTHY & SEALY		103,812	100,000	101,323	101,323	.0	(30)	.0	(30)	.0	101,293	.0	2,519	2,519	611	11/01/2030	1FE
048339-PK-5	ATLANTIC CITY NJ G 0 2005 REF		02/08/2006	PRAGER MCCARTHY & SEALY		106,508	100,000	108,471	106,511	.0	(151)	.0	(151)	.0	106,360	.0	148	148	4,972	08/15/2010	1FE
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2006	CALLED @ 100.00000000		140,000	140,000	139,300	139,788	.0	.0	.0	.0	.0	139,788	.0	212	212	4,813	01/01/2012	1
085311-LR-7	BERNARDS TWP NJ SCH D1ST G 0 2005		02/13/2006	PRAGER MCCARTHY & SEALY		410,057	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	10,057	10,057	3,750	07/15/2023	1FE
296806-KF-8	ESSEX CNTY NJ CNTY CORRECTIONAL FAC 03A		01/11/2006	PRAGER MCCARTHY & SEALY		326,568	300,000	334,704	323,967	.0	(118)	.0	(118)	.0	323,849	.0	2,719	2,719	4,417	10/01/2014	1FE
505472-FR-6	0 2006 REF LACEY TWP NJ SCH D1ST G 0		03/27/2006	PRAGER MCCARTHY & SEALY		102,058	100,000	101,209	.0	.0	(6)	.0	(6)	.0	101,203	.0	855	855	275	04/01/2024	1FE
570850-JF-5	MARLBORO TWPNSH NJ BRO ED 04		01/24/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,258,783	1,165,000	1,243,964	1,234,565	.0	(497)	.0	(497)	.0	1,234,069	.0	24,714	24,714	29,513	07/15/2014	1FE
570850-JG-3	MARLBORO TWPNSH NJ BRO ED 04		01/24/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,103,521	1,955,000	2,067,706	2,054,364	.0	(706)	.0	(706)	.0	2,053,658	.0	49,863	49,863	49,527	07/15/2015	1FE
570850-JH-1	MARLBORO TWPNSH NJ BRO ED 04		01/24/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,921,745	2,725,000	2,857,026	2,841,474	.0	(823)	.0	(823)	.0	2,840,651	.0	81,094	81,094	69,033	07/15/2016	1FE
570850-JL-2	MARLBORO TWPNSH NJ BRO ED 04		01/24/2006	Various		3,144,062	2,965,000	3,047,783	3,038,141	.0	(494)	.0	(494)	.0	3,037,646	.0	106,416	106,416	74,783	07/15/2019	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		03/14/2006	PRAGER MCCARTHY & SEALY		106,016	100,000	106,671	103,525	.0	(153)	.0	(153)	.0	103,372	.0	2,644	2,644	1,342	06/15/2011	1FE
646046-KP-6	NEW JERSEY ST COP EQUIP LSE 2000 A REF		02/06/2006	PRAGER MCCARTHY & SEALY		318,849	300,000	318,546	311,070	.0	(240)	.0	(240)	.0	310,830	.0	8,019	8,019	2,363	06/15/2012	1FE
646038-EZ-6	NEW JERSEY ST G 0 REF 2002 J		02/08/2006	PRAGER MCCARTHY & SEALY		105,389	100,000	107,510	105,174	.0	(161)	.0	(161)	.0	105,013	.0	376	376	2,889	07/15/2009	1FE
702725-AV-8	PASSAIC CNTY NJ 2003 REF BINGHAMTON CITY NY SD		03/01/2006	PRAGER MCCARTHY & SEALY		223,263	200,000	213,252	211,196	.0	(140)	.0	(140)	.0	211,056	.0	12,207	12,207	5,041	09/01/2015	1FE
090473-DV-8	ENERGY MGMT 97 FREEPORT NY G 0 PWR PROJ		03/15/2006	CALLED @ 100		179,196	179,196	179,196	179,196	.0	.0	.0	.0	.0	179,196	.0	.0	.0	2,531	03/15/2010	1
356730-B9-1	2004 A FREEPORT NY G 0 PWR PROJ		03/14/2006	PRAGER MCCARTHY & SEALY		229,727	225,000	229,667	228,549	.0	(92)	.0	(92)	.0	228,457	.0	1,271	1,271	6,806	01/15/2020	1FE
356730-C2-5	2004 A FREEPORT NY G 0 PWR PROJ		02/10/2006	PRAGER MCCARTHY & SEALY		102,189	100,000	101,401	101,142	.0	(17)	.0	(17)	.0	101,125	.0	1,064	1,064	2,625	01/15/2021	1FE
356730-C3-3	2004 A FREEPORT NY G 0 PWR PROJ		02/27/2006	PRAGER MCCARTHY & SEALY		733,980	720,000	725,285	724,310	.0	(68)	.0	(68)	.0	724,242	.0	9,737	9,737	19,118	01/15/2022	1FE
356730-C4-1	2004 A FREEPORT NY G 0 PWR PROJ		03/10/2006	PRAGER MCCARTHY & SEALY		1,321,605	1,300,000	1,302,834	1,302,313	.0	(44)	.0	(44)	.0	1,302,268	.0	19,337	19,337	36,181	01/15/2023	1FE
356730-C5-8	2004 A FREEPORT NY G 0 PWR PROJ		02/06/2006	BANC AMERICA SECURITIES		1,072,773	1,060,000	1,055,834	1,056,096	.0	15	.0	.15	.0	1,056,111	.0	16,662	16,662	27,030	01/15/2024	1FE
649667-JT-7	NEW YORK NY G 0 FISCAL 1998 SER C		01/17/2006	PRE-REFUNDING		1,517,528	1,500,000	1,552,545	1,518,205	.0	(417)	.0	(417)	.0	1,517,788	.0	(260)	(260)	13,563	11/15/2007	1FE
649666-0A-2	NEW YORK NY G 0 FISCAL 2000 SER A		02/22/2006	PRE-REFUNDING		1,450,905	1,510,000	1,448,341	1,450,731	.0	167	.0	167	.0	1,450,898	.0	.7	.7	24,412	05/15/2030	1FE
64966A-V8-2	NEW YORK NY G 0 FISCAL 2002 SER A-1 SUB		03/22/2006	SEIBERT BRANFORD		5,132,903	4,690,000	5,055,586	4,946,214	.0	(6,793)	.0	(6,793)	.0	4,939,421	.0	193,482	193,482	97,512	11/01/2013	1FE
64966B-T0-6	NEW YORK NY G 0 FISCAL 2003 SER A CUR		02/08/2006	Various		1,845,544	1,650,000	1,855,640	1,794,759	.0	(2,130)	.0	(2,130)	.0	1,792,629	.0	52,914	52,914	50,120	08/01/2013	1FE
64966E-7G-6	NEW YORK NY G 0 FISCAL 2006 SER C		03/14/2006	PRAGER MCCARTHY & SEALY		140,954	130,000	141,387	.0	.0	(147)	.0	(147)	.0	141,240	.0	(286)	(286)	4,044	08/01/2016	1FE
649838-GJ-0	NEW YORK ST DORM CITY UNIV 2005 A 5TH		01/25/2006	PRAGER MCCARTHY & SEALY		166,079	150,000	168,008	162,363	.0	(87)	.0	(87)	.0	162,276	.0	3,803	3,803	4,354	07/01/2016	1FE
649837-5N-7	MED 99H NEW YORK ST DORM WYCKOFF		02/15/2006	MATURED		500,000	500,000	515,655	500,283	.0	(283)	.0	(283)	.0	500,000	.0	.0	.0	12,813	02/15/2006	1FE
649787-LS-5	F REF NEW YORK ST G 0 BDS 1998		03/29/2006	PRAGER MCCARTHY & SEALY		209,926	200,000	210,328	205,544	.0	(353)	.0	(353)	.0	205,191	.0	4,735	4,735	5,775	09/15/2009	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
649887-EG-9	NEW YORK ST MUN BD BK SCH PURP 03 C...		03/08/2006	PRAGER MCCARTHY & SEALY		209,082	200,000	200,292	200,240	.0	.(5)	.0	.(5)	.0	200,235	.0	8,847	.8,847	2,833	12/01/2023	1FE
864766-S7-6	SUFFOLK CNTY NY PUB IMPT 2005 B...		03/14/2006	PRAGER MCCARTHY & SEALY		307,806	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	7,806	.7,806	4,263	11/01/2021	1FE
864766-S8-4	SUFFOLK CNTY NY PUB IMPT 2005 B...		02/14/2006	PRAGER MCCARTHY & SEALY		384,695	375,000	374,543	374,544	.0	.2	.0	.2	.0	374,546	.0	10,149	10,149	4,915	11/01/2022	1FE
12677F-CC-3	CABARRUS CNTY NC COP INSTALL PMNT 03...		03/21/2006	PRAGER MCCARTHY & SEALY		135,605	125,000	132,475	130,966	.0	.(154)	.0	.(154)	.0	130,812	.0	4,793	4,793	4,247	02/01/2019	1FE
161037-NN-2	FAC 03 G...		03/21/2006	PRAGER MCCARTHY & SEALY		285,766	275,000	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	10,766	10,766	4,073	06/01/2033	1FE
206444-CJ-8	CONCORD NC CPS 2005...		03/20/2006	PRAGER MCCARTHY & SEALY		108,447	100,000	108,374	106,601	.0	.(132)	.0	.(132)	.0	106,469	.0	1,978	1,978	1,556	06/01/2018	1FE
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001...		03/09/2006	PRAGER MCCARTHY & SEALY		530,590	500,000	526,540	514,666	.0	.(565)	.0	.(565)	.0	514,101	.0	16,489	16,489	11,319	10/01/2010	1FE
405775-AV-9	HALIFAX CNTY NC COP 2006		03/31/2006	PRAGER MCCARTHY & SEALY		546,194	540,000	535,707	.0	.0	10	.0	10	.0	535,717	.0	10,477	10,477	2,781	06/01/2026	1FE
584002-FA-2	MECKLENBURG CNTY NC G 0 PUB IMPT 03 A...		03/14/2006	Various		4,082,178	4,015,000	3,911,734	3,928,054	.0	1,085	.0	1,085	.0	3,929,139	.0	153,039	153,039	101,443	02/01/2017	1FE
644802-BU-3	NEW HAMOVER CNTY NC COP NORTH CAROLINA INFRA COP		03/15/2006	PRAGER MCCARTHY & SEALY		109,930	100,000	107,258	104,991	.0	.(131)	.0	.(131)	.0	104,861	.0	5,069	5,069	1,590	12/01/2014	1FE
658200-BJ-1	CAP IMPT 05A...		02/13/2006	PRAGER MCCARTHY & SEALY		412,753	400,000	420,280	413,504	.0	.(722)	.0	.(722)	.0	412,782	.0	(29)	(29)	10,639	02/01/2008	1FE
658208-BD-2	CORP FAC 03...		01/11/2006	PRAGER MCCARTHY & SEALY		323,430	300,000	320,715	317,659	.0	(86)	.0	(86)	.0	317,572	.0	5,858	5,858	4,417	10/01/2017	1FE
658256-ML-3	NORTH CAROLINA ST G 0 PUB IMPT 2003 B...		03/14/2006	Various		8,862,661	8,655,000	8,570,700	8,579,521	.0	181	.0	181	.0	8,579,702	.0	282,959	282,959	117,853	04/01/2021	1FE
658259-TJ-1	NORTH CAROLINA ST G 0 PUB IMPT 2005 A...		03/24/2006	Various		2,558,653	2,650,000	2,543,815	2,428,278	.0	1,585	.0	1,585	.0	2,429,863	.0	128,790	128,790	56,899	03/01/2024	1FE
658259-BL-5	NORTH CAROLINA ST G 0 PUB SCH 1999...		03/09/2006	PRAGER MCCARTHY & SEALY		105,328	100,000	102,781	102,332	.0	(19)	.0	(19)	.0	102,313	.0	3,015	3,015	2,083	04/01/2016	1FE
684609-SB-7	ORANGE CNTY NC G 0 PUB IMPT 04 B...		03/08/2006	DAIN RAUSCHER INCORPORATED		837,070	825,000	812,056	812,758	.0	104	.0	104	.0	812,862	.0	24,208	24,208	22,884	02/01/2022	1FE
752586-DE-4	RANDOLPH CNTY NC COP 2004 REF...		03/08/2006	Various		2,530,630	2,600,000	2,542,852	2,451,300	.0	1,316	.0	1,316	.0	2,452,616	.0	78,014	78,014	28,936	06/01/2021	1FE
906395-ZW-1	UNION CNTY NC G 0 SCH BONDS 2001...		01/06/2006	PRAGER MCCARTHY & SEALY		535,605	500,000	511,460	508,904	.0	(22)	.0	(22)	.0	508,882	.0	26,723	26,723	8,576	03/01/2015	1FE
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005...		02/22/2006	PRAGER MCCARTHY & SEALY		103,036	100,000	100,738	100,688	.0	(11)	.0	(11)	.0	100,678	.0	2,358	2,358	1,450	05/01/2020	1FE
044428-NP-9	ASHLAND OH G 0 VAR PURP LTD TAX 03...		01/12/2006	PRAGER MCCARTHY & SEALY		209,212	200,000	201,904	201,572	.0	(8)	.0	(8)	.0	201,564	.0	7,648	7,648	1,240	12/01/2020	1FE
152238-KE-4	GENTRIVILLE OH G 0 VAR PURP 2003 REF...		02/09/2006	OHIO COMPANY (THE)		2,999,719	2,820,000	2,910,127	2,894,037	.0	.(935)	.0	.(935)	.0	2,893,102	.0	106,617	106,617	28,592	12/01/2020	1FE
172252-ZE-1	CINCINNATI OH CITY SCH DIST TAX ANTIC 05...		02/16/2006	PRAGER MCCARTHY & SEALY		259,840	250,000	264,600	260,775	.0	.(547)	.0	.(547)	.0	260,228	.0	(388)	(388)	14,201	09/01/2008	1FE
263716-JO-4	DUBLIN OH CITY SCH DIST CAP APPREC 05...		02/03/2006	Various		1,932,104	2,745,000	1,845,244	1,867,333	.0	7,694	.0	7,694	.0	1,875,027	.0	57,077	57,077	.0	12/01/2014	1FE
345766-LX-5	FOREST HILLS OH LOC SCH DIST G 0 03...		03/31/2006	Various		1,001,069	950,000	1,005,034	995,306	.0	.(691)	.0	.(691)	.0	994,615	.0	6,454	6,454	10,127	12/01/2016	1FE
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01...		01/27/2006	PRAGER MCCARTHY & SEALY		107,330	100,000	103,500	102,259	.0	(28)	.0	(28)	.0	102,231	.0	5,099	5,099	833	12/01/2014	1FE
430416-EU-7	HIGHLAND OH LOC SCH DIST SCH IMPT 01...		02/03/2006	PRAGER MCCARTHY & SEALY		568,314	535,000	545,112	541,549	.0	(99)	.0	(99)	.0	541,449	.0	26,865	26,865	4,978	12/01/2016	1FE
453740-FZ-0	INDEPENDENCE OH G 0 VAR PURP 2003...		01/12/2006	PRAGER MCCARTHY & SEALY		525,965	500,000	540,595	521,074	.0	.(150)	.0	.(150)	.0	520,923	.0	5,042	5,042	3,101	12/01/2016	1FE
453740-GA-4	INDEPENDENCE OH G 0 VAR PURP 2003...		01/27/2006	PRAGER MCCARTHY & SEALY		209,684	200,000	214,726	207,719	.0	(97)	.0	(97)	.0	207,622	.0	2,062	2,062	1,583	12/01/2017	1FE
677550-PE-3	OHIO ST BLDG AUTH ADMIN BLDG 05B REF...		02/24/2006	MORGAN STANLEY DEAN WITTER		3,114,660	3,000,000	3,197,040	3,133,170	.0	(7,716)	.0	(7,716)	.0	3,125,454	.0	(10,794)	(10,794)	62,500	10/01/2008	1FE
677520-AQ-1	OHIO ST G 0 HWY CAP IMPT 2005 I...		02/13/2006	PRAGER MCCARTHY & SEALY		388,155	375,000	396,908	389,036	.0	(726)	.0	(726)	.0	388,311	.0	(156)	(156)	5,469	05/01/2008	1FE
677520-AR-9	OHIO ST G 0 HWY CAP IMPT 2005 I...		02/21/2006	PRAGER MCCARTHY & SEALY		817,781	775,000	831,753	814,355	.0	(456)	.0	(456)	.0	813,898	.0	3,883	3,883	8,038	05/01/2009	1FE
709600-BC-7	PENTA CAREER CTR OH COP 2004...		02/16/2006	PRAGER MCCARTHY & SEALY		102,500	100,000	100,792	100,237	.0	(3)	.0	(3)	.0	100,234	.0	2,266	2,266	1,860	04/01/2030	1FE
889294-LB-8	TOLEDO OH CITY SCH DIST G 0 IMPT 03...		03/29/2006	PRAGER MCCARTHY & SEALY		1,963,301	1,845,000	1,992,526	1,966,780	.0	(3,367)	.0	(3,367)	.0	1,963,413	.0	(112)	(112)	31,263	12/01/2017	1FE
889294-WD-3	TOLEDO OH CITY SCH DIST G 0 IMPT 03 B...		02/03/2006	PRAGER MCCARTHY & SEALY		106,592	100,000	103,078	102,690	.0	(29)	.0	(29)	.0	102,661	.0	3,931	3,931	931	12/01/2021	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange in Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
176882-H6-4	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		02/02/2006	Various		734,787	1,120,000	656,768	697,765	.0	2,175	.0	2,175	.0	699,940	.0	34,847	34,847	.0	06/15/2016	1FE
176882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		01/27/2006	Various		568,678	950,000	500,489	531,592	.0	1,818	.0	1,818	.0	533,410	.0	35,268	35,268	.0	06/15/2018	1FE
176882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		01/27/2006	KIRKPATRICK PETTIS SMITH POLIAN		284,425	500,000	248,475	264,326	.0	1,046	.0	1,046	.0	265,371	.0	19,054	19,054	.0	06/15/2019	1FE
176882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		01/27/2006	KIRKPATRICK PETTIS SMITH POLIAN		270,780	500,000	233,150	249,889	.0	1,001	.0	1,001	.0	250,891	.0	19,889	19,889	.0	06/15/2020	1FE
176882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		01/27/2006	KIRKPATRICK PETTIS SMITH POLIAN		244,690	500,000	206,505	223,934	.0	913	.0	913	.0	224,847	.0	19,843	19,843	.0	06/15/2022	1FE
176882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN O3A		01/31/2006	PIPER JAFFRAY INC		233,780	500,000	194,435	211,471	.0	929	.0	929	.0	212,400	.0	21,380	21,380	.0	06/15/2023	1FE
533404-BA-6	LINCOLN CNTY OR SCH DIST G 0 1995		03/20/2006	PRAGER MCCARTHY & SEALY		107,810	100,000	109,871	108,551	.0	(536)	.0	(536)	.0	108,015	.0	(205)	(205)	1,633	06/15/2009	1FE
533404-BC-2	LINCOLN CNTY OR SCH DIST G 0 1995		03/17/2006	PRAGER MCCARTHY & SEALY		105,893	100,000	106,278	103,177	.0	(194)	.0	(194)	.0	102,983	.0	2,910	2,910	1,415	06/15/2012	1FE
59163P-DX-8	METRO OR G 0 REF 2002		01/19/2006	PRAGER MCCARTHY & SEALY		212,302	200,000	215,762	211,046	.0	(180)	.0	(180)	.0	210,866	.0	1,436	1,436	8,972	09/01/2009	1FE
625506-GL-8	MULTNOMAH CNTY OR G0 REF BOS 1999		02/09/2006	PRAGER MCCARTHY & SEALY		409,284	400,000	398,116	399,238	.0	22	.0	22	.0	399,260	.0	10,024	10,024	6,096	10/01/2009	1FE
68607H-OF-6	OREGON ST DEPT OF ADMIN SVCS OPP 02C		01/04/2006	STONE & YOUNGBERG		125,953	115,000	120,618	118,872	.0	(12)	.0	(12)	.0	118,860	.0	7,093	7,093	1,140	11/01/2014	1FE
68607H-YF-7	OREGON ST DEPT OF ADMIN SVCS OPP 05A		03/28/2006	PRAGER MCCARTHY & SEALY		650,981	630,000	665,822	653,008	.0	(1,747)	.0	(1,747)	.0	651,261	.0	(280)	(280)	11,035	05/01/2008	1FE
68607L-YH-4	OREGON ST G 0 BRO HIGHER ED 2004 A		02/15/2006	PRAGER MCCARTHY & SEALY		109,151	100,000	110,557	108,239	.0	(113)	.0	(113)	.0	108,126	.0	1,025	1,025	2,778	08/01/2015	1FE
68607L-VJ-0	OREGON ST G 0 DEPT OF ED 2004 A		03/09/2006	PRAGER MCCARTHY & SEALY		2,162,120	2,000,000	2,187,580	2,151,813	.0	(3,034)	.0	(3,034)	.0	2,148,779	.0	13,341	13,341	61,944	08/01/2016	1FE
68608B-CG-1	OREGON ST G 0 DEPT OF ADMIN SVCS OPP 03		01/26/2006	PRAGER MCCARTHY & SEALY		123,506	120,000	120,377	120,313	.0	(3)	.0	(3)	.0	120,311	.0	3,196	3,196	900	12/01/2020	1FE
68608B-CJ-5	OREGON ST G 0 DEPT OF ADMIN SVCS OPP 03		02/13/2006	PRAGER MCCARTHY & SEALY		296,730	290,000	285,630	285,935	.0	17	.0	17	.0	285,951	.0	10,779	10,779	2,431	12/01/2022	1FE
68608B-CK-2	OREGON ST G 0 DEPT OF ADMIN SVCS OPP 03		03/15/2006	PRAGER MCCARTHY & SEALY		1,580,789	1,550,000	1,512,087	1,514,517	.0	139	.0	139	.0	1,514,656	.0	66,133	66,133	13,394	12/01/2023	1FE
68608B-CQ-9	ALTOONA PA SCH AUTH SCH		01/23/2006	Various		837,367	825,000	838,340	823,925	.0	5	.0	5	.0	823,930	.0	13,436	13,436	4,819	12/01/2016	1FE
02182S-BJ-7	REV SER 1978		01/01/2006	CALLLED @ 100.00000000		345,000	345,000	315,620	342,867	.0	.0	.0	.0	.0	342,867	.0	2,133	2,133	11,213	01/01/2008	1FE
109775-AR-7	FRANKLIN CNTY PA G 0		01/01/2006	CALLLED @ 100.00000000		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,438	01/01/2007	1FE
353244-CW-4	2004		03/14/2006	PRAGER MCCARTHY & SEALY		103,460	100,000	103,652	102,914	.0	(59)	.0	(59)	.0	102,856	.0	604	604	2,075	04/01/2017	1FE
48964S-ND-9	G 0 2005		03/13/2006	PRAGER MCCARTHY & SEALY		102,111	100,000	100,565	100,560	.0	(9)	.0	(9)	.0	100,550	.0	1,561	1,561	1,513	02/15/2022	1FE
691789-HP-9	LYFORD PA AREA SCH DIST G 0 2005 B		01/26/2006	GOLDMAN, SACHS & CO		1,749,207	1,615,000	1,758,541	1,748,044	.0	(1,008)	.0	(1,008)	.0	1,747,036	.0	2,171	2,171	37,235	02/15/2016	1FE
709141-KU-8	PENNSYLVANIA ST G 0 1999		03/20/2006	CITI GROUP GLOBAL MARKETS		7,138,953	6,775,000	7,316,932	7,192,272	.0	(22,128)	.0	(22,128)	.0	7,170,144	.0	(31,191)	(31,191)	105,389	06/01/2019	1FE
725209-CY-0	FIRST PITTSBURGH PA G 0 SER		03/22/2006	PRAGER MCCARTHY & SEALY		160,913	150,000	158,283	155,465	.0	(186)	.0	(186)	.0	155,280	.0	5,633	5,633	4,292	09/01/2012	1FE
725209-EE-6	PITTSBURGH PA G 0 SER 2005 A		03/31/2006	PRAGER MCCARTHY & SEALY		627,682	600,000	638,388	629,550	.0	(1,781)	.0	(1,781)	.0	627,769	.0	(87)	(87)	19,556	09/01/2009	1FE
725209-EF-3	PITTSBURGH PA G 0 SER 2005 A		02/08/2006	PRAGER MCCARTHY & SEALY		531,690	500,000	535,020	530,175	.0	(692)	.0	(692)	.0	529,483	.0	2,207	2,207	23,750	09/01/2010	1FE
725209-ES-5	PITTSBURGH PA G 0 SER 2005 B		03/31/2006	PRAGER MCCARTHY & SEALY		311,379	300,000	315,786	310,995	.0	(707)	.0	(707)	.0	310,288	.0	1,091	1,091	12,694	09/01/2008	1FE
766811-AB-9	RINGGOLD PA SCH DIST SCH REF 78		01/15/2006	CALLLED @ 100.00000000		225,000	225,000	225,000	225,000	.0	.0	.0	.0	.0	225,000	.0	.0	.0	7,538	01/15/2008	1
819264-AB-8	SHALER TWP PA WTR AUTH GTD WTR 1978		02/15/2006	Various		30,000	30,000	29,850	29,996	.0	4	.0	4	.0	30,000	.0	.0	.0	960	08/15/2009	1
212474-F0-8	RHODE ISLAND CONVENTION CTR AUTH 05 A		01/11/2006	PRAGER MCCARTHY & SEALY		215,162	200,000	212,964	212,600	.0	(49)	.0	(49)	.0	212,551	.0	2,611	2,611	1,722	05/15/2023	1FE
76222N-FW-6	RHODE ISLAND G 0 CONS CAP DEV LN 04 A		03/21/2006	CORBY CAPITAL MARKETS		2,077,900	2,000,000	2,082,920	2,060,640	.0	(1,473)	.0	(1,473)	.0	2,059,167	.0	18,733	18,733	58,250	02/01/2017	1FE
084203-TB-4	BERKELEY CNTY SC SCH DIST G 0 2005 REF		03/16/2006	Various		2,448,582	2,500,000	2,466,675	2,415,589	.0	789	.0	789	.0	2,416,377	.0	32,205	32,205	59,622	02/01/2020	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
160078-KU-7	CHARLESTON CNTY SC PUB FAC CIP 04		01/10/2006	PRAGER MCCARTHY & SEALY		109,697	100,000	106,852	105,910	.0	(20)	.0	(20)	.0	105,890	.0	3,807	3,807	583	12/01/2015	1FE
396053-CB-4	GREENVILLE CNTY SC CIP PUB FAXS 2001		02/27/2006	PRAGER MCCARTHY & SEALY		373,932	350,000	361,267	357,336	.0	(124)	.0	(124)	.0	357,212	.0	16,720	16,720	6,507	04/01/2014	1FE
529080-CH-4	LEXINGTON CNTY SC SD NO 02 BROOKLAND 03		03/08/2006	PRAGER MCCARTHY & SEALY		676,748	665,000	665,958	665,786	.0	(14)	.0	(14)	.0	665,771	.0	10,976	10,976	14,631	03/01/2022	1FE
763665-SV-9	RICHLAND CNTY SC SD NO 01 G 0 2003		03/06/2006	PRAGER MCCARTHY & SEALY		106,491	100,000	105,463	104,469	.0	(87)	.0	(87)	.0	104,382	.0	2,109	2,109	2,481	03/01/2015	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G 0 2003		03/27/2006	PRAGER MCCARTHY & SEALY		423,320	400,000	418,872	416,461	.0	(243)	.0	(243)	.0	416,219	.0	7,101	7,101	9,051	03/01/2016	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G 0 2003		03/20/2006	CRONIN & COMANY		260,253	250,000	246,070	246,385	.0	34	.0	34	.0	246,419	.0	13,833	13,833	6,663	03/01/2022	1FE
986523-WT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/27/2006	PRAGER MCCARTHY & SEALY		153,462	150,000	149,306	149,307	.0	7	.0	7	.0	149,315	.0	4,147	4,147	2,531	03/01/2022	1FE
095175-FM-2	BLOUNT CNTY TN PUB GREENE CNTY 04 BSA		02/21/2006	PRAGER MCCARTHY & SEALY		108,242	100,000	107,178	106,686	.0	(99)	.0	(99)	.0	106,587	.0	1,655	1,655	1,153	06/01/2018	1FE
478251-BV-2	JOHNSON CITY TN G 0 1988 REF		03/14/2006	PRAGER MCCARTHY & SEALY		537,375	500,000	538,225	533,774	.0	(517)	.0	(517)	.0	533,257	.0	4,118	4,118	6,624	06/01/2016	1FE
557412-VJ-9	MOULSON CNTY TN G 0 SCH & PUB IMPT 04A		03/09/2006	BBAT CAPITAL MARKETS		4,131,968	3,800,000	4,164,002	4,130,617	.0	(5,323)	.0	(5,323)	.0	4,125,294	.0	6,674	6,674	86,028	04/01/2016	1FE
557412-VK-6	MOULSON CNTY TN G 0 SCH & PUB IMPT 04A		03/22/2006	STONE & YOUNGBERG		4,465,833	4,120,000	4,484,043	4,451,738	.0	(6,258)	.0	(6,258)	.0	4,445,481	.0	20,352	20,352	100,711	04/01/2017	1FE
586145-PK-4	MEMPHIS TN G 0 GEN IMPT 2005 REF		01/05/2006	PRAGER MCCARTHY & SEALY		164,109	150,000	164,589	162,272	.0	(40)	.0	(40)	.0	162,231	.0	1,878	1,878	2,063	10/01/2012	1FE
832016-FE-4	SMITH CNTY TN G 0 SCH 2005 REF		03/07/2006	PRAGER MCCARTHY & SEALY		436,264	400,000	443,348	434,935	.0	(603)	.0	(603)	.0	434,332	.0	1,932	1,932	8,833	04/01/2015	1FE
832016-FG-9	SMITH CNTY TN G 0 SCH 2005 REF		02/28/2006	PRAGER MCCARTHY & SEALY		127,174	115,000	127,080	124,926	.0	(120)	.0	(120)	.0	124,806	.0	2,368	2,368	2,428	04/01/2017	1FE
054789-UJ-9	AZLE TX INDPT SCH DIST SER 97A		02/15/2006	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	600	02/15/2017	1FE
054789-UK-6	AZLE TX INDPT SCH DIST SER 97A		02/15/2006	CALLED @ 100.00000000		270,000	270,000	269,293	269,421	.0	3	.0	3	.0	269,423	.0	577	577	8,100	02/15/2022	1FE
150411-SW-7	GEDAR HILL TX G 0 2004		02/09/2006	SAWCO		1,124,838	1,070,000	1,107,183	1,103,071	.0	(401)	.0	(401)	.0	1,102,671	.0	22,167	22,167	26,601	02/15/2022	1FE
234639-KH-0	DALLAS CNTY TX UTIL RECLAM DIST 03 REF		03/09/2006	Various		8,849,466	8,240,000	8,875,222	8,725,820	.0	(11,674)	.0	(11,674)	.0	8,714,146	.0	135,320	135,320	249,581	02/15/2017	1FE
280515-VY-8	EDGEWOOD TX ISD SCH BLDG 2004 A		03/23/2006	PRAGER MCCARTHY & SEALY		633,460	600,000	612,120	610,788	.0	(251)	.0	(251)	.0	610,537	.0	22,923	22,923	18,201	02/15/2024	1FE
346843-AF-2	FORT BEND TEX INDPT SCH DIST 2005 ADJ		02/02/2006	RYAN BECK & CO		31,475,044	30,200,000	32,117,700	31,629,064	.0	(36,802)	.0	(36,802)	.0	31,592,262	.0	(117,218)	(117,218)	721,444	02/15/2024	1FE
346843-AD-7	FORT BEND TX INDPT SCH DIST 2005 ADJ		02/03/2006	RYAN BECK & CO		5,940,483	5,700,000	6,061,950	5,700,000	.0	.0	.0	.0	.0	5,700,000	.0	240,483	240,483	136,958	02/15/2017	1FE
366155-WT-3	GARLAND TX ISD G 0 SCH BLDG 2003 CAP		01/24/2006	PRAGER MCCARTHY & SEALY		326,746	600,000	270,354	307,870	.0	718	.0	718	.0	308,589	.0	18,157	18,157	.0	02/15/2019	1FE
366155-WU-0	GARLAND TX ISD G 0 SCH BLDG 2003 CAP		02/23/2006	PRAGER MCCARTHY & SEALY		123,448	240,000	101,453	115,762	.0	755	.0	755	.0	116,517	.0	6,931	6,931	.0	02/15/2020	1FE
366155-WV-8	GARLAND TX ISD G 0 SCH BLDG 2003 CAP		03/21/2006	PRAGER MCCARTHY & SEALY		293,248	605,000	239,550	273,881	.0	2,236	.0	2,236	.0	276,118	.0	17,130	17,130	.0	02/15/2021	1FE
402229-FY-9	GULF WEST DISP TX CEDAR BAYOU SINK		03/01/2006	MATURED		25,000	25,000	25,000	.0	25,000	.0	.0	.0	.0	25,000	.0	.0	.0	938	03/01/2006	6*
433614-DD-3	HITCHCOCK TX FUNDING BDS SER 1986		03/01/2006	MATURED		80,000	80,000	81,501	80,025	.0	(25)	.0	(25)	.0	80,000	.0	.0	.0	3,480	03/01/2006	1
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP		01/09/2006	PRAGER MCCARTHY & SEALY		222,881	285,000	175,950	209,931	.0	296	.0	296	.0	210,228	.0	12,654	12,654	.0	08/15/2012	1FE
503462-WV-2	LA JOYA TX ISD SCH BLDG 2004		02/21/2006	PRAGER MCCARTHY & SEALY		268,200	250,000	264,983	263,281	.0	(202)	.0	(202)	.0	263,079	.0	5,121	5,121	6,563	02/15/2018	1FE
590759-P6-7	MESSOUIE TX ISD SCH BLDG 2005 A CAP		01/19/2006	PRAGER MCCARTHY & SEALY		172,723	300,000	161,934	164,651	.0	399	.0	399	.0	165,049	.0	7,674	7,674	.0	08/15/2018	1FE
590759-P7-5	MESSOUIE TX ISD SCH BLDG 2005 A CAP		01/13/2006	PRAGER MCCARTHY & SEALY		54,135	100,000	50,845	51,714	.0	125	.0	125	.0	51,839	.0	2,296	2,296	.0	08/15/2019	1FE
590759-P9-1	MESSOUIE TX ISD SCH BLDG 2005 A CAP		01/27/2006	PRAGER MCCARTHY & SEALY		68,623	200,000	65,156	66,235	.0	217	.0	217	.0	66,452	.0	2,171	2,171	.0	08/15/2027	1FE
796238-K3-0	SAN ANTONIO TX GEN IMPT 2004		03/14/2006	PRAGER MCCARTHY & SEALY		415,313	400,000	425,096	413,747	.0	(351)	.0	(351)	.0	413,396	.0	1,917	1,917	11,888	02/01/2018	1FE
849476-FL-5	SPRING BRANCH TX ISD G 0 2005 REF		02/02/2006	PRAGER MCCARTHY & SEALY		314,013	300,000	321,702	313,584	.0	(393)	.0	(393)	.0	313,191	.0	822	822	10,167	02/01/2009	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	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							
		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
882720-J6-3.		TEXAS ST PUB FIN AUTH G 0 2003 REF.		02/16/2006.	PRAGER MCCARTHY & SEALY.		832,488	800,000	848,592	833,592	.0	..(1,652)	.0	..(1,652)	.0	831,940	.0	548	548	15,667	10/01/2008.	1FE
882721-GB-3.		TEXAS ST TAX & REV ANTIC NOTES 2005.		01/26/2006.	Various.		100,736,600	100,000,000	101,393,000	100,774,000	.0	..(53,997)	.0	..(53,997)	.0	100,720,003	.0	16,597	16,597	1,718,630	08/31/2006.	1.
983068-WA-1.		WYILE TX INDPT SCH DIST SCH BLDG 04.		03/08/2006.	PRAGER MCCARTHY & SEALY.		1,706,506	1,650,000	1,627,577	1,628,074	.0	..71	.0	..71	.0	1,628,145	.0	78,361	78,361	47,063	08/15/2033.	1FE
127145-FW-5.		CACHE CNTY UT BRD OF ED G 0 GTD 04B.		01/18/2006.	PRAGER MCCARTHY & SEALY.		212,704	200,000	205,430	204,828	.0	..(27)	.0	..(27)	.0	204,800	.0	7,904	7,904	1,003	06/15/2019.	1FE
127145-FX-3.		CACHE CNTY UT BRD OF ED G 0 GTD 04B.		02/15/2006.	BAUM, GEORGE K. & COMPANY.		3,083,002	2,940,000	3,000,182	2,993,530	.0	..(682)	.0	..(682)	.0	2,992,848	.0	90,153	90,153	25,603	06/15/2020.	1FE
795681-DC-6.		SALT LAKE CNTY UT MUN BLDG AUTH 98.		03/24/2006.	PRAGER MCCARTHY & SEALY.		230,081	225,000	236,432	227,623	.0	..(353)	.0	..(353)	.0	227,270	.0	2,811	2,811	5,563	10/01/2007.	1FE
789556-HC-4.		REC 04.		01/04/2006.	MERRILL LYNCH, PIERCE, FENNER, & SMITH.		1,075,286	1,010,000	1,046,299	1,041,967	.0	..(67)	.0	..(67)	.0	1,041,900	.0	33,386	33,386	22,164	08/01/2021.	1FE
041441-AR-3.		ARLINGTON CNTY VA INDL LSE CAP PROJ 04.		02/22/2006.	PRAGER MCCARTHY & SEALY.		107,773	100,000	103,980	103,526	.0	..(53)	.0	..(53)	.0	103,473	.0	4,300	4,300	2,861	08/01/2020.	1FE
041441-AU-6.		ARLINGTON CNTY VA INDL LSE CAP PROJ 04.		03/31/2006.	PRAGER MCCARTHY & SEALY.		743,565	700,000	713,762	712,208	.0	..(196)	.0	..(196)	.0	712,013	.0	31,552	31,552	20,486	08/01/2023.	1FE
409558-08-9.		REF.		03/16/2006.	Various.		1,802,098	1,730,000	1,798,110	1,790,364	.0	..(1,336)	.0	..(1,336)	.0	1,789,028	.0	13,070	13,070	48,758	02/01/2016.	1FE
409558-09-7.		REF.		03/09/2006.	FERRIS BAKER MATTS.		516,735	500,000	516,535	514,661	.0	..(313)	.0	..(313)	.0	514,348	.0	2,387	2,387	13,938	02/01/2017.	1FE
927746-BL-8.		VIRGINIA BEACH VA DEV AUTH PUB FAC 03A.		03/09/2006.	DANIN RAUSCHER INCORPORATED		1,537,595	1,450,000	1,505,927	1,497,775	.0	..(1,028)	.0	..(1,028)	.0	1,496,746	.0	40,848	40,848	20,743	12/01/2019.	1FE
928772-JE-6.		VIRGINIA PUB BLDG AUTH PUB FAS 04 B.		03/29/2006.	PRAGER MCCARTHY & SEALY.		150,789	150,000	153,074	149,345	.0	..11	.0	..11	.0	149,357	.0	1,432	1,432	4,159	08/01/2017.	1FE
928772-JF-3.		VIRGINIA PUB SCH AUTH PUB FAS 04 B.		01/31/2006.	PRAGER MCCARTHY & SEALY.		224,585	220,000	225,106	220,322	.0	..(3)	.0	..(3)	.0	220,319	.0	4,266	4,266	4,727	08/01/2018.	1FE
92877E-P7-5.		VIRGINIA PUB SCH AUTH SCH F ING 03 C.		02/24/2006.	PRAGER MCCARTHY & SEALY.		248,185	240,000	237,161	237,440	.0	..18	.0	..18	.0	237,458	.0	10,727	10,727	5,925	08/01/2019.	1FE
928775-BF-4.		VIRGINIA PUB SCH AUTH SCH F ING 05 D.		02/14/2006.	PRAGER MCCARTHY & SEALY.		255,068	250,000	249,013	249,017	.0	..4	.0	..4	.0	249,021	.0	6,047	6,047	3,313	08/01/2025.	1FE
079545-00-5.		BELL INGHAM WA G 0 LTD TAX 1MPT 04.		02/08/2006.	PRAGER MCCARTHY & SEALY.		101,802	100,000	100,538	100,317	.0	..(4)	.0	..(4)	.0	100,313	.0	1,489	1,489	900	12/01/2022.	1FE
181144-PP-5.		CLARK CNTY WA VANCOUVER SD NO 37 2001C.		03/30/2006.	PRAGER MCCARTHY & SEALY.		241,116	400,000	175,800	214,954	.0	..2,615	.0	..2,615	.0	217,568	.0	23,548	23,548	.0	12/01/2017.	1FE
498035-K6-0.		KITSAP CNTY WA G 0 LTD 04 REF.		02/27/2006.	PRAGER MCCARTHY & SEALY.		461,246	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	11,246	11,246	13,556	07/01/2021.	1FE
498035-K8-6.		KITSAP CNTY WA G 0 LTD 04 REF.		02/08/2006.	PRAGER MCCARTHY & SEALY.		101,620	100,000	98,267	98,332	.0	..7	.0	..7	.0	98,339	.0	3,281	3,281	2,775	07/01/2023.	1FE
812626-PP-6.		SEATTLE WA G 0 LTD 2002 REF.		03/09/2006.	DANIN RAUSCHER INCORPORATED		2,111,160	2,000,000	2,014,530	2,014,288	.0	..(384)	.0	..(384)	.0	2,013,904	.0	97,256	97,256	70,278	07/01/2016.	1FE
812626-NX-3.		SEATTLE WA G 0 LTD 2004 REF.		03/24/2006.	PRAGER MCCARTHY & SEALY.		256,656	250,000	247,233	247,477	.0	..35	.0	..35	.0	247,511	.0	9,144	9,144	8,075	01/01/2018.	1FE
848712-NW-2.		SPOKANE CNTY WA SD NO 81 SPOKANE 05.		01/10/2006.	DANIN RAUSCHER INCORPORATED		2,276,950	2,500,000	2,109,150	2,179,460	.0	..2,798	.0	..2,798	.0	2,182,259	.0	94,691	94,691	.0	06/01/2023.	1FE
848712-WA-0.		SPOKANE CNTY WA SD NO 81 SPOKANE 05.		01/11/2006.	DANIN RAUSCHER INCORPORATED		2,373,728	2,605,000	2,197,734	2,270,998	.0	..3,311	.0	..3,311	.0	2,274,309	.0	99,419	99,419	.0	12/01/2023.	1FE
849067-ZG-1.		THURSTON CNTY WA SD NO 111 OLYMPIA USB.		02/22/2006.	BLAIR, WILLIAM, & COMPANY, L.L.C.		966,278	885,000	959,030	945,787	.0	..(1,015)	.0	..(1,015)	.0	944,772	.0	21,506	21,506	11,099	12/01/2016.	1FE
886772-KV-6.		WASHINGTON ST G 0 MOTOR VEH TAX 2003 C.		03/29/2006.	PRAGER MCCARTHY & SEALY.		1,043,987	1,030,000	1,068,368	1,048,180	.0	..(870)	.0	..(870)	.0	1,047,310	.0	16,831	16,831	.0	06/01/2013.	1FE
93974A-WA-9.		WASHINGTON ST G 0 MOTOR VEH TAX 2003 C.		03/23/2006.	PRAGER MCCARTHY & SEALY.		518,828	690,000	449,100	497,521	.0	..4,476	.0	..4,476	.0	501,997	.0	57,780	57,780	.0	06/01/2014.	1FE
93974A-WB-7.		WASHINGTON ST G 0 MOTOR VEH TAX 2003 C.		03/24/2006.	Various.		2,059,136	2,885,000	1,777,622	1,982,644	.0	..18,713	.0	..18,713	.0	2,001,356	.0	23,475	23,475	.0	12/01/2016.	1FE
93974A-P7-3.		WASHINGTON ST G 0 MOTOR VEH TAX 2004 F.		03/30/2006.	Various.		495,009	780,000	449,982	469,152	.0	..2,382	.0	..2,382	.0	471,534	.0	.0	.0	.0	12/01/2017.	1FE
93974A-P8-1.		WASHINGTON ST G 0 MOTOR VEH TAX 2004 F.		01/03/2006.	PRAGER MCCARTHY & SEALY.		1,130,197	1,895,000	1,041,303	1,062,346	.0	..718	.0	..718	.0	1,063,064	.0	67,133	67,133	.0	12/01/2017.	1FE
25476A-J4-2.		DISTRICT COLUMBIA G 0 REF 1998 B.		03/01/2006.	SEIBERT BRANFORD.		3,506,475	3,285,000	3,579,796	3,523,491	.0	..(12,314)	.0	..(12,314)	.0	3,511,177	.0	..(4,703)	..(4,703)	50,895	06/01/2009.	1FE
956553-PC-9.		WEST VIRGINIA ST G 0 INFRA 1999 A.		01/04/2006.	PRAGER MCCARTHY & SEALY.		58,002	100,000	49,733	53,772	.0	..58	.0	..58	.0	53,829	.0	4,173	4,173	.0	11/01/2018.	1FE
833868-FL-6.		SOUTH MILWAUKEE WI SCH DIST G 0 04 REF.		03/09/2006.	PRAGER MCCARTHY & SEALY.		204,766	200,000	207,916	203,398	.0	..(54)	.0	..(54)	.0	203,344	.0	1,422	1,422	4,075	04/01/2020.	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
866854-EG-3.	SUN PRAIRIE MT AREA SCH DIST 04 B REF.		03/16/2006.	Various.		1,187,801	1,150,000	1,198,933	1,180,831	.0	..(560)	.0	..(560)	.0	1,180,271	.0	7,530	7,530	26,350	03/01/2017.	1FE
971838-CX-3.	WILMOT MT UN HIGH SCH DIST G 0 04B.		03/07/2006.	BLAIR, WILLIAM, & COMPANY, L.L.C.		730,831	710,000	742,866	730,232	.0	..(273)	.0	..(273)	.0	729,959	.0	.873	.873	16,774	03/01/2018.	1FE
971838-DA-2.	WILMOT MT UN HIGH SCH DIST G 0 04B.		03/16/2006.	PRAGER MCCARTHY & SEALY.		102,208	100,000	101,990	101,347	.0	..(21)	.0	..(21)	.0	101,326	.0	.882	.882	2,500	03/01/2021.	1FE
2499999 - Bonds - Political Subdivisions						575,366,505	582,205,196	565,588,989	561,133,196	25,000	481,776		506,776		565,076,732		10,289,773	10,289,773	11,085,242	XXX	XXX
312971-TS-2.	FED HOME LOAN MTG CORP #A37761.		03/01/2006.	SCHEDULED REDEMPTION.		2,173	2,173	2,069	2,070	.0	..103	.0	..103	.0	2,173	.0	.0	.0	.24	09/01/2035.	1.
312974-LN-6.	FED HOME LOAN MTG CORP #A39333.		03/01/2006.	SCHEDULED REDEMPTION.		927	.927	.882	.883	.0	..44	.0	..44	.0	.927	.0	.0	.0	.10	10/01/2035.	1.
313370-KJ-2.	1564 H. FED HOME LOAN MTG CORP		03/01/2006.	SCHEDULED REDEMPTION.		601,989	601,989	601,079	601,861	.0	..128	.0	..128	.0	601,989	.0	.0	.0	8,658	08/15/2008.	1.
313373-VD-7.	1666 H. FED HOME LOAN MTG CORP		03/01/2006.	SCHEDULED REDEMPTION.		219,623	219,623	223,798	220,591	.0	..(968)	.0	..(968)	.0	219,623	.0	.0	.0	3,072	09/15/2023.	1.
312961-3B-0.	GOLD #A10794.		03/01/2006.	SCHEDULED REDEMPTION.		.33	.33	.34	.34	.0	..(1)	.0	..(1)	.0	.33	.0	.0	.0	.0	09/01/2032.	1.
312968-7L-1.	FED HOME LOAN MTG CORP GOLD #A11799.		03/01/2006.	SCHEDULED REDEMPTION.		3,656	3,656	3,783	3,779	.0	..(123)	.0	..(123)	.0	3,656	.0	.0	.0	59	08/01/2033.	1.
312961-A0-4.	FED HOME LOAN MTG CORP GOLD #A11815.		03/01/2006.	SCHEDULED REDEMPTION.		393,138	393,138	390,743	390,783	.0	2,355	.0	2,355	.0	393,138	.0	.0	.0	4,579	08/01/2033.	1.
312961-F7-1.	FED HOME LOAN MTG CORP GOLD #A11990.		03/01/2006.	SCHEDULED REDEMPTION.		31,656	31,656	31,463	31,467	.0	190	.0	190	.0	31,656	.0	.0	.0	355	08/01/2033.	1.
312961-WK-3.	FED HOME LOAN MTG CORP GOLD #A12450.		03/01/2006.	SCHEDULED REDEMPTION.		1,454	1,454	1,499	1,498	.0	..(44)	.0	..(44)	.0	1,454	.0	.0	.0	17	08/01/2033.	1.
312961-6B-2.	FED HOME LOAN MTG CORP GOLD #A12666.		03/01/2006.	Various.		.344	.344	.349	.349	.0	..(4)	.0	..(4)	.0	.344	.0	.0	.0	5	06/01/2033.	1.
312968-C6-4.	FED HOME LOAN MTG CORP GOLD #A12793.		03/01/2006.	SCHEDULED REDEMPTION.		4,614	4,614	4,475	4,484	.0	130	.0	130	.0	4,614	.0	.0	.0	46	08/01/2033.	1.
312968-LU-1.	FED HOME LOAN MTG CORP GOLD #A13039.		03/01/2006.	SCHEDULED REDEMPTION.		.83	.83	.85	.85	.0	..(2)	.0	..(2)	.0	.83	.0	.0	.0	.1	09/01/2033.	1.
312968-UG-2.	FED HOME LOAN MTG CORP GOLD #A13283.		03/01/2006.	SCHEDULED REDEMPTION.		3,353	3,353	3,253	3,259	.0	95	.0	95	.0	3,353	.0	.0	.0	38	09/01/2033.	1.
312968-2N-8.	FED HOME LOAN MTG CORP GOLD #A13481.		03/01/2006.	SCHEDULED REDEMPTION.		1,269	1,269	1,297	1,296	.0	..(27)	.0	..(27)	.0	1,269	.0	.0	.0	18	09/01/2033.	1.
312968-P4-3.	FED HOME LOAN MTG CORP GOLD #A14043.		03/01/2006.	Various.		410,963	410,963	399,739	399,739	.0	11,224	.0	11,224	.0	410,963	.0	.0	.0	4,598	09/01/2033.	1.
312968-V3-8.	FED HOME LOAN MTG CORP GOLD #A14234.		03/01/2006.	SCHEDULED REDEMPTION.		11,089	11,089	10,918	10,939	.0	151	.0	151	.0	11,089	.0	.0	.0	118	10/01/2033.	1.
312968-W5-2.	FED HOME LOAN MTG CORP GOLD #A14268.		03/01/2006.	SCHEDULED REDEMPTION.		123,988	123,988	129,335	127,765	.0	..(3,777)	.0	..(3,777)	.0	123,988	.0	.0	.0	2,009	10/01/2033.	1.
312968-Z0-3.	FED HOME LOAN MTG CORP GOLD #A14351.		03/01/2006.	SCHEDULED REDEMPTION.		2,948	2,948	3,075	3,038	.0	..(90)	.0	..(90)	.0	2,948	.0	.0	.0	43	10/01/2033.	1.
312968-2J-5.	FED HOME LOAN MTG CORP GOLD #A14377.		03/01/2006.	SCHEDULED REDEMPTION.		1,393	1,393	1,441	1,439	.0	..(47)	.0	..(47)	.0	1,393	.0	.0	.0	15	10/01/2033.	1.
312968-BX-9.	FED HOME LOAN MTG CORP GOLD #A14534.		03/01/2006.	Various.		153,627	153,627	149,432	149,432	.0	4,196	.0	4,196	.0	153,627	.0	.0	.0	1,892	11/01/2033.	1.
312968-E8-1.	FED HOME LOAN MTG CORP GOLD #A14659.		03/01/2006.	SCHEDULED REDEMPTION.		189,206	189,206	197,366	194,971	.0	..(5,764)	.0	..(5,764)	.0	189,206	.0	.0	.0	2,075	10/01/2033.	1.
312968-P5-5.	FED HOME LOAN MTG CORP GOLD #A14944.		03/01/2006.	SCHEDULED REDEMPTION.		944	.944	.976	.975	.0	..(32)	.0	..(32)	.0	.944	.0	.0	.0	14	10/01/2033.	1.
312968-WX-6.	FED HOME LOAN MTG CORP GOLD #A15162.		03/01/2006.	SCHEDULED REDEMPTION.		179,465	179,465	184,708	183,557	.0	..(4,093)	.0	..(4,093)	.0	179,465	.0	.0	.0	2,665	11/01/2033.	1.
312968-WM-9.	FED HOME LOAN MTG CORP GOLD #A15184.		03/01/2006.	SCHEDULED REDEMPTION.		1,273	1,273	1,300	1,300	.0	..(27)	.0	..(27)	.0	1,273	.0	.0	.0	16	11/01/2033.	1.
312968-5P-3.	FED HOME LOAN MTG CORP GOLD #A15354.		03/01/2006.	Various.		1,647	1,647	1,667	1,667	.0	..(20)	.0	..(20)	.0	1,647	.0	.0	.0	17	11/01/2033.	1.
312960-LN-8.	FED HOME LOAN MTG CORP GOLD #A15485.		03/01/2006.	SCHEDULED REDEMPTION.		1,792	1,792	1,831	1,830	.0	..(38)	.0	..(38)	.0	1,792	.0	.0	.0	24	11/01/2033.	1.
312960-UR-9.	FED HOME LOAN MTG CORP GOLD #A15989.		03/01/2006.	SCHEDULED REDEMPTION.		.74	.74	.77	.77	.0	..(2)	.0	..(2)	.0	.74	.0	.0	.0	1	11/01/2033.	1.
312960-2X-7.	FED HOME LOAN MTG CORP GOLD #A15992.		03/01/2006.	SCHEDULED REDEMPTION.		2,553	2,553	2,609	2,607	.0	..(54)	.0	..(54)	.0	2,553	.0	.0	.0	33	11/01/2033.	1.
						517	.517	.528	.526	.0	..(9)	.0	..(9)	.0	.517	.0	.0	.0	6	11/01/2033.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2006	SCHEDULED REDEMPTION		320	320	328	327	.0	(7)	.0	(7)	.0	320	.0	.0	.0	.4	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2006	SCHEDULED REDEMPTION		1,825	1,825	1,888	1,885	.0	(60)	.0	(60)	.0	1,825	.0	.0	.0	.27	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		03/01/2006	SCHEDULED REDEMPTION		344	344	352	352	.0	(7)	.0	(7)	.0	344	.0	.0	.0	.5	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2006	SCHEDULED REDEMPTION		1,409	1,409	1,434	1,429	.0	(20)	.0	(20)	.0	1,409	.0	.0	.0	.18	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		03/01/2006	SCHEDULED REDEMPTION		3,228	3,228	3,305	3,300	.0	(72)	.0	(72)	.0	3,228	.0	.0	.0	.43	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2006	SCHEDULED REDEMPTION		1,922	1,922	1,989	1,986	.0	(64)	.0	(64)	.0	1,922	.0	.0	.0	.31	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2006	SCHEDULED REDEMPTION		4,334	4,334	4,426	4,407	.0	(73)	.0	(73)	.0	4,334	.0	.0	.0	.53	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		03/01/2006	SCHEDULED REDEMPTION		3,339	3,339	3,412	3,409	.0	(70)	.0	(70)	.0	3,339	.0	.0	.0	.48	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		03/01/2006	SCHEDULED REDEMPTION		140	140	144	144	.0	(5)	.0	(5)	.0	140	.0	.0	.0	.2	02/01/2034	1
31296M-KL-0	FED HOME LOAN MTG CORP GOLD #A20269		03/01/2006	SCHEDULED REDEMPTION		40	40	42	42	.0	(1)	.0	(1)	.0	40	.0	.0	.0	.1	04/01/2034	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092		03/01/2006	SCHEDULED REDEMPTION		9,469	9,469	9,797	9,780	.0	(312)	.0	(312)	.0	9,469	.0	.0	.0	153	04/01/2034	1
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584		03/01/2006	SCHEDULED REDEMPTION		1,690	1,690	1,748	1,746	.0	(56)	.0	(56)	.0	1,690	.0	.0	.0	24	02/01/2034	1
31296V-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		03/01/2006	SCHEDULED REDEMPTION		7,628	7,628	7,399	7,419	.0	208	.0	208	.0	7,628	.0	.0	.0	71	05/01/2034	1
31296V-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		03/01/2006	SCHEDULED REDEMPTION		2,325	2,325	2,376	2,373	.0	(48)	.0	(48)	.0	2,325	.0	.0	.0	35	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2006	SCHEDULED REDEMPTION		1,991	1,991	2,060	2,056	.0	(65)	.0	(65)	.0	1,991	.0	.0	.0	32	06/01/2034	1
31297A-ZC-7	FED HOME LOAN MTG CORP GOLD #A23471		03/01/2006	Various		1,346	1,346	1,361	1,361	.0	(15)	.0	(15)	.0	1,346	.0	.0	.0	19	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		03/01/2006	Various		1,069	1,069	1,081	1,081	.0	(12)	.0	(12)	.0	1,069	.0	.0	.0	14	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2006	SCHEDULED REDEMPTION		33	33	34	34	.0	(1)	.0	(1)	.0	33	.0	.0	.0	.0	06/01/2034	1
31297B-WE-9	FED HOME LOAN MTG CORP GOLD #A23957		03/01/2006	SCHEDULED REDEMPTION		25,017	25,017	25,563	25,540	.0	(523)	.0	(523)	.0	25,017	.0	.0	.0	281	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		03/01/2006	SCHEDULED REDEMPTION		1,328	1,328	1,357	1,356	.0	(28)	.0	(28)	.0	1,328	.0	.0	.0	16	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		03/01/2006	SCHEDULED REDEMPTION		668	668	682	681	.0	(13)	.0	(13)	.0	668	.0	.0	.0	10	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2006	SCHEDULED REDEMPTION		175	175	181	181	.0	(6)	.0	(6)	.0	175	.0	.0	.0	3	07/01/2034	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748		03/01/2006	SCHEDULED REDEMPTION		66,926	66,926	69,248	69,108	.0	(2,182)	.0	(2,182)	.0	66,926	.0	.0	.0	731	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2006	SCHEDULED REDEMPTION		126	126	130	130	.0	(4)	.0	(4)	.0	126	.0	.0	.0	2	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2006	SCHEDULED REDEMPTION		3,675	3,675	3,805	3,783	.0	(108)	.0	(108)	.0	3,675	.0	.0	.0	49	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2006	SCHEDULED REDEMPTION		51,914	51,914	53,714	53,603	.0	(1,689)	.0	(1,689)	.0	51,914	.0	.0	.0	840	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2006	SCHEDULED REDEMPTION		42,256	42,256	43,722	43,631	.0	(1,375)	.0	(1,375)	.0	42,256	.0	.0	.0	683	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2006	SCHEDULED REDEMPTION		1,200	1,200	1,242	1,239	.0	(39)	.0	(39)	.0	1,200	.0	.0	.0	19	08/01/2034	1
31297D-WY-1	FED HOME LOAN MTG CORP GOLD #A25775		03/01/2006	SCHEDULED REDEMPTION		5,081	5,081	5,257	5,246	.0	(165)	.0	(165)	.0	5,081	.0	.0	.0	81	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		03/01/2006	Various		13,076	13,076	13,218	13,218	.0	(142)	.0	(142)	.0	13,076	.0	.0	.0	196	09/01/2034	1
31297D-XO-6	FED HOME LOAN MTG CORP GOLD #A26087		03/01/2006	Various		1,198	1,198	1,211	1,211	.0	(13)	.0	(13)	.0	1,198	.0	.0	.0	16	09/01/2034	1
31297E-DB-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2006	SCHEDULED REDEMPTION		75	75	78	78	.0	(2)	.0	(2)	.0	75	.0	.0	.0	1	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2006	SCHEDULED REDEMPTION		633	633	655	653	.0	(21)	.0	(21)	.0	633	.0	.0	.0	10	09/01/2034	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2006	SCHEDULED REDEMPTION		5,900	5,900	6,104	6,091	.0	(192)	.0	(192)	.0	5,900	.0	.0	.0	.68	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2006	SCHEDULED REDEMPTION		108	108	111	111	.0	(3)	.0	(3)	.0	108	.0	.0	.0	.2	10/01/2034	1
31297F-LF-8	FED HOME LOAN MTG CORP GOLD #A27526		01/27/2006	GREENWICH CAPITAL MARKETS, INC.		646,859	653,135	662,995	663,016	.0	(21)	.0	(21)	.0	662,995	.0	(16,136)	(16,136)	.0	10/01/2034	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567		03/01/2006	SCHEDULED REDEMPTION		262	262	271	270	.0	(8)	.0	(8)	.0	262	.0	.0	.0	.4	11/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2006	SCHEDULED REDEMPTION		4,327	4,327	4,460	4,449	.0	(122)	.0	(122)	.0	4,327	.0	.0	.0	.44	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		03/01/2006	SCHEDULED REDEMPTION		33,217	33,217	33,943	33,904	.0	(687)	.0	(687)	.0	33,217	.0	.0	.0	.497	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		03/01/2006	SCHEDULED REDEMPTION		3,102	3,102	3,170	3,167	.0	(64)	.0	(64)	.0	3,102	.0	.0	.0	.41	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2006	SCHEDULED REDEMPTION		854	854	884	882	.0	(28)	.0	(28)	.0	854	.0	.0	.0	.14	12/01/2034	1
31297K-LP-5	FED HOME LOAN MTG CORP GOLD #A30334		01/27/2006	GREENWICH CAPITAL MARKETS, INC.		478,300	482,941	490,231	490,247	.0	(16)	.0	(16)	.0	490,231	.0	(11,931)	(11,931)	.0	12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		03/01/2006	SCHEDULED REDEMPTION		361,602	361,602	368,551	367,710	.0	(6,108)	.0	(6,108)	.0	361,602	.0	.0	.0	4,310	12/01/2034	1
31297K-ZN-5	FED HOME LOAN MTG CORP GOLD #A30749		03/01/2006	SCHEDULED REDEMPTION		215	215	223	222	.0	(7)	.0	(7)	.0	215	.0	.0	.0	.3	01/01/2035	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2006	SCHEDULED REDEMPTION		37,648	37,648	38,954	38,858	.0	(1,210)	.0	(1,210)	.0	37,648	.0	.0	.0	.611	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2006	Various		3,331	3,331	3,137	3,137	.0	194	.0	194	.0	3,331	.0	.0	.0	.36	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31588		03/01/2006	Various		410,780	410,780	407,553	407,553	.0	3,226	.0	3,226	.0	410,780	.0	.0	.0	4,787	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2006	Various		2,042	2,042	1,923	1,923	.0	119	.0	119	.0	2,042	.0	.0	.0	.17	04/01/2035	1
31297M-WA-3	FED HOME LOAN MTG CORP GOLD #A32153		03/01/2006	SCHEDULED REDEMPTION		24,150	24,150	24,165	24,164	.0	(14)	.0	(14)	.0	24,150	.0	.0	.0	.293	04/01/2035	1
31297M-30-9	FED HOME LOAN MTG CORP GOLD #A32607		03/01/2006	SCHEDULED REDEMPTION		198,200	198,200	205,075	204,552	.0	(6,353)	.0	(6,353)	.0	198,200	.0	.0	.0	2,154	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2006	Various		1,276,536	1,285,013	1,297,060	1,296,212	.0	(2,556)	.0	(2,556)	.0	1,293,655	.0	(17,119)	(17,119)	19,485	04/01/2035	1
31297M-62-6	FED HOME LOAN MTG CORP GOLD #A32917		03/01/2006	SCHEDULED REDEMPTION		624	624	646	644	.0	(20)	.0	(20)	.0	624	.0	.0	.0	.9	05/01/2035	1
31297M-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		03/01/2006	SCHEDULED REDEMPTION		1,918	1,918	1,959	1,957	.0	(39)	.0	(39)	.0	1,918	.0	.0	.0	.19	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2006	SCHEDULED REDEMPTION		11,764	11,764	11,841	11,838	.0	(74)	.0	(74)	.0	11,764	.0	.0	.0	.144	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2006	SCHEDULED REDEMPTION		12,600	12,600	12,683	12,680	.0	(80)	.0	(80)	.0	12,600	.0	.0	.0	.156	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2006	Various		2,451	2,451	2,309	2,309	.0	143	.0	143	.0	2,451	.0	.0	.0	.25	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		03/01/2006	SCHEDULED REDEMPTION		2,736	2,736	2,811	2,808	.0	(72)	.0	(72)	.0	2,736	.0	.0	.0	.28	02/01/2035	1
31297P-O2-0	FED HOME LOAN MTG CORP GOLD #A34073		03/01/2006	SCHEDULED REDEMPTION		30,578	30,578	31,639	31,564	.0	(966)	.0	(966)	.0	30,578	.0	.0	.0	.397	02/01/2035	1
31297P-JY-5	FED HOME LOAN MTG CORP GOLD #A34199		03/01/2006	SCHEDULED REDEMPTION		521	521	540	538	.0	(17)	.0	(17)	.0	521	.0	.0	.0	.8	04/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2006	SCHEDULED REDEMPTION		1,468	1,468	1,519	1,515	.0	(47)	.0	(47)	.0	1,468	.0	.0	.0	.16	04/01/2035	1
31297P-VJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2006	SCHEDULED REDEMPTION		12,682	12,682	12,299	12,317	.0	365	.0	365	.0	12,682	.0	.0	.0	.119	04/01/2035	1
31297O-08-5	FED HOME LOAN MTG CORP GOLD #A34979		02/01/2006	Various		2,645,161	2,667,722	2,709,822	2,706,434	.0	(550)	.0	(550)	.0	2,705,884	.0	(60,723)	(60,723)	29,320	05/01/2035	1
31297O-09-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2006	Various		3,866,925	3,895,942	3,957,425	3,952,474	.0	(7,451)	.0	(7,451)	.0	3,945,023	.0	(78,098)	(78,098)	46,501	05/01/2035	1
31297O-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2006	SCHEDULED REDEMPTION		27	27	28	28	.0	(11)	.0	(11)	.0	27	.0	.0	.0	.0	05/01/2035	1
31297O-WL-9	FED HOME LOAN MTG CORP GOLD #A35151		01/27/2006	GREENWICH CAPITAL MARKETS, INC.		2,554,314	2,579,098	2,608,426	2,608,488	.0	(62)	.0	(62)	.0	2,608,426	.0	(54,112)	(54,112)	.0	06/01/2035	1
31297R-7H-4	FED HOME LOAN MTG CORP GOLD #A36296		02/01/2006	Various		932,291	940,243	950,347	950,272	.0	(44)	.0	(44)	.0	950,228	.0	(17,937)	(17,937)	10,334	07/01/2035	1

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	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							
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
312975-HL-2	FED HOME LOAN MTG CORP	GOLD #A36535	02/01/2006	Various		631,400	636,613	643,534	643,483	.0	.(247)	.0	.(247)	.0	643,235	.0	.(11,835)	.(11,835)	6,960	08/01/2035	1	
312977-NV-1	FED HOME LOAN MTG CORP	GOLD #A37604	03/01/2006	SCHEDULED REDEMPTION		8,077	8,077	7,690	7,695	.0	383	.0	383	.0	8,077	.0	.0	.0	.88	09/01/2035	1	
312977-NZ-2	FED HOME LOAN MTG CORP	GOLD #A37608	03/01/2006	SCHEDULED REDEMPTION		771	.771	.734	.734	.0	36	.0	36	.0	.771	.0	.0	.0	.9	09/01/2035	1	
312977-TT-0	FED HOME LOAN MTG CORP	GOLD #A37762	03/01/2006	SCHEDULED REDEMPTION		24,719	24,719	23,535	23,548	.0	1,171	.0	1,171	.0	24,719	.0	.0	.0	306	09/01/2035	1	
312977-VT-7	FED HOME LOAN MTG CORP	GOLD #A37826	01/27/2006	INC.		245,396	247,777	251,518	251,526	.0	.(8)	.0	.(8)	.0	251,518	.0	.(6,121)	.(6,121)	.0	10/01/2035	1	
312970-AT-7	FED HOME LOAN MTG CORP	GOLD #A38118	03/01/2006	SCHEDULED REDEMPTION		2,299	2,299	2,189	2,190	.0	109	.0	109	.0	2,299	.0	.0	.0	.26	10/01/2035	1	
312970-B2-5	FED HOME LOAN MTG CORP	GOLD #A38157	03/01/2006	SCHEDULED REDEMPTION		436	.436	.415	.415	.0	21	.0	21	.0	.436	.0	.0	.0	.5	10/01/2035	1	
312970-CV-0	FED HOME LOAN MTG CORP	GOLD #A38184	03/01/2006	SCHEDULED REDEMPTION		1,634	1,634	1,555	1,556	.0	77	.0	77	.0	1,634	.0	.0	.0	.18	09/01/2035	1	
312970-PH-7	FED HOME LOAN MTG CORP	GOLD #A38524	03/01/2006	SCHEDULED REDEMPTION		1,671	1,671	1,590	1,591	.0	79	.0	79	.0	1,671	.0	.0	.0	.18	10/01/2035	1	
312970-4V-9	FED HOME LOAN MTG CORP	GOLD #A39936	03/01/2006	SCHEDULED REDEMPTION		15,437	15,437	15,972	15,932	.0	.(495)	.0	.(495)	.0	15,437	.0	.0	.0	240	05/01/2035	1	
312971-FT-0	FED HOME LOAN MTG CORP	GOLD #A39178	03/01/2006	SCHEDULED REDEMPTION		3,224	3,224	3,070	3,072	.0	153	.0	153	.0	3,224	.0	.0	.0	36	10/01/2035	1	
312971-2X-5	FED HOME LOAN MTG CORP	GOLD #A39790	03/01/2006	SCHEDULED REDEMPTION		4,332	4,332	4,125	4,127	.0	205	.0	205	.0	4,332	.0	.0	.0	44	11/01/2035	1	
312971-7C-6	FED HOME LOAN MTG CORP	GOLD #A39891	03/01/2006	SCHEDULED REDEMPTION		7,645	7,645	7,279	7,283	.0	362	.0	362	.0	7,645	.0	.0	.0	92	11/01/2035	1	
312980-V6-4	FED HOME LOAN MTG CORP	GOLD #A40733	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		775,338	782,880	794,678	794,704	.0	.(26)	.0	.(26)	.0	794,678	.0	.(19,341)	.(19,341)	.0	12/01/2035	1	
312980-6S-7	FED HOME LOAN MTG CORP	GOLD #A40881	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		766,185	773,619	785,297	785,323	.0	.(25)	.0	.(25)	.0	785,297	.0	.(19,113)	.(19,113)	.0	12/01/2035	1	
312981-WD-0	FED HOME LOAN MTG CORP	GOLD #A41256	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		396,195	400,039	405,679	405,691	.0	.(12)	.0	.(12)	.0	405,679	.0	.(9,484)	.(9,484)	.0	01/01/2036	1	
312981-RK-9	FED HOME LOAN MTG CORP	GOLD #A41390	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		921,733	930,676	944,725	944,756	.0	.(30)	.0	.(30)	.0	944,725	.0	.(22,993)	.(22,993)	.0	01/01/2036	1	
312981-3J-8	FED HOME LOAN MTG CORP	GOLD #A41701	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		45,396	45,836	46,528	46,530	.0	.(2)	.0	.(2)	.0	46,528	.0	.(1,132)	.(1,132)	.0	01/01/2036	1	
312981-4E-8	FED HOME LOAN MTG CORP	GOLD #A41721	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		7,393,782	7,465,521	7,550,397	7,550,576	.0	.(179)	.0	.(179)	.0	7,550,397	.0	.(156,614)	.(156,614)	.0	01/01/2036	1	
312981-5N-7	FED HOME LOAN MTG CORP	GOLD #A41753	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		860,704	869,055	882,175	882,203	.0	.(28)	.0	.(28)	.0	882,175	.0	.(21,470)	.(21,470)	.0	01/01/2036	1	
312982-HY-8	FED HOME LOAN MTG CORP	GOLD #A42047	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		120,458	121,627	123,463	123,467	.0	.(4)	.0	.(4)	.0	123,463	.0	.(3,005)	.(3,005)	.0	01/01/2036	1	
312982-LH-0	FED HOME LOAN MTG CORP	GOLD #A42128	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		214,827	216,912	220,186	220,193	.0	.(7)	.0	.(7)	.0	220,186	.0	.(5,359)	.(5,359)	.0	01/01/2036	1	
312982-N7-0	FED HOME LOAN MTG CORP	GOLD #A42214	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		1,601,286	1,616,823	1,635,295	1,635,334	.0	.(39)	.0	.(39)	.0	1,635,295	.0	.(34,009)	.(34,009)	.0	01/01/2036	1	
312982-06-9	FED HOME LOAN MTG CORP	GOLD #A42277	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		928,174	937,180	951,328	951,359	.0	.(31)	.0	.(31)	.0	951,328	.0	.(23,153)	.(23,153)	.0	01/01/2036	1	
312986-FU-9	FED HOME LOAN MTG CORP	GOLD #A46579	03/01/2006	SCHEDULED REDEMPTION		2,641	2,641	2,732	2,725	.0	.(85)	.0	.(85)	.0	2,641	.0	.0	.0	38	06/01/2035	1	
312987-FM-5	FED HOME LOAN MTG CORP	GOLD #A46872	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		4,889,449	4,936,890	4,993,017	4,993,136	.0	.(119)	.0	.(119)	.0	4,993,017	.0	.(103,568)	.(103,568)	.0	08/01/2035	1	
312987-VZ-5	FED HOME LOAN MTG CORP	GOLD #A47028	02/01/2006	Various		72,434	73,024	73,863	73,856	.0	.(40)	.0	.(40)	.0	73,816	.0	.(1,383)	.(1,383)	797	09/01/2035	1	
312988-AX-4	FED HOME LOAN MTG CORP	GOLD #A47222	03/01/2006	SCHEDULED REDEMPTION		2,301	2,301	2,191	2,192	.0	109	.0	109	.0	2,301	.0	.0	.0	26	10/01/2035	1	
312988-CR-5	FED HOME LOAN MTG CORP	GOLD #A47280	03/01/2006	SCHEDULED REDEMPTION		9,748	9,748	9,280	9,286	.0	462	.0	462	.0	9,748	.0	.0	.0	108	10/01/2035	1	
312988-EX-0	FED HOME LOAN MTG CORP	GOLD #A47350	03/01/2006	SCHEDULED REDEMPTION		8,561	8,561	8,151	8,156	.0	406	.0	406	.0	8,561	.0	.0	.0	91	10/01/2035	1	
312988-02-5	FED HOME LOAN MTG CORP	GOLD #A47673	03/01/2006	SCHEDULED REDEMPTION		584,921	584,921	561,981	562,257	.0	22,663	.0	22,663	.0	584,921	.0	.0	.0	6,590	11/01/2035	1	
312989-A3-8	FED HOME LOAN MTG CORP	GOLD #A48126	01/27/2006	GREENWICH CAPITAL MARKETS, INC.		47,936	48,401	49,132	49,133	.0	.(2)	.0	.(2)	.0	49,132	.0	.(1,196)	.(1,196)	.0	01/01/2036	1	
312962-RZ-8	FED HOME LOAN MTG CORP	GOLD #B10504	03/01/2006	SCHEDULED REDEMPTION		4,075	4,075	4,182	4,161	.0	.(86)	.0	.(86)	.0	4,075	.0	.0	.0	45	10/01/2018	1	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
312963-WF-5.	FED HOME LOAN MTG CORP GOLD #B11238.		03/01/2006.	SCHEDULED REDEMPTION.		10,555	10,555	10,833	10,775	.0	..(220)	.0	..(220)	.0	10,555	.0	.0	.0	117	11/01/2018.	1.
312963-S7-7.	FED HOME LOAN MTG CORP GOLD #B11442.		03/01/2006.	SCHEDULED REDEMPTION.		6,577	6,577	6,750	6,712	.0	..(135)	.0	..(135)	.0	6,577	.0	.0	.0	73	12/01/2018.	1.
312965-WV-2.	FED HOME LOAN MTG CORP GOLD #B13424.		03/01/2006.	Various.		773	773	738	738	.0	..35	.0	..35	.0	773	.0	.0	.0	7	04/01/2019.	1.
312966-FG-4.	FED HOME LOAN MTG CORP GOLD #B13767.		03/01/2006.	SCHEDULED REDEMPTION.		1,541	1,541	1,508	1,511	.0	..30	.0	..30	.0	1,541	.0	.0	.0	14	05/01/2019.	1.
312966-ND-2.	FED HOME LOAN MTG CORP GOLD #B13988.		03/01/2006.	Various.		38,242	38,242	36,517	36,517	.0	1,725	.0	1,725	.0	38,242	.0	.0	.0	322	05/01/2019.	1.
312966-SP-0.	FED HOME LOAN MTG CORP GOLD #B14126.		03/01/2006.	Various.		14,973	14,973	14,298	14,298	.0	..676	.0	..676	.0	14,973	.0	.0	.0	132	05/01/2019.	1.
312966-UE-2.	FED HOME LOAN MTG CORP GOLD #B14181.		03/01/2006.	Various.		13,688	13,688	13,071	13,071	.0	..618	.0	..618	.0	13,688	.0	.0	.0	122	05/01/2019.	1.
312967-H2-1.	FED HOME LOAN MTG CORP GOLD #B14749.		03/01/2006.	Various.		3,972	3,972	3,793	3,793	.0	..179	.0	..179	.0	3,972	.0	.0	.0	35	05/01/2019.	1.
312967-H8-8.	FED HOME LOAN MTG CORP GOLD #B14755.		03/01/2006.	Various.		13,445	13,445	12,838	12,838	.0	..607	.0	..607	.0	13,445	.0	.0	.0	119	05/01/2019.	1.
312967-KR-2.	FED HOME LOAN MTG CORP GOLD #B14804.		03/01/2006.	Various.		21,916	21,916	20,927	20,927	.0	..989	.0	..989	.0	21,916	.0	.0	.0	187	05/01/2019.	1.
312967-LK-6.	FED HOME LOAN MTG CORP GOLD #B14830.		03/01/2006.	Various.		18,743	18,743	17,898	17,898	.0	..846	.0	..846	.0	18,743	.0	.0	.0	173	05/01/2019.	1.
312967-RR-5.	FED HOME LOAN MTG CORP GOLD #B14986.		03/01/2006.	Various.		10,742	10,742	10,257	10,257	.0	..485	.0	..485	.0	10,742	.0	.0	.0	88	06/01/2019.	1.
312967-X7-2.	FED HOME LOAN MTG CORP GOLD #B15202.		03/01/2006.	Various.		18,649	18,649	17,808	17,808	.0	..841	.0	..841	.0	18,649	.0	.0	.0	152	06/01/2019.	1.
312967-X9-8.	FED HOME LOAN MTG CORP GOLD #B15204.		03/01/2006.	Various.		32,072	32,072	30,625	30,625	.0	1,447	.0	1,447	.0	32,072	.0	.0	.0	294	06/01/2019.	1.
312967-3E-0.	FED HOME LOAN MTG CORP GOLD #B15297.		03/01/2006.	SCHEDULED REDEMPTION.		647	647	632	633	.0	..15	.0	..15	.0	647	.0	.0	.0	6	06/01/2019.	1.
312968-BM-1.	FED HOME LOAN MTG CORP GOLD #B15444.		03/01/2006.	Various.		4,187	4,187	4,001	4,001	.0	..186	.0	..186	.0	4,187	.0	.0	.0	37	05/01/2019.	1.
312968-DW-7.	FED HOME LOAN MTG CORP GOLD #B15517.		03/01/2006.	Various.		12,587	12,587	12,019	12,019	.0	..568	.0	..568	.0	12,587	.0	.0	.0	112	07/01/2019.	1.
312968-HH-6.	FED HOME LOAN MTG CORP GOLD #B15632.		03/01/2006.	Various.		12,766	12,766	12,190	12,190	.0	..576	.0	..576	.0	12,766	.0	.0	.0	114	07/01/2019.	1.
312968-JB-7.	FED HOME LOAN MTG CORP GOLD #B15658.		03/01/2006.	Various.		9,771	9,771	9,330	9,330	.0	..441	.0	..441	.0	9,771	.0	.0	.0	87	07/01/2019.	1.
312968-JD-3.	FED HOME LOAN MTG CORP GOLD #B15680.		03/01/2006.	SCHEDULED REDEMPTION.		25,119	25,119	24,528	24,540	.0	..579	.0	..579	.0	25,119	.0	.0	.0	238	07/01/2019.	1.
312968-PW-4.	FED HOME LOAN MTG CORP GOLD #B15837.		03/01/2006.	Various.		16,850	16,850	16,090	16,090	.0	..760	.0	..760	.0	16,850	.0	.0	.0	155	07/01/2019.	1.
312968-PX-2.	FED HOME LOAN MTG CORP GOLD #B15838.		03/01/2006.	Various.		46,638	46,638	44,534	44,534	.0	2,104	.0	2,104	.0	46,638	.0	.0	.0	453	07/01/2019.	1.
312969-JP-4.	FED HOME LOAN MTG CORP GOLD #B16570.		03/01/2006.	Various.		3,211	3,211	3,067	3,067	.0	..145	.0	..145	.0	3,211	.0	.0	.0	29	09/01/2019.	1.
312969-LD-8.	FED HOME LOAN MTG CORP GOLD #B16624.		03/01/2006.	Various.		6,152	6,152	5,875	5,875	.0	..278	.0	..278	.0	6,152	.0	.0	.0	55	09/01/2019.	1.
312970-QU-3.	FED HOME LOAN MTG CORP GOLD #B17667.		03/01/2006.	SCHEDULED REDEMPTION.		3,700	3,700	3,619	3,620	.0	..80	.0	..80	.0	3,700	.0	.0	.0	32	01/01/2020.	1.
312970-XH-4.	FED HOME LOAN MTG CORP GOLD #B17880.		03/01/2006.	SCHEDULED REDEMPTION.		1,591	1,591	1,556	1,557	.0	..34	.0	..34	.0	1,591	.0	.0	.0	15	02/01/2020.	1.
312970-2P-0.	FED HOME LOAN MTG CORP GOLD #B17982.		01/11/2006.	Various.		177,221	185,838	181,628	181,708	.0	..22	.0	..22	.0	181,730	.0	(4,509)	(4,509)	969	03/01/2020.	1.
312970-5B-8.	FED HOME LOAN MTG CORP GOLD #B18042.		03/01/2006.	SCHEDULED REDEMPTION.		37,268	37,268	36,400	36,417	.0	..851	.0	..851	.0	37,268	.0	.0	.0	329	03/01/2020.	1.
312971-EC-4.	FED HOME LOAN MTG CORP GOLD #B18231.		01/11/2006.	Various.		70,200	73,612	71,880	71,913	.0	..9	.0	..9	.0	71,922	.0	(1,722)	(1,722)	384	04/01/2020.	1.
312971-FS-8.	FED HOME LOAN MTG CORP GOLD #B18277.		03/01/2006.	SCHEDULED REDEMPTION.		24,379	24,379	23,848	23,858	.0	..522	.0	..522	.0	24,379	.0	.0	.0	215	04/01/2020.	1.
312971-LJ-1.	FED HOME LOAN MTG CORP GOLD #B18429.		01/11/2006.	Various.		1,283,535	1,345,898	1,315,677	1,316,245	.0	..178	.0	..178	.0	1,316,424	.0	(32,889)	(32,889)	7,016	05/01/2020.	1.
312971-WF-8.	FED HOME LOAN MTG CORP GOLD #B18458.		03/01/2006.	SCHEDULED REDEMPTION.		33,229	33,229	32,513	32,527	.0	..702	.0	..702	.0	33,229	.0	.0	.0	312	05/01/2020.	1.
312971-QK-3.	FED HOME LOAN MTG CORP GOLD #B18558.		01/11/2006.	Various.		837,429	845,355	859,731	859,249	.0	(75)	.0	(75)	.0	859,175	.0	(21,745)	(21,745)	5,510	07/01/2020.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
312971-SG-9	FED HOME LOAN MTG CORP GOLD #B18615		01/11/2006	Various		1,526,170	1,600,342	1,565,129	1,565,789	.0	.202	.0	.202	.0	1,565,991	.0	(39,821)	(39,821)	8,343	06/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2006	SCHEDULED REDEMPTION		27,716	27,716	27,041	27,054	.0	.661	.0	.661	.0	27,716	.0	.0	.0	238	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2006	SCHEDULED REDEMPTION		17,881	17,881	17,503	17,511	.0	.371	.0	.371	.0	17,881	.0	.0	.0	158	01/01/2020	1
312971-UP-7	FED HOME LOAN MTG CORP GOLD #B18690		01/11/2006	Various		380,471	398,970	389,689	389,869	.0	.49	.0	.49	.0	389,918	.0	(9,447)	(9,447)	2,080	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2006	SCHEDULED REDEMPTION		54,904	54,904	53,629	53,653	.0	1,251	.0	1,251	.0	54,904	.0	.0	.0	496	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2006	SCHEDULED REDEMPTION		79,539	79,539	77,855	77,888	.0	1,652	.0	1,652	.0	79,539	.0	.0	.0	739	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2006	SCHEDULED REDEMPTION		27,076	27,076	26,480	26,491	.0	.585	.0	.585	.0	27,076	.0	.0	.0	221	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2006	SCHEDULED REDEMPTION		4,598	4,598	4,490	4,493	.0	105	.0	105	.0	4,598	.0	.0	.0	40	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2006	SCHEDULED REDEMPTION		86,646	86,646	84,726	84,762	.0	1,884	.0	1,884	.0	86,646	.0	.0	.0	852	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2006	SCHEDULED REDEMPTION		2,843	2,843	2,780	2,781	.0	.62	.0	.62	.0	2,843	.0	.0	.0	25	03/01/2020	1
312971-4N-1	FED HOME LOAN MTG CORP GOLD #B18929		01/11/2006	Various		24,441	25,630	25,072	25,083	.0	.3	.0	.3	.0	25,085	.0	(644)	(644)	134	03/01/2020	1
312972-VY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2006	SCHEDULED REDEMPTION		173,492	173,492	169,755	169,826	.0	3,666	.0	3,666	.0	173,492	.0	.0	.0	1,205	03/01/2020	1
312972-AZ-5	FED HOME LOAN MTG CORP GOLD #B19024		01/11/2006	Various		462,225	484,685	472,324	472,557	.0	.72	.0	.72	.0	472,629	.0	(10,404)	(10,404)	2,527	04/01/2020	1
312972-M4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2006	SCHEDULED REDEMPTION		40,883	40,883	39,943	39,961	.0	.922	.0	.922	.0	40,883	.0	.0	.0	344	03/01/2020	1
312972-HB-1	FED HOME LOAN MTG CORP GOLD #B19226		01/11/2006	Various		101,051	105,964	103,509	103,556	.0	.13	.0	.13	.0	103,569	.0	(2,518)	(2,518)	553	04/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2006	SCHEDULED REDEMPTION		6,497	6,497	6,357	6,360	.0	.137	.0	.137	.0	6,497	.0	.0	.0	58	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2006	SCHEDULED REDEMPTION		11,356	11,356	11,079	11,084	.0	.271	.0	.271	.0	11,356	.0	.0	.0	101	05/01/2020	1
312972-NX-6	FED HOME LOAN MTG CORP GOLD #B19406		01/11/2006	Various		511,700	536,570	523,703	523,945	.0	.72	.0	.72	.0	524,018	.0	(12,318)	(12,318)	2,797	05/01/2020	1
312972-PW-6	FED HOME LOAN MTG CORP GOLD #B19437		01/11/2006	Various		239,409	251,036	245,024	245,136	.0	.38	.0	.38	.0	245,174	.0	(5,765)	(5,765)	1,308	06/01/2020	1
312972-T5-1	FED HOME LOAN MTG CORP GOLD #B19572		01/11/2006	Various		799,055	837,571	818,706	819,057	.0	.251	.0	.251	.0	819,308	.0	(20,253)	(20,253)	4,354	07/01/2020	1
312972-V5-8	FED HOME LOAN MTG CORP GOLD #B19636		01/11/2006	Various		36,229	37,990	37,137	37,153	.0	.5	.0	.5	.0	37,158	.0	(929)	(929)	198	07/01/2020	1
312972-WL-2	FED HOME LOAN MTG CORP GOLD #B19651		01/11/2006	Various		71,268	74,732	73,055	73,086	.0	.9	.0	.9	.0	73,095	.0	(1,827)	(1,827)	390	07/01/2020	1
312972-WN-7	FED HOME LOAN MTG CORP GOLD #B19685		01/11/2006	Various		374,606	392,818	385,147	385,288	.0	.41	.0	.41	.0	385,329	.0	(10,723)	(10,723)	2,048	08/01/2020	1
312972-X9-8	FED HOME LOAN MTG CORP GOLD #B19704		01/11/2006	Various		833,093	873,605	862,335	862,727	.0	108	.0	108	.0	862,835	.0	(19,742)	(19,742)	4,555	08/01/2020	1
312972-YD-8	FED HOME LOAN MTG CORP GOLD #B19708		01/11/2006	Various		707,164	741,539	724,786	725,095	.0	.91	.0	.91	.0	725,186	.0	(18,022)	(18,022)	3,866	08/01/2020	1
312972-ZS-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2006	SCHEDULED REDEMPTION		24,244	24,244	23,725	23,734	.0	.510	.0	.510	.0	24,244	.0	.0	.0	213	08/01/2020	1
312926-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		03/01/2006	SCHEDULED REDEMPTION		34,132	34,132	35,229	35,417	.0	(1,285)	.0	(1,285)	.0	34,132	.0	.0	.0	558	02/01/2023	1
312926-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2006	SCHEDULED REDEMPTION		437	437	449	448	.0	(11)	.0	(11)	.0	437	.0	.0	.0	8	02/01/2023	1
312926-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2006	SCHEDULED REDEMPTION		13,881	13,881	14,185	14,295	.0	(414)	.0	(414)	.0	13,881	.0	.0	.0	196	06/01/2023	1
312926-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2006	SCHEDULED REDEMPTION		23,504	23,504	22,545	22,573	.0	.931	.0	.931	.0	23,504	.0	.0	.0	314	05/01/2023	1
312926-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2006	SCHEDULED REDEMPTION		16,408	16,408	16,756	16,712	.0	(304)	.0	(304)	.0	16,408	.0	.0	.0	248	08/01/2023	1
312926-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2006	SCHEDULED REDEMPTION		8,431	8,431	8,600	8,666	.0	(235)	.0	(235)	.0	8,431	.0	.0	.0	118	06/01/2023	1
312926-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2006	SCHEDULED REDEMPTION		3,214	3,214	3,293	3,291	.0	(76)	.0	(76)	.0	3,214	.0	.0	.0	40	04/01/2028	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
312926-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2006	SCHEDULED REDEMPTION		.64	.64	.65	.65	.0	(.2)	.0	(.2)	.0	.64	.0	.0	.0	.1	05/01/2028	1
312926-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2006	SCHEDULED REDEMPTION		8,115	8,115	8,313	8,306	.0	(190)	.0	(190)	.0	8,115	.0	.0	.0	.122	09/01/2028	1
312926-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2006	SCHEDULED REDEMPTION		.255	.255	.261	.261	.0	(.6)	.0	(.6)	.0	.255	.0	.0	.0	.3	10/01/2028	1
312926-V3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2006	SCHEDULED REDEMPTION		6,854	6,854	7,025	7,021	.0	(166)	.0	(166)	.0	6,854	.0	.0	.0	.88	03/01/2029	1
312926-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2006	SCHEDULED REDEMPTION		9,850	9,850	10,092	10,084	.0	(234)	.0	(234)	.0	9,850	.0	.0	.0	.127	04/01/2029	1
312926-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		03/01/2006	SCHEDULED REDEMPTION		15,838	15,838	16,273	16,250	.0	(412)	.0	(412)	.0	15,838	.0	.0	.0	.251	07/01/2029	1
312926-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2006	SCHEDULED REDEMPTION		6,401	6,401	6,591	6,590	.0	(189)	.0	(189)	.0	6,401	.0	.0	.0	.111	11/01/2029	1
312926-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2006	SCHEDULED REDEMPTION		.281	.281	.292	.294	.0	(13)	.0	(13)	.0	.281	.0	.0	.0	.4	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2006	SCHEDULED REDEMPTION		6,170	6,170	6,332	6,330	.0	(159)	.0	(159)	.0	6,170	.0	.0	.0	.101	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2006	SCHEDULED REDEMPTION		.399	.399	.409	.409	.0	(10)	.0	(10)	.0	.399	.0	.0	.0	.6	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2006	SCHEDULED REDEMPTION		.211	.211	.219	.219	.0	(8)	.0	(8)	.0	.211	.0	.0	.0	.3	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2006	SCHEDULED REDEMPTION		.214	.214	.222	.222	.0	(8)	.0	(8)	.0	.214	.0	.0	.0	.3	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2006	SCHEDULED REDEMPTION		12,189	12,189	12,640	12,623	.0	(434)	.0	(434)	.0	12,189	.0	.0	.0	.182	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2006	SCHEDULED REDEMPTION		7,868	7,868	8,093	8,086	.0	(218)	.0	(218)	.0	7,868	.0	.0	.0	.113	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2006	SCHEDULED REDEMPTION		.713	.713	.735	.734	.0	(21)	.0	(21)	.0	.713	.0	.0	.0	.11	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2006	SCHEDULED REDEMPTION		.26	.26	.27	.27	.0	(1)	.0	(1)	.0	.26	.0	.0	.0	.0	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2006	SCHEDULED REDEMPTION		.958	.958	.986	.985	.0	(27)	.0	(27)	.0	.958	.0	.0	.0	.15	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		03/01/2006	SCHEDULED REDEMPTION		104,863	104,863	108,330	109,198	.0	(4,335)	.0	(4,335)	.0	104,863	.0	.0	.0	1,723	09/01/2030	1
31292H-6L-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2006	SCHEDULED REDEMPTION		.956	.956	.984	.980	.0	(24)	.0	(24)	.0	.956	.0	.0	.0	.16	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2006	SCHEDULED REDEMPTION		8,822	8,822	9,085	9,059	.0	(237)	.0	(237)	.0	8,822	.0	.0	.0	.151	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2006	SCHEDULED REDEMPTION		.139	.139	.144	.144	.0	(5)	.0	(5)	.0	.139	.0	.0	.0	.2	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2006	SCHEDULED REDEMPTION		2,335	2,335	2,405	2,396	.0	(61)	.0	(61)	.0	2,335	.0	.0	.0	.43	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2006	SCHEDULED REDEMPTION		.95	.95	.97	.97	.0	(2)	.0	(2)	.0	.95	.0	.0	.0	.1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2006	SCHEDULED REDEMPTION		.411	.411	.428	.425	.0	(14)	.0	(14)	.0	.411	.0	.0	.0	.7	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2006	SCHEDULED REDEMPTION		11,556	11,556	11,956	11,885	.0	(329)	.0	(329)	.0	11,556	.0	.0	.0	.215	08/01/2031	1
31292H-NW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2006	SCHEDULED REDEMPTION		.9,299	.9,299	9,664	9,585	.0	(286)	.0	(286)	.0	9,299	.0	.0	.0	156	10/01/2031	1
31292H-W2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2006	SCHEDULED REDEMPTION		6,553	6,553	6,714	6,685	.0	(131)	.0	(131)	.0	6,553	.0	.0	.0	.110	11/01/2031	1
31292H-WA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2006	SCHEDULED REDEMPTION		29,296	29,296	30,473	30,218	.0	(921)	.0	(921)	.0	29,296	.0	.0	.0	.419	11/01/2031	1
31292H-WB-6	FED HOME LOAN MTG CORP GOLD #C01286		03/01/2006	SCHEDULED REDEMPTION		17,771	17,771	18,215	18,195	.0	(425)	.0	(425)	.0	17,771	.0	.0	.0	.228	01/01/2032	1
31292H-WH-3	FED HOME LOAN MTG CORP GOLD #C01292		03/01/2006	SCHEDULED REDEMPTION		8,961	8,961	9,245	9,237	.0	(276)	.0	(276)	.0	8,961	.0	.0	.0	.115	02/01/2032	1
31292H-WI-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2006	SCHEDULED REDEMPTION		.169	.169	.176	.174	.0	(5)	.0	(5)	.0	.169	.0	.0	.0	.2	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2006	SCHEDULED REDEMPTION		3,081	3,081	3,187	3,168	.0	(87)	.0	(87)	.0	3,081	.0	.0	.0	.46	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2006	SCHEDULED REDEMPTION		8,572	8,572	8,829	8,773	.0	(200)	.0	(200)	.0	8,572	.0	.0	.0	.160	01/01/2032	1

SCHEDULE D - PART 4

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

1	CUSIP Ident- ification	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							
		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator
31292H-PN-8.	FED HOME LOAN MTG CORP	GOLD #C01329.		03/01/2006.	SCHEDULED REDEMPTION.		64,415	64,415	65,985	65,577	.0	..(1,163)	.0	..(1,163)	.0	64,415	.0	.0	.0	969	03/01/2032.	1
31292H-P6-5.	FED HOME LOAN MTG CORP	GOLD #C01345.		03/01/2006.	SCHEDULED REDEMPTION.		1,977	1,977	2,026	2,017	.0	..(40)	.0	..(40)	.0	1,977	.0	.0	.0	31	04/01/2032.	1
31292H-OC-1.	FED HOME LOAN MTG CORP	GOLD #C01351.		03/01/2006.	SCHEDULED REDEMPTION.		803	803	831	831	.0	..(27)	.0	..(27)	.0	803	.0	.0	.0	11	05/01/2032.	1
31292H-ON-7.	FED HOME LOAN MTG CORP	GOLD #C01361.		03/01/2006.	Various.....		68,903	68,903	69,965	69,945	.0	..(1,042)	.0	..(1,042)	.0	68,903	.0	.0	.0	859	05/01/2032.	1
31292H-OJ-1.	FED HOME LOAN MTG CORP	GOLD #C01367.		03/01/2006.	SCHEDULED REDEMPTION.		50,078	50,078	51,827	51,551	.0	..(1,473)	.0	..(1,473)	.0	50,078	.0	.0	.0	781	05/01/2032.	1
31292H-OW-7.	FED HOME LOAN MTG CORP	GOLD #C01369.		03/01/2006.	SCHEDULED REDEMPTION.		22,317	22,317	22,977	22,775	.0	..(457)	.0	..(457)	.0	22,317	.0	.0	.0	295	04/01/2032.	1
31292H-OY-3.	FED HOME LOAN MTG CORP	GOLD #C01371.		03/01/2006.	SCHEDULED REDEMPTION.		27,910	27,910	29,061	28,676	.0	..(766)	.0	..(766)	.0	27,910	.0	.0	.0	412	06/01/2032.	1
31292H-O4-9.	FED HOME LOAN MTG CORP	GOLD #C01375.		03/01/2006.	SCHEDULED REDEMPTION.		1,834	1,834	1,898	1,897	.0	..(63)	.0	..(63)	.0	1,834	.0	.0	.0	26	07/01/2032.	1
31292H-R7-1.	FED HOME LOAN MTG CORP	GOLD #C01410.		03/01/2006.	SCHEDULED REDEMPTION.		89,099	89,099	92,092	91,965	.0	..(2,866)	.0	..(2,866)	.0	89,099	.0	.0	.0	1,151	10/01/2032.	1
31292H-S0-8.	FED HOME LOAN MTG CORP	GOLD #C01427.		03/01/2006.	SCHEDULED REDEMPTION.		23,951	23,951	24,663	24,630	.0	..(678)	.0	..(678)	.0	23,951	.0	.0	.0	311	11/01/2032.	1
31292H-SV-1.	FED HOME LOAN MTG CORP	GOLD #C01435.		03/01/2006.	SCHEDULED REDEMPTION.		12,391	12,391	12,701	12,663	.0	..(273)	.0	..(273)	.0	12,391	.0	.0	.0	155	12/01/2032.	1
31292H-WM-2.	FED HOME LOAN MTG CORP	GOLD #C01552.		03/01/2006.	SCHEDULED REDEMPTION.		7,945	7,945	8,102	8,097	.0	..(152)	.0	..(152)	.0	7,945	.0	.0	.0	96	05/01/2033.	1
31292H-YA-6.	FED HOME LOAN MTG CORP	GOLD #C01605.		03/01/2006.	SCHEDULED REDEMPTION.		389,675	389,675	374,514	374,670	.0	15,005	.0	15,005	.0	389,675	.0	.0	.0	3,845	07/01/2033.	1
31292H-ZN-7.	FED HOME LOAN MTG CORP	GOLD #C01649.		01/27/2006.	GREENWICH CAPITAL MARKETS, INC.		1,288,576	1,280,884	1,300,220	1,300,262	.0	..(42)	.0	..(42)	.0	1,300,220	.0	(31,645)	(31,645)	.0	10/01/2033.	1
31292I-BR-0.	FED HOME LOAN MTG CORP	GOLD #C01848.		03/01/2006.	SCHEDULED REDEMPTION.		1,137	1,137	1,162	1,161	.0	..(24)	.0	..(24)	.0	1,137	.0	.0	.0	15	06/01/2034.	1
31292I-JD-8.	FED HOME LOAN MTG CORP	GOLD #C10260.		03/01/2006.	SCHEDULED REDEMPTION.		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	05/01/2028.	1
31292I-SV-7.	FED HOME LOAN MTG CORP	GOLD #C14412.		03/01/2006.	SCHEDULED REDEMPTION.		10,149	10,149	10,382	10,376	.0	..(227)	.0	..(227)	.0	10,149	.0	.0	.0	150	09/01/2028.	1
31293A-7E-2.	FED HOME LOAN MTG CORP	GOLD #C15393.		03/01/2006.	SCHEDULED REDEMPTION.		2,945	2,945	3,017	3,015	.0	..(70)	.0	..(70)	.0	2,945	.0	.0	.0	38	09/01/2028.	1
31293D-PV-8.	FED HOME LOAN MTG CORP	GOLD #C17636.		03/01/2006.	SCHEDULED REDEMPTION.		4,826	4,826	4,654	4,702	.0	..124	.0	..124	.0	4,826	.0	.0	.0	59	11/01/2028.	1
31293E-AG-5.	FED HOME LOAN MTG CORP	GOLD #C18107.		03/01/2006.	SCHEDULED REDEMPTION.		3,063	3,063	2,954	2,968	.0	..95	.0	..95	.0	3,063	.0	.0	.0	38	11/01/2028.	1
31293E-JK-7.	FED HOME LOAN MTG CORP	GOLD #C18366.		03/01/2006.	SCHEDULED REDEMPTION.		1,693	1,693	1,633	1,644	.0	..50	.0	..50	.0	1,693	.0	.0	.0	21	11/01/2028.	1
31293E-4T-4.	FED HOME LOAN MTG CORP	GOLD #C18934.		03/01/2006.	SCHEDULED REDEMPTION.		2,753	2,753	2,821	2,819	.0	..(65)	.0	..(65)	.0	2,753	.0	.0	.0	39	12/01/2028.	1
31293F-DZ-7.	FED HOME LOAN MTG CORP	GOLD #C19120.		03/01/2006.	SCHEDULED REDEMPTION.		149,838	149,838	144,500	145,903	.0	4,034	.0	4,034	.0	149,838	.0	.0	.0	1,387	12/01/2028.	1
31293H-CA-5.	FED HOME LOAN MTG CORP	GOLD #C20193.		03/01/2006.	SCHEDULED REDEMPTION.		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	.0	01/01/2029.	1
31293I-SZ-8.	FED HOME LOAN MTG CORP	GOLD #C21764.		03/01/2006.	SCHEDULED REDEMPTION.		11,435	11,435	11,697	11,690	.0	..(256)	.0	..(256)	.0	11,435	.0	.0	.0	170	02/01/2029.	1
31293I-7J-2.	FED HOME LOAN MTG CORP	GOLD #C21797.		03/01/2006.	SCHEDULED REDEMPTION.		68	68	69	69	.0	..(2)	.0	..(2)	.0	68	.0	.0	.0	1	02/01/2029.	1
31293K-P7-5.	FED HOME LOAN MTG CORP	GOLD #C22246.		03/01/2006.	SCHEDULED REDEMPTION.		444	444	455	454	.0	..(11)	.0	..(11)	.0	444	.0	.0	.0	6	01/01/2029.	1
31293L-H0-0.	FED HOME LOAN MTG CORP	GOLD #C22939.		03/01/2006.	SCHEDULED REDEMPTION.		5,349	5,349	5,472	5,468	.0	..(119)	.0	..(119)	.0	5,349	.0	.0	.0	79	03/01/2029.	1
31293N-0D-5.	FED HOME LOAN MTG CORP	GOLD #C24952.		03/01/2006.	SCHEDULED REDEMPTION.		8,496	8,496	8,691	8,686	.0	..(190)	.0	..(190)	.0	8,496	.0	.0	.0	127	04/01/2029.	1
31293N-6H-8.	FED HOME LOAN MTG CORP	GOLD #C25372.		03/01/2006.	SCHEDULED REDEMPTION.		6	6	6	6	.0	.0	.0	.0	.0	6	.0	.0	.0	.0	04/01/2029.	1
31293O-K0-4.	FED HOME LOAN MTG CORP	GOLD #C26592.		03/01/2006.	SCHEDULED REDEMPTION.		4,047	4,047	3,916	3,838	.0	210	.0	210	.0	4,047	.0	.0	.0	35	05/01/2029.	1
31293R-KG-5.	FED HOME LOAN MTG CORP	GOLD #C27495.		03/01/2006.	SCHEDULED REDEMPTION.		111	111	108	108	.0	3	.0	3	.0	111	.0	.0	.0	2	06/01/2029.	1
31293R-SK-8.	FED HOME LOAN MTG CORP	GOLD #C27722.		03/01/2006.	SCHEDULED REDEMPTION.		162	162	157	158	.0	4	.0	4	.0	162	.0	.0	.0	3	06/01/2029.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31293S-CZ-0.	FED HOME LOAN MTG CORP GOLD #428188.		03/01/2006.	SCHEDULED REDEMPTION.		.58	.58	.58	.58	.0	.0	.0	.0	.0	.58	.0	.0	.0	.1	06/01/2029.	1.
31293V-A8-5.	FED HOME LOAN MTG CORP GOLD #430031.		03/01/2006.	SCHEDULED REDEMPTION.		.35,454	.35,454	.36,268	.36,248	.0	.(794)	.0	.(794)	.0	.35,454	.0	.0	.0	.357	08/01/2029.	1.
31293V-J8-6.	FED HOME LOAN MTG CORP GOLD #430287.		03/01/2006.	SCHEDULED REDEMPTION.		1,202	1,202	1,195	1,196	.0	.6	.0	.6	.0	1,202	.0	.0	.0	.17	08/01/2029.	1.
31293V-YH-0.	FED HOME LOAN MTG CORP GOLD #430680.		03/01/2006.	SCHEDULED REDEMPTION.		.189	.189	.189	.189	.0	.1	.0	.1	.0	.189	.0	.0	.0	.3	09/01/2029.	1.
31293V-ZR-6.	FED HOME LOAN MTG CORP GOLD #430752.		03/01/2006.	SCHEDULED REDEMPTION.		.387	.387	.384	.385	.0	.2	.0	.2	.0	.387	.0	.0	.0	.6	09/01/2029.	1.
31293X-RH-3.	FED HOME LOAN MTG CORP GOLD #432288.		03/01/2006.	SCHEDULED REDEMPTION.		6,843	6,843	7,047	7,045	.0	.(202)	.0	.(202)	.0	6,843	.0	.0	.0	.117	10/01/2029.	1.
31293X-RS-9.	FED HOME LOAN MTG CORP GOLD #432297.		03/01/2006.	SCHEDULED REDEMPTION.		4,053	4,053	4,173	4,171	.0	.(118)	.0	.(118)	.0	4,053	.0	.0	.0	.51	10/01/2029.	1.
31293X-RX-8.	FED HOME LOAN MTG CORP GOLD #432302.		03/01/2006.	SCHEDULED REDEMPTION.		18,450	18,450	19,062	19,074	.0	.(624)	.0	.(624)	.0	18,450	.0	.0	.0	.278	10/01/2029.	1.
31293X-ZS-0.	FED HOME LOAN MTG CORP GOLD #432553.		03/01/2006.	SCHEDULED REDEMPTION.		105	105	108	108	.0	.(3)	.0	.(3)	.0	105	.0	.0	.0	.2	11/01/2029.	1.
31293V-LG-9.	FED HOME LOAN MTG CORP GOLD #430207.		03/01/2006.	SCHEDULED REDEMPTION.		3,689	3,689	3,811	3,829	.0	.(140)	.0	.(140)	.0	3,689	.0	.0	.0	.46	11/01/2029.	1.
31293V-LW-4.	FED HOME LOAN MTG CORP GOLD #430441.		03/01/2006.	SCHEDULED REDEMPTION.		18,397	18,397	19,041	19,018	.0	.(621)	.0	.(621)	.0	18,397	.0	.0	.0	.343	10/01/2029.	1.
31293V-W7-7.	FED HOME LOAN MTG CORP GOLD #433114.		03/01/2006.	SCHEDULED REDEMPTION.		.58	.58	.59	.59	.0	.(2)	.0	.(2)	.0	.58	.0	.0	.0	.1	12/01/2029.	1.
31294B-CT-0.	FED HOME LOAN MTG CORP GOLD #434582.		03/01/2006.	SCHEDULED REDEMPTION.		103	103	106	106	.0	.(3)	.0	.(3)	.0	103	.0	.0	.0	.2	12/01/2029.	1.
31294B-OU-6.	FED HOME LOAN MTG CORP GOLD #434615.		03/01/2006.	SCHEDULED REDEMPTION.		1,827	1,827	1,881	1,879	.0	.(52)	.0	.(52)	.0	1,827	.0	.0	.0	.34	12/01/2029.	1.
31294B-KJ-3.	FED HOME LOAN MTG CORP GOLD #434797.		03/01/2006.	SCHEDULED REDEMPTION.		6,468	6,468	6,675	6,678	.0	.(210)	.0	.(210)	.0	6,468	.0	.0	.0	.81	12/01/2029.	1.
31294B-NE-1.	FED HOME LOAN MTG CORP GOLD #434889.		03/01/2006.	SCHEDULED REDEMPTION.		.62	.62	.64	.64	.0	.(2)	.0	.(2)	.0	.62	.0	.0	.0	.1	12/01/2029.	1.
31294B-SL-0.	FED HOME LOAN MTG CORP GOLD #435023.		03/01/2006.	SCHEDULED REDEMPTION.		.70	.70	.72	.72	.0	.(2)	.0	.(2)	.0	.70	.0	.0	.0	.1	12/01/2029.	1.
31294B-Y3-3.	FED HOME LOAN MTG CORP GOLD #435230.		03/01/2006.	SCHEDULED REDEMPTION.		1,478	1,478	1,519	1,517	.0	.(40)	.0	.(40)	.0	1,478	.0	.0	.0	.19	01/01/2030.	1.
31294B-50-4.	FED HOME LOAN MTG CORP GOLD #435355.		03/01/2006.	SCHEDULED REDEMPTION.		.33	.33	.34	.34	.0	.(1)	.0	.(1)	.0	.33	.0	.0	.0	.1	01/01/2030.	1.
31294B-5X-9.	FED HOME LOAN MTG CORP GOLD #435362.		03/01/2006.	SCHEDULED REDEMPTION.		2,037	2,037	2,087	2,088	.0	.(51)	.0	.(51)	.0	2,037	.0	.0	.0	.24	01/01/2030.	1.
31294C-DR-1.	FED HOME LOAN MTG CORP GOLD #435512.		03/01/2006.	SCHEDULED REDEMPTION.		3,031	3,031	3,121	3,114	.0	.(83)	.0	.(83)	.0	3,031	.0	.0	.0	.56	01/01/2030.	1.
31294C-HD-8.	FED HOME LOAN MTG CORP GOLD #435628.		03/01/2006.	SCHEDULED REDEMPTION.		.216	.216	.221	.221	.0	.(5)	.0	.(5)	.0	.216	.0	.0	.0	.4	01/01/2030.	1.
31294C-JC-8.	FED HOME LOAN MTG CORP GOLD #435659.		03/01/2006.	SCHEDULED REDEMPTION.		.334	.334	.344	.344	.0	.(9)	.0	.(9)	.0	.334	.0	.0	.0	.5	01/01/2030.	1.
31294C-WY-6.	FED HOME LOAN MTG CORP GOLD #435775.		03/01/2006.	SCHEDULED REDEMPTION.		.361	.361	.369	.369	.0	.(9)	.0	.(9)	.0	.361	.0	.0	.0	.4	01/01/2030.	1.
31294C-TJ-2.	FED HOME LOAN MTG CORP GOLD #435933.		03/01/2006.	SCHEDULED REDEMPTION.		.9	.9	.10	.10	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	01/01/2030.	1.
31294C-WR-0.	FED HOME LOAN MTG CORP GOLD #436056.		03/01/2006.	SCHEDULED REDEMPTION.		.259	.259	.265	.266	.0	.(7)	.0	.(7)	.0	.259	.0	.0	.0	.4	02/01/2030.	1.
31294C-Y4-0.	FED HOME LOAN MTG CORP GOLD #436099.		03/01/2006.	SCHEDULED REDEMPTION.		.25	.25	.26	.26	.0	.(1)	.0	.(1)	.0	.25	.0	.0	.0	.0	01/01/2030.	1.
31294D-AG-6.	FED HOME LOAN MTG CORP GOLD #436307.		03/01/2006.	SCHEDULED REDEMPTION.		3,452	3,452	3,536	3,540	.0	.(88)	.0	.(88)	.0	3,452	.0	.0	.0	.41	02/01/2030.	1.
31294D-EB-3.	FED HOME LOAN MTG CORP GOLD #436430.		03/01/2006.	SCHEDULED REDEMPTION.		1,784	1,784	1,843	1,857	.0	.(73)	.0	.(73)	.0	1,784	.0	.0	.0	.23	02/01/2030.	1.
31294D-EZ-0.	FED HOME LOAN MTG CORP GOLD #436452.		03/01/2006.	SCHEDULED REDEMPTION.		.300	.300	.309	.310	.0	.(9)	.0	.(9)	.0	.300	.0	.0	.0	.5	02/01/2030.	1.
31294D-X7-1.	FED HOME LOAN MTG CORP GOLD #437002.		03/01/2006.	SCHEDULED REDEMPTION.		.221	.221	.227	.227	.0	.(6)	.0	.(6)	.0	.221	.0	.0	.0	.4	03/01/2030.	1.
31294D-66-1.	FED HOME LOAN MTG CORP GOLD #437171.		03/01/2006.	SCHEDULED REDEMPTION.		.96	.96	.98	.99	.0	.(3)	.0	.(3)	.0	.96	.0	.0	.0	.2	03/01/2030.	1.
31294E-A9-0.	FED HOME LOAN MTG CORP GOLD #437232.		03/01/2006.	SCHEDULED REDEMPTION.		.9	.9	.9	.9	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	03/01/2030.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31294E-00-9.	FED HOME LOAN MTG CORP GOLD #C3731.		03/01/2006.	SCHEDULED REDEMPTION.		154	154	158	158	.0	(4)	.0	(4)	.0	154	.0	.0	.0	.3	03/01/2030.	1
31294E-03-7.	FED HOME LOAN MTG CORP GOLD #C37418.		02/01/2006.	SCHEDULED REDEMPTION.		21	21	20	21	.0	.0	.0	.0	.0	21	.0	.0	.0	.0	04/01/2030.	1
31294E-RV-7.	FED HOME LOAN MTG CORP GOLD #C37703.		03/01/2006.	SCHEDULED REDEMPTION.		89	89	91	91	.0	(2)	.0	(2)	.0	89	.0	.0	.0	.1	04/01/2030.	1
31294E-V5-5.	FED HOME LOAN MTG CORP GOLD #C37836.		03/01/2006.	SCHEDULED REDEMPTION.		82	82	84	84	.0	(2)	.0	(2)	.0	82	.0	.0	.0	.1	04/01/2030.	1
31294E-W8-8.	FED HOME LOAN MTG CORP GOLD #C37871.		03/01/2006.	SCHEDULED REDEMPTION.		1,737	1,737	1,785	1,787	.0	(50)	.0	(50)	.0	1,737	.0	.0	.0	.22	04/01/2030.	1
31294E-YK-9.	FED HOME LOAN MTG CORP GOLD #C37914.		03/01/2006.	SCHEDULED REDEMPTION.		15,246	15,246	15,617	15,630	.0	(384)	.0	(384)	.0	15,246	.0	.0	.0	.267	05/01/2030.	1
31294E-VR-4.	FED HOME LOAN MTG CORP GOLD #C37920.		03/01/2006.	SCHEDULED REDEMPTION.		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	.0	04/01/2030.	1
31294F-PU-4.	FED HOME LOAN MTG CORP GOLD #C38535.		03/01/2006.	SCHEDULED REDEMPTION.		380	380	390	390	.0	(10)	.0	(10)	.0	380	.0	.0	.0	.5	05/01/2030.	1
31294F-PV-2.	FED HOME LOAN MTG CORP GOLD #C38536.		03/01/2006.	SCHEDULED REDEMPTION.		428	428	441	440	.0	(12)	.0	(12)	.0	428	.0	.0	.0	.7	05/01/2030.	1
31294F-T5-5.	FED HOME LOAN MTG CORP GOLD #C38672.		03/01/2006.	SCHEDULED REDEMPTION.		324	324	333	332	.0	(8)	.0	(8)	.0	324	.0	.0	.0	.4	05/01/2030.	1
31294F-VY-6.	FED HOME LOAN MTG CORP GOLD #C38827.		03/01/2006.	SCHEDULED REDEMPTION.		24,465	24,465	25,275	25,343	.0	(879)	.0	(879)	.0	24,465	.0	.0	.0	.458	06/01/2030.	1
31294G-DW-1.	FED HOME LOAN MTG CORP GOLD #C39177.		03/01/2006.	SCHEDULED REDEMPTION.		2,022	2,022	2,089	2,106	.0	(84)	.0	(84)	.0	2,022	.0	.0	.0	.25	06/01/2030.	1
31294G-ZU-1.	FED HOME LOAN MTG CORP GOLD #C39755.		03/01/2006.	SCHEDULED REDEMPTION.		41	41	42	42	.0	(1)	.0	(1)	.0	41	.0	.0	.0	.1	06/01/2030.	1
31297V-UU-4.	FED HOME LOAN MTG CORP GOLD #C41495.		03/01/2006.	SCHEDULED REDEMPTION.		342	342	351	351	.0	(9)	.0	(9)	.0	342	.0	.0	.0	.6	08/01/2030.	1
31297V-4K-5.	FED HOME LOAN MTG CORP GOLD #C41726.		03/01/2006.	SCHEDULED REDEMPTION.		18,575	18,575	19,091	19,051	.0	(476)	.0	(476)	.0	18,575	.0	.0	.0	.303	09/01/2030.	1
31297V-7H-9.	FED HOME LOAN MTG CORP GOLD #C41796.		03/01/2006.	SCHEDULED REDEMPTION.		4,389	4,389	4,519	4,509	.0	(121)	.0	(121)	.0	4,389	.0	.0	.0	.82	09/01/2030.	1
31298A-A3-7.	FED HOME LOAN MTG CORP GOLD #C41826.		03/01/2006.	SCHEDULED REDEMPTION.		11	11	11	11	.0	.0	.0	.0	.0	11	.0	.0	.0	.0	08/01/2030.	1
31298A-JC-8.	FED HOME LOAN MTG CORP GOLD #C42059.		03/01/2006.	SCHEDULED REDEMPTION.		11	11	11	11	.0	.0	.0	.0	.0	11	.0	.0	.0	.0	09/01/2030.	1
31298A-SV-0.	FED HOME LOAN MTG CORP GOLD #C42335.		03/01/2006.	SCHEDULED REDEMPTION.		79	79	81	81	.0	(2)	.0	(2)	.0	79	.0	.0	.0	.1	09/01/2030.	1
31298A-VT-7.	FED HOME LOAN MTG CORP GOLD #C42426.		03/01/2006.	SCHEDULED REDEMPTION.		77	77	79	79	.0	(2)	.0	(2)	.0	77	.0	.0	.0	.1	09/01/2030.	1
31298A-VZ-3.	FED HOME LOAN MTG CORP GOLD #C42432.		03/01/2006.	SCHEDULED REDEMPTION.		651	651	670	669	.0	(18)	.0	(18)	.0	651	.0	.0	.0	.10	09/01/2030.	1
31298A-Y9-8.	FED HOME LOAN MTG CORP GOLD #C42536.		03/01/2006.	SCHEDULED REDEMPTION.		7	7	8	8	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	09/01/2030.	1
31298A-ZA-4.	FED HOME LOAN MTG CORP GOLD #C42537.		03/01/2006.	SCHEDULED REDEMPTION.		495	495	508	508	.0	(13)	.0	(13)	.0	495	.0	.0	.0	.9	09/01/2030.	1
31298A-ZC-0.	FED HOME LOAN MTG CORP GOLD #C42539.		03/01/2006.	SCHEDULED REDEMPTION.		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	09/01/2030.	1
31298B-L5-8.	FED HOME LOAN MTG CORP GOLD #C43048.		03/01/2006.	SCHEDULED REDEMPTION.		22,148	22,148	22,785	22,786	.0	(638)	.0	(638)	.0	22,148	.0	.0	.0	.414	07/01/2030.	1
31298B-ME-8.	FED HOME LOAN MTG CORP GOLD #C43057.		03/01/2006.	SCHEDULED REDEMPTION.		29	29	29	29	.0	(1)	.0	(1)	.0	29	.0	.0	.0	.0	10/01/2030.	1
31298B-VR-9.	FED HOME LOAN MTG CORP GOLD #C43241.		03/01/2006.	SCHEDULED REDEMPTION.		7	7	7	7	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	10/01/2030.	1
31298B-VC-9.	FED HOME LOAN MTG CORP GOLD #C43407.		03/01/2006.	SCHEDULED REDEMPTION.		63	63	65	65	.0	(2)	.0	(2)	.0	63	.0	.0	.0	.1	10/01/2030.	1
31298B-ZX-2.	FED HOME LOAN MTG CORP GOLD #C43468.		03/01/2006.	SCHEDULED REDEMPTION.		29,982	29,982	31,540	31,432	.0	(1,450)	.0	(1,450)	.0	29,982	.0	.0	.0	.377	10/01/2030.	1
31298C-AB-5.	FED HOME LOAN MTG CORP GOLD #C43602.		03/01/2006.	SCHEDULED REDEMPTION.		316	316	326	325	.0	(10)	.0	(10)	.0	316	.0	.0	.0	.5	10/01/2030.	1
31298C-CG-2.	FED HOME LOAN MTG CORP GOLD #C43671.		03/01/2006.	SCHEDULED REDEMPTION.		42	42	44	44	.0	(2)	.0	(2)	.0	42	.0	.0	.0	.1	10/01/2030.	1
31298C-D3-0.	FED HOME LOAN MTG CORP GOLD #C43722.		03/01/2006.	SCHEDULED REDEMPTION.		21	21	21	21	.0	(1)	.0	(1)	.0	21	.0	.0	.0	.0	10/01/2030.	1
31298C-EE-5.	FED HOME LOAN MTG CORP GOLD #C43733.		03/01/2006.	SCHEDULED REDEMPTION.		106	106	109	109	.0	(3)	.0	(3)	.0	106	.0	.0	.0	.2	10/01/2030.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator
31298C-LK-3.	FED HOME LOAN MTG CORP GOLD #C43930.		03/01/2006.	SCHEDULED REDEMPTION.		11	.11	.12	.12	.0	.0	.0	.0	.0	.11	.0	.0	.0	.0	10/01/2030.	1.
31298C-WK-2.	FED HOME LOAN MTG CORP GOLD #C43962.		03/01/2006.	SCHEDULED REDEMPTION.		43	.43	.45	.45	.0	(1)	.0	(1)	.0	.43	.0	.0	.0	.1	10/01/2030.	1.
31298C-NK-3.	FED HOME LOAN MTG CORP GOLD #C44006.		03/01/2006.	SCHEDULED REDEMPTION.		71	.71	.71	.70	.0	.1	.0	.1	.0	.71	.0	.0	.0	.1	10/01/2030.	1.
31298C-RW-1.	FED HOME LOAN MTG CORP GOLD #C44101.		03/01/2006.	SCHEDULED REDEMPTION.		5	.5	.5	.5	.0	.0	.0	.0	.0	.5	.0	.0	.0	.0	10/01/2030.	1.
31298C-Z3-6.	FED HOME LOAN MTG CORP GOLD #C44362.		02/01/2006.	SCHEDULED REDEMPTION.		2.664	2.664	2.737	2.730	.0	(66)	.0	(66)	.0	2.664	.0	.0	.0	.33	11/01/2030.	1.
31298D-B0-8.	FED HOME LOAN MTG CORP GOLD #C44536.		01/01/2006.	SCHEDULED REDEMPTION.		2.215	2.215	2.288	2.302	.0	(87)	.0	(87)	.0	2.215	.0	.0	.0	.14	11/01/2030.	1.
31298D-B2-2.	FED HOME LOAN MTG CORP GOLD #C44557.		03/01/2006.	SCHEDULED REDEMPTION.		7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	11/01/2030.	1.
31298D-FC-6.	FED HOME LOAN MTG CORP GOLD #C44663.		03/01/2006.	SCHEDULED REDEMPTION.		3	.3	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	11/01/2030.	1.
31298D-KK-2.	FED HOME LOAN MTG CORP GOLD #C44798.		03/01/2006.	SCHEDULED REDEMPTION.		56	.56	.57	.58	.0	(2)	.0	(2)	.0	.56	.0	.0	.0	.1	11/01/2030.	1.
31298D-WZ-7.	FED HOME LOAN MTG CORP GOLD #C44876.		03/01/2006.	SCHEDULED REDEMPTION.		4.252	4.252	4.375	4.367	.0	(115)	.0	(115)	.0	4.252	.0	.0	.0	.80	11/01/2030.	1.
31298D-OY-6.	FED HOME LOAN MTG CORP GOLD #C44971.		03/01/2006.	SCHEDULED REDEMPTION.		302	.302	.314	.313	.0	(11)	.0	(11)	.0	.302	.0	.0	.0	.5	11/01/2030.	1.
31298D-RT-6.	FED HOME LOAN MTG CORP GOLD #C44988.		03/01/2006.	SCHEDULED REDEMPTION.		12	.12	.13	.13	.0	.0	.0	.0	.0	.12	.0	.0	.0	.0	11/01/2030.	1.
31298D-S2-4.	FED HOME LOAN MTG CORP GOLD #C45037.		03/01/2006.	SCHEDULED REDEMPTION.		19	.19	.20	.19	.0	(1)	.0	(1)	.0	.19	.0	.0	.0	.0	11/01/2030.	1.
31298D-X4-4.	FED HOME LOAN MTG CORP GOLD #C45199.		03/01/2006.	SCHEDULED REDEMPTION.		93	.93	.95	.95	.0	(2)	.0	(2)	.0	.93	.0	.0	.0	.2	12/01/2030.	1.
31298D-VH-4.	FED HOME LOAN MTG CORP GOLD #C45212.		03/01/2006.	SCHEDULED REDEMPTION.		4.963	4.963	5.093	5.088	.0	(125)	.0	(125)	.0	4.963	.0	.0	.0	.64	12/01/2030.	1.
31298D-ZG-5.	FED HOME LOAN MTG CORP GOLD #C45243.		03/01/2006.	SCHEDULED REDEMPTION.		136	.136	.135	.135	.0	.1	.0	.1	.0	.136	.0	.0	.0	.2	12/01/2030.	1.
31298D-3Z-8.	FED HOME LOAN MTG CORP GOLD #C45316.		03/01/2006.	SCHEDULED REDEMPTION.		92	.92	.95	.95	.0	(2)	.0	(2)	.0	.92	.0	.0	.0	.2	12/01/2030.	1.
31298D-4G-9.	FED HOME LOAN MTG CORP GOLD #C45323.		03/01/2006.	SCHEDULED REDEMPTION.		34	.34	.35	.34	.0	(1)	.0	(1)	.0	.34	.0	.0	.0	.1	12/01/2030.	1.
31298D-7K-7.	FED HOME LOAN MTG CORP GOLD #C45398.		03/01/2006.	SCHEDULED REDEMPTION.		33	.33	.34	.34	.0	(1)	.0	(1)	.0	.33	.0	.0	.0	.1	12/01/2030.	1.
31298E-CF-0.	FED HOME LOAN MTG CORP GOLD #C45470.		03/01/2006.	SCHEDULED REDEMPTION.		95	.95	.98	.99	.0	(3)	.0	(3)	.0	.95	.0	.0	.0	.2	12/01/2030.	1.
31298E-H0-1.	FED HOME LOAN MTG CORP GOLD #C45639.		03/01/2006.	SCHEDULED REDEMPTION.		8.137	8.137	8.360	8.324	.0	(187)	.0	(187)	.0	8.137	.0	.0	.0	102	12/01/2030.	1.
31298E-WG-7.	FED HOME LOAN MTG CORP GOLD #C45759.		03/01/2006.	SCHEDULED REDEMPTION.		263	.263	.270	.269	.0	(6)	.0	(6)	.0	.263	.0	.0	.0	.4	12/01/2030.	1.
31298E-T3-9.	FED HOME LOAN MTG CORP GOLD #C45970.		03/01/2006.	SCHEDULED REDEMPTION.		153	.153	.157	.157	.0	(4)	.0	(4)	.0	.153	.0	.0	.0	.3	12/01/2030.	1.
31298E-U2-9.	FED HOME LOAN MTG CORP GOLD #C46001.		03/01/2006.	SCHEDULED REDEMPTION.		734	.734	.754	.751	.0	(17)	.0	(17)	.0	.734	.0	.0	.0	.12	11/01/2030.	1.
31298E-VS-1.	FED HOME LOAN MTG CORP GOLD #C46025.		03/01/2006.	SCHEDULED REDEMPTION.		176	.176	.182	.181	.0	(5)	.0	(5)	.0	.176	.0	.0	.0	.3	12/01/2030.	1.
31298E-V7-7.	FED HOME LOAN MTG CORP GOLD #C46038.		03/01/2006.	SCHEDULED REDEMPTION.		369	.369	.380	.380	.0	(10)	.0	(10)	.0	.369	.0	.0	.0	.6	12/01/2030.	1.
31298E-VB-5.	FED HOME LOAN MTG CORP GOLD #C46106.		03/01/2006.	SCHEDULED REDEMPTION.		12.085	12.085	12.363	12.355	.0	(270)	.0	(270)	.0	12.085	.0	.0	.0	.170	11/01/2029.	1.
31298E-ZW-4.	FED HOME LOAN MTG CORP GOLD #C46189.		03/01/2006.	SCHEDULED REDEMPTION.		77	.77	.79	.79	.0	(2)	.0	(2)	.0	.77	.0	.0	.0	.1	01/01/2031.	1.
31298E-SY-7.	FED HOME LOAN MTG CORP GOLD #C46263.		03/01/2006.	SCHEDULED REDEMPTION.		466	.466	.479	.478	.0	(11)	.0	(11)	.0	.466	.0	.0	.0	.9	01/01/2031.	1.
31298F-BX-9.	FED HOME LOAN MTG CORP GOLD #C46354.		03/01/2006.	SCHEDULED REDEMPTION.		171	.171	.176	.176	.0	(5)	.0	(5)	.0	.171	.0	.0	.0	.3	01/01/2031.	1.
31298F-FD-9.	FED HOME LOAN MTG CORP GOLD #C46464.		03/01/2006.	SCHEDULED REDEMPTION.		362	.362	.377	.375	.0	(13)	.0	(13)	.0	.362	.0	.0	.0	.6	01/01/2031.	1.
31298F-FG-2.	FED HOME LOAN MTG CORP GOLD #C46467.		03/01/2006.	SCHEDULED REDEMPTION.		15.502	15.502	15.969	15.960	.0	(458)	.0	(458)	.0	15.502	.0	.0	.0	.194	01/01/2031.	1.
31298F-WP-4.	FED HOME LOAN MTG CORP GOLD #C46666.		03/01/2006.	SCHEDULED REDEMPTION.		555	.555	.541	.544	.0	.11	.0	.11	.0	.555	.0	.0	.0	.7	01/01/2031.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31298F-W-0.	FED HOME LOAN MTG CORP GOLD #C46704.		03/01/2006.	SCHEDULED REDEMPTION.		25	25	26	26	.0	(1)	.0	(1)	.0	25	.0	.0	.0	.0	12/01/2030.	1.
31298F-PB-2.	FED HOME LOAN MTG CORP GOLD #C46718.		03/01/2006.	SCHEDULED REDEMPTION.		156	156	160	160	.0	(4)	.0	(4)	.0	156	.0	.0	.0	.3	01/01/2031.	1.
31298F-OJ-4.	FED HOME LOAN MTG CORP GOLD #C46757.		03/01/2006.	SCHEDULED REDEMPTION.		24	24	24	24	.0	.0	.0	.0	.0	24	.0	.0	.0	.0	01/01/2031.	1.
31298F-R8-7.	FED HOME LOAN MTG CORP GOLD #C46811.		03/01/2006.	SCHEDULED REDEMPTION.		21	21	22	22	.0	(1)	.0	(1)	.0	21	.0	.0	.0	.0	01/01/2031.	1.
31298F-R9-5.	FED HOME LOAN MTG CORP GOLD #C46812.		03/01/2006.	SCHEDULED REDEMPTION.		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	01/01/2031.	1.
31298F-VA-7.	FED HOME LOAN MTG CORP GOLD #C46909.		03/01/2006.	SCHEDULED REDEMPTION.		1,023	1,023	1,064	1,062	.0	(40)	.0	(40)	.0	1,023	.0	.0	.0	.13	10/01/2030.	1.
31298F-Y7-1.	FED HOME LOAN MTG CORP GOLD #C47034.		03/01/2006.	SCHEDULED REDEMPTION.		985	985	1,014	1,012	.0	(27)	.0	(27)	.0	985	.0	.0	.0	.18	01/01/2031.	1.
31298F-ZU-9.	FED HOME LOAN MTG CORP GOLD #C47055.		03/01/2006.	SCHEDULED REDEMPTION.		11,370	11,370	11,697	11,661	.0	(291)	.0	(291)	.0	11,370	.0	.0	.0	213	01/01/2031.	1.
31298F-ZZ-8.	FED HOME LOAN MTG CORP GOLD #C47060.		03/01/2006.	SCHEDULED REDEMPTION.		88	88	90	90	.0	(2)	.0	(2)	.0	88	.0	.0	.0	.1	01/01/2031.	1.
31298G-CY-4.	FED HOME LOAN MTG CORP GOLD #C47287.		03/01/2006.	SCHEDULED REDEMPTION.		431	431	443	441	.0	(10)	.0	(10)	.0	431	.0	.0	.0	7	02/01/2031.	1.
31298G-FN-5.	FED HOME LOAN MTG CORP GOLD #C47373.		03/01/2006.	SCHEDULED REDEMPTION.		253	253	251	251	.0	2	.0	2	.0	253	.0	.0	.0	4	02/01/2031.	1.
31298G-J4-3.	FED HOME LOAN MTG CORP GOLD #C47483.		03/01/2006.	SCHEDULED REDEMPTION.		35	35	36	36	.0	(1)	.0	(1)	.0	35	.0	.0	.0	1	02/01/2031.	1.
31298G-M6-2.	FED HOME LOAN MTG CORP GOLD #C47559.		03/01/2006.	SCHEDULED REDEMPTION.		6	6	6	6	.0	.0	.0	.0	.0	6	.0	.0	.0	.0	02/01/2031.	1.
31298G-PH-7.	FED HOME LOAN MTG CORP GOLD #C47624.		03/01/2006.	SCHEDULED REDEMPTION.		185	185	190	190	.0	(5)	.0	(5)	.0	185	.0	.0	.0	3	01/01/2031.	1.
31298G-TE-0.	FED HOME LOAN MTG CORP GOLD #C47749.		03/01/2006.	SCHEDULED REDEMPTION.		26	26	25	25	.0	1	.0	1	.0	26	.0	.0	.0	.0	02/01/2031.	1.
31298G-W6-1.	FED HOME LOAN MTG CORP GOLD #C47847.		03/01/2006.	SCHEDULED REDEMPTION.		34,320	34,320	35,285	35,162	.0	(842)	.0	(842)	.0	34,320	.0	.0	.0	642	02/01/2031.	1.
31298G-WM-8.	FED HOME LOAN MTG CORP GOLD #C47852.		03/01/2006.	SCHEDULED REDEMPTION.		130	130	135	134	.0	(5)	.0	(5)	.0	130	.0	.0	.0	2	02/01/2031.	1.
31298G-XT-2.	FED HOME LOAN MTG CORP GOLD #C47890.		03/01/2006.	SCHEDULED REDEMPTION.		70	70	69	69	.0	2	.0	2	.0	70	.0	.0	.0	1	02/01/2031.	1.
31298G-YK-0.	FED HOME LOAN MTG CORP GOLD #C47914.		03/01/2006.	SCHEDULED REDEMPTION.		537	537	558	556	.0	(19)	.0	(19)	.0	537	.0	.0	.0	9	02/01/2031.	1.
31298G-ZN-9.	FED HOME LOAN MTG CORP GOLD #C47981.		03/01/2006.	SCHEDULED REDEMPTION.		92	92	95	94	.0	(2)	.0	(2)	.0	92	.0	.0	.0	2	02/01/2031.	1.
31298H-FS-2.	FED HOME LOAN MTG CORP GOLD #C48277.		03/01/2006.	SCHEDULED REDEMPTION.		6,158	6,158	6,329	6,306	.0	(148)	.0	(148)	.0	6,158	.0	.0	.0	77	02/01/2031.	1.
31298H-GD-4.	FED HOME LOAN MTG CORP GOLD #C48296.		03/01/2006.	SCHEDULED REDEMPTION.		179	179	184	183	.0	(4)	.0	(4)	.0	179	.0	.0	.0	3	02/01/2031.	1.
31298H-GY-4.	FED HOME LOAN MTG CORP GOLD #C48312.		03/01/2006.	SCHEDULED REDEMPTION.		213	213	219	218	.0	(5)	.0	(5)	.0	213	.0	.0	.0	3	03/01/2031.	1.
31298H-G7-7.	FED HOME LOAN MTG CORP GOLD #C48322.		03/01/2006.	SCHEDULED REDEMPTION.		220	220	227	226	.0	(6)	.0	(6)	.0	220	.0	.0	.0	4	01/01/2031.	1.
31298H-YQ-5.	FED HOME LOAN MTG CORP GOLD #C48819.		03/01/2006.	SCHEDULED REDEMPTION.		10	10	10	10	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	03/01/2031.	1.
31298H-4X-3.	FED HOME LOAN MTG CORP GOLD #C48938.		01/01/2006.	SCHEDULED REDEMPTION.		2,742	2,742	2,818	2,807	.0	(65)	.0	(65)	.0	2,742	.0	.0	.0	17	03/01/2031.	1.
31298H-6F-0.	FED HOME LOAN MTG CORP GOLD #C48970.		03/01/2006.	SCHEDULED REDEMPTION.		707	707	730	725	.0	(18)	.0	(18)	.0	707	.0	.0	.0	11	03/01/2031.	1.
31298H-7A-0.	FED HOME LOAN MTG CORP GOLD #C48989.		03/01/2006.	SCHEDULED REDEMPTION.		50	50	52	52	.0	(1)	.0	(1)	.0	50	.0	.0	.0	1	03/01/2031.	1.
31298H-7B-8.	FED HOME LOAN MTG CORP GOLD #C48990.		03/01/2006.	SCHEDULED REDEMPTION.		96	96	98	98	.0	(3)	.0	(3)	.0	96	.0	.0	.0	2	03/01/2031.	1.
31298L-DC-5.	FED HOME LOAN MTG CORP GOLD #C49099.		03/01/2006.	SCHEDULED REDEMPTION.		6,977	6,977	7,170	7,144	.0	(166)	.0	(166)	.0	6,977	.0	.0	.0	112	03/01/2031.	1.
31298L-LF-9.	FED HOME LOAN MTG CORP GOLD #C49326.		03/01/2006.	SCHEDULED REDEMPTION.		32	32	32	32	.0	(1)	.0	(1)	.0	32	.0	.0	.0	1	04/01/2031.	1.
31298L-J8-3.	FED HOME LOAN MTG CORP GOLD #C50287.		03/01/2006.	SCHEDULED REDEMPTION.		8,439	8,439	8,778	8,730	.0	(291)	.0	(291)	.0	8,439	.0	.0	.0	158	04/01/2031.	1.
31298L-WN-6.	FED HOME LOAN MTG CORP GOLD #C50621.		02/01/2006.	SCHEDULED REDEMPTION.		1,090	1,090	1,120	1,116	.0	(26)	.0	(26)	.0	1,090	.0	.0	.0	15	04/01/2031.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31298L-WM-4.	FED HOME LOAN MTG CORP GOLD #C50693.		03/01/2006.	SCHEDULED REDEMPTION.		45,236	45,236	46,476	46,306	.0	..(1,070)	.0	..(1,070)	.0	45,236	.0	.0	.0	847	04/01/2031.	1.
31298M-AG-2.	FED HOME LOAN MTG CORP GOLD #C50907.		03/01/2006.	SCHEDULED REDEMPTION.		85	85	87	87	.0	..(2)	.0	..(2)	.0	85	.0	.0	.0	1	05/01/2031.	1.
31298M-AG-4.	FED HOME LOAN MTG CORP GOLD #C50929.		03/01/2006.	SCHEDULED REDEMPTION.		802	802	824	821	.0	..(19)	.0	..(19)	.0	802	.0	.0	.0	13	05/01/2031.	1.
31298M-D3-8.	FED HOME LOAN MTG CORP GOLD #C51022.		03/01/2006.	SCHEDULED REDEMPTION.		5,822	5,822	5,978	5,941	.0	..(118)	.0	..(118)	.0	5,822	.0	.0	.0	73	05/01/2031.	1.
31298M-WY-0.	FED HOME LOAN MTG CORP GOLD #C51275.		03/01/2006.	SCHEDULED REDEMPTION.		2,943	2,943	3,030	3,038	.0	..(95)	.0	..(95)	.0	2,943	.0	.0	.0	33	04/01/2031.	1.
31298M-OR-1.	FED HOME LOAN MTG CORP GOLD #C51364.		03/01/2006.	SCHEDULED REDEMPTION.		59	59	61	61	.0	..(1)	.0	..(1)	.0	59	.0	.0	.0	1	05/01/2031.	1.
31298M-VX-7.	FED HOME LOAN MTG CORP GOLD #C52526.		03/01/2006.	SCHEDULED REDEMPTION.		418	418	435	432	.0	..(14)	.0	..(14)	.0	418	.0	.0	.0	7	05/01/2031.	1.
31298M-4L-6.	FED HOME LOAN MTG CORP GOLD #C52627.		03/01/2006.	SCHEDULED REDEMPTION.		222	222	229	227	.0	..(5)	.0	..(5)	.0	222	.0	.0	.0	4	06/01/2031.	1.
31298P-BF-6.	FED HOME LOAN MTG CORP GOLD #C52738.		03/01/2006.	SCHEDULED REDEMPTION.		7,794	7,794	8,011	7,976	.0	..(182)	.0	..(182)	.0	7,794	.0	.0	.0	146	06/01/2031.	1.
31298P-VW-7.	FED HOME LOAN MTG CORP GOLD #C53329.		03/01/2006.	SCHEDULED REDEMPTION.		4	4	4	4	.0	.0	.0	.0	.0	4	.0	.0	.0	0	06/01/2031.	1.
31298P-XG-0.	FED HOME LOAN MTG CORP GOLD #C53379.		03/01/2006.	SCHEDULED REDEMPTION.		69	69	71	71	.0	..(2)	.0	..(2)	.0	69	.0	.0	.0	1	06/01/2031.	1.
31298P-4F-4.	FED HOME LOAN MTG CORP GOLD #C53522.		03/01/2006.	SCHEDULED REDEMPTION.		30,704	30,704	31,937	31,733	.0	..(1,029)	.0	..(1,029)	.0	30,704	.0	.0	.0	572	06/01/2031.	1.
31298P-BM-9.	FED HOME LOAN MTG CORP GOLD #C53644.		03/01/2006.	SCHEDULED REDEMPTION.		156	156	160	160	.0	..(4)	.0	..(4)	.0	156	.0	.0	.0	3	06/01/2031.	1.
31298P-CA-4.	FED HOME LOAN MTG CORP GOLD #C53665.		03/01/2006.	SCHEDULED REDEMPTION.		139	139	138	138	.0	.0	.0	.0	1	139	.0	.0	.0	2	06/01/2031.	1.
31298P-CX-4.	FED HOME LOAN MTG CORP GOLD #C53686.		03/01/2006.	SCHEDULED REDEMPTION.		21	21	21	21	.0	..(1)	.0	..(1)	.0	21	.0	.0	.0	0	07/01/2031.	1.
31298P-OR-3.	FED HOME LOAN MTG CORP GOLD #C53808.		03/01/2006.	SCHEDULED REDEMPTION.		199	199	205	204	.0	..(5)	.0	..(5)	.0	199	.0	.0	.0	3	06/01/2031.	1.
31298P-WN-5.	FED HOME LOAN MTG CORP GOLD #C54221.		03/01/2006.	SCHEDULED REDEMPTION.		705	705	724	721	.0	..(16)	.0	..(16)	.0	705	.0	.0	.0	10	07/01/2031.	1.
31298P-W4-6.	FED HOME LOAN MTG CORP GOLD #C54267.		03/01/2006.	SCHEDULED REDEMPTION.		4,225	4,225	4,344	4,328	.0	..(103)	.0	..(103)	.0	4,225	.0	.0	.0	79	07/01/2031.	1.
31298P-WU-6.	FED HOME LOAN MTG CORP GOLD #C54521.		03/01/2006.	SCHEDULED REDEMPTION.		267	267	274	274	.0	..(7)	.0	..(7)	.0	267	.0	.0	.0	4	07/01/2031.	1.
31298P-NV-6.	FED HOME LOAN MTG CORP GOLD #C54903.		03/01/2006.	SCHEDULED REDEMPTION.		94	94	97	96	.0	..(2)	.0	..(2)	.0	94	.0	.0	.0	2	07/01/2031.	1.
31298P-NV-4.	FED HOME LOAN MTG CORP GOLD #C54904.		03/01/2006.	SCHEDULED REDEMPTION.		52	52	53	53	.0	..(1)	.0	..(1)	.0	52	.0	.0	.0	1	07/01/2031.	1.
31298P-SE-7.	FED HOME LOAN MTG CORP GOLD #C55017.		03/01/2006.	SCHEDULED REDEMPTION.		13	13	14	14	.0	.0	.0	.0	.0	13	.0	.0	.0	0	07/01/2031.	1.
31298P-T3-0.	FED HOME LOAN MTG CORP GOLD #C55070.		03/01/2006.	SCHEDULED REDEMPTION.		237	237	244	242	.0	..(5)	.0	..(5)	.0	237	.0	.0	.0	4	07/01/2031.	1.
31298S-K5-2.	FED HOME LOAN MTG CORP GOLD #C55716.		03/01/2006.	SCHEDULED REDEMPTION.		82	82	84	84	.0	..(2)	.0	..(2)	.0	82	.0	.0	.0	1	12/01/2030.	1.
31298S-PN-8.	FED HOME LOAN MTG CORP GOLD #C55829.		03/01/2006.	SCHEDULED REDEMPTION.		1,739	1,739	1,808	1,804	.0	..(65)	.0	..(65)	.0	1,739	.0	.0	.0	30	01/01/2031.	1.
31298S-RN-6.	FED HOME LOAN MTG CORP GOLD #C55893.		03/01/2006.	SCHEDULED REDEMPTION.		654	654	670	668	.0	..(14)	.0	..(14)	.0	654	.0	.0	.0	10	03/01/2031.	1.
31298S-UY-8.	FED HOME LOAN MTG CORP GOLD #C55999.		03/01/2006.	SCHEDULED REDEMPTION.		368	368	383	383	.0	..(14)	.0	..(14)	.0	368	.0	.0	.0	5	02/01/2031.	1.
31298S-VJ-0.	FED HOME LOAN MTG CORP GOLD #C56017.		03/01/2006.	SCHEDULED REDEMPTION.		2,554	2,554	2,540	2,540	.0	..14	.0	..14	.0	2,554	.0	.0	.0	38	03/01/2031.	1.
31298S-4P-6.	FED HOME LOAN MTG CORP GOLD #C56230.		03/01/2006.	SCHEDULED REDEMPTION.		356	356	365	364	.0	..(6)	.0	..(6)	.0	356	.0	.0	.0	6	08/01/2031.	1.
31298T-H2-1.	FED HOME LOAN MTG CORP GOLD #C56549.		03/01/2006.	SCHEDULED REDEMPTION.		11	11	12	11	.0	.0	.0	.0	.0	11	.0	.0	.0	0	08/01/2031.	1.
31298T-WT-6.	FED HOME LOAN MTG CORP GOLD #C56670.		03/01/2006.	SCHEDULED REDEMPTION.		18,583	18,583	19,101	19,027	.0	..(444)	.0	..(444)	.0	18,583	.0	.0	.0	233	08/01/2031.	1.
31298T-VP-4.	FED HOME LOAN MTG CORP GOLD #C56922.		03/01/2006.	SCHEDULED REDEMPTION.		10,739	10,739	11,025	10,968	.0	..(229)	.0	..(229)	.0	10,739	.0	.0	.0	200	08/01/2031.	1.
31298T-4R-0.	FED HOME LOAN MTG CORP GOLD #C57132.		03/01/2006.	SCHEDULED REDEMPTION.		37,809	37,809	38,731	38,731	.0	..(921)	.0	..(921)	.0	37,809	.0	.0	.0	659	01/01/2030.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #557323		03/01/2006	SCHEDULED REDEMPTION		1,379	1,379	1,417	1,410	.0	(31)	.0	(31)	.0	1,379	.0	.0	.0	.24	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #557368		03/01/2006	SCHEDULED REDEMPTION		124	124	128	127	.0	(3)	.0	(3)	.0	124	.0	.0	.0	.2	09/01/2031	1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #557472		03/01/2006	SCHEDULED REDEMPTION		451	451	470	466	.0	(14)	.0	(14)	.0	451	.0	.0	.0	.8	09/01/2031	1
31298U-OH-5	FED HOME LOAN MTG CORP GOLD #557666		03/01/2006	SCHEDULED REDEMPTION		219	219	224	223	.0	(4)	.0	(4)	.0	219	.0	.0	.0	.3	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #557879		03/01/2006	SCHEDULED REDEMPTION		24	24	25	25	.0	(1)	.0	(1)	.0	24	.0	.0	.0	.0	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #558120		03/01/2006	SCHEDULED REDEMPTION		81	81	84	83	.0	(2)	.0	(2)	.0	81	.0	.0	.0	.1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #558262		03/01/2006	SCHEDULED REDEMPTION		36	36	37	36	.0	(1)	.0	(1)	.0	36	.0	.0	.0	.1	09/01/2031	1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #558449		03/01/2006	SCHEDULED REDEMPTION		78	78	80	80	.0	(2)	.0	(2)	.0	78	.0	.0	.0	.1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #558690		03/01/2006	SCHEDULED REDEMPTION		471	471	468	468	.0	2	.0	2	.0	471	.0	.0	.0	.7	10/01/2031	1
31298V-YR-3	FED HOME LOAN MTG CORP GOLD #558788		03/01/2006	SCHEDULED REDEMPTION		18	18	19	19	.0	(1)	.0	(1)	.0	18	.0	.0	.0	.0	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #558846		03/01/2006	SCHEDULED REDEMPTION		35	35	36	36	.0	(1)	.0	(1)	.0	35	.0	.0	.0	.1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #559091		03/01/2006	SCHEDULED REDEMPTION		142	142	145	145	.0	(4)	.0	(4)	.0	142	.0	.0	.0	.2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #559271		03/01/2006	SCHEDULED REDEMPTION		228	228	233	233	.0	(5)	.0	(5)	.0	228	.0	.0	.0	.4	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #559301		03/01/2006	SCHEDULED REDEMPTION		383	383	394	391	.0	(8)	.0	(8)	.0	383	.0	.0	.0	.6	10/01/2031	1
31298W-AU-5	FED HOME LOAN MTG CORP GOLD #560019		03/01/2006	SCHEDULED REDEMPTION		10,260	10,260	10,555	10,485	.0	(225)	.0	(225)	.0	10,260	.0	.0	.0	187	11/01/2031	1
31298W-OF-1	FED HOME LOAN MTG CORP GOLD #560454		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	10/01/2031	1
31298W-X8-9	FED HOME LOAN MTG CORP GOLD #560703		03/01/2006	SCHEDULED REDEMPTION		277	277	284	283	.0	(6)	.0	(6)	.0	277	.0	.0	.0	.5	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #560951		03/01/2006	SCHEDULED REDEMPTION		472	472	484	482	.0	(10)	.0	(10)	.0	472	.0	.0	.0	.7	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #561045		03/01/2006	SCHEDULED REDEMPTION		1,012	1,012	1,039	1,037	.0	(26)	.0	(26)	.0	1,012	.0	.0	.0	.17	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #561126		03/01/2006	SCHEDULED REDEMPTION		121	121	124	124	.0	(3)	.0	(3)	.0	121	.0	.0	.0	.2	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #561241		03/01/2006	SCHEDULED REDEMPTION		442	442	460	455	.0	(13)	.0	(13)	.0	442	.0	.0	.0	.7	12/01/2031	1
31287L-NW-0	FED HOME LOAN MTG CORP GOLD #561296		03/01/2006	SCHEDULED REDEMPTION		10	10	10	10	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	11/01/2031	1
31287W-FJ-4	FED HOME LOAN MTG CORP GOLD #561969		03/01/2006	SCHEDULED REDEMPTION		45,102	45,102	46,201	46,027	.0	(926)	.0	(926)	.0	45,102	.0	.0	.0	782	12/01/2031	1
31287W-JB-7	FED HOME LOAN MTG CORP GOLD #562088		03/01/2006	SCHEDULED REDEMPTION		3,921	3,921	4,017	4,004	.0	(83)	.0	(83)	.0	3,921	.0	.0	.0	69	08/01/2031	1
31287W-T6-7	FED HOME LOAN MTG CORP GOLD #562373		03/01/2006	SCHEDULED REDEMPTION		179	179	185	185	.0	(6)	.0	(6)	.0	179	.0	.0	.0	.3	01/01/2032	1
31287W-VT-4	FED HOME LOAN MTG CORP GOLD #562426		03/01/2006	SCHEDULED REDEMPTION		1,985	1,985	2,011	2,010	.0	(25)	.0	(25)	.0	1,985	.0	.0	.0	.26	01/01/2032	1
31287W-V9-5	FED HOME LOAN MTG CORP GOLD #562536		03/01/2006	SCHEDULED REDEMPTION		86,197	86,197	89,187	89,126	.0	(2,929)	.0	(2,929)	.0	86,197	.0	.0	.0	1,396	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #562718		03/01/2006	SCHEDULED REDEMPTION		44,344	44,344	45,384	45,338	.0	(994)	.0	(994)	.0	44,344	.0	.0	.0	660	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #562874		03/01/2006	SCHEDULED REDEMPTION		555	555	570	566	.0	(12)	.0	(12)	.0	555	.0	.0	.0	.9	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #563688		03/01/2006	SCHEDULED REDEMPTION		2,976	2,976	3,096	3,064	.0	(87)	.0	(87)	.0	2,976	.0	.0	.0	48	02/01/2032	1
31287P-GO-0	FED HOME LOAN MTG CORP GOLD #563807		03/01/2006	SCHEDULED REDEMPTION		287	287	299	296	.0	(8)	.0	(8)	.0	287	.0	.0	.0	.5	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #564032		03/01/2006	SCHEDULED REDEMPTION		41	41	43	42	.0	(1)	.0	(1)	.0	41	.0	.0	.0	.1	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #564438		03/01/2006	SCHEDULED REDEMPTION		487	487	499	499	.0	(12)	.0	(12)	.0	487	.0	.0	.0	.7	12/01/2028	1

SCHEDULE D - PART 4

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312870-FH-9.	FED HOME LOAN MTG CORP GOLD #G64688.		03/01/2006.	SCHEDULED REDEMPTION.		2,098	2,098	2,171	2,170	.0	(.71)	.0	(.71)	.0	2,098	.0	.0	.0	.30	03/01/2032.	1.
312870-66-2.	FED HOME LOAN MTG CORP GOLD #G64721.		03/01/2006.	SCHEDULED REDEMPTION.		241,280	241,280	245,088	244,488	.0	(3,207)	.0	(3,207)	.0	241,280	.0	.0	.0	3,481	03/01/2032.	1.
312870-OR-5.	FED HOME LOAN MTG CORP GOLD #G64964.		03/01/2006.	Various.		229	.229	.232	.232	.0	(.3)	.0	(.3)	.0	.229	.0	.0	.0	.3	03/01/2032.	1.
312870-TG-6.	FED HOME LOAN MTG CORP GOLD #G65051.		03/01/2006.	SCHEDULED REDEMPTION.		112	.112	.115	.115	.0	(.3)	.0	(.3)	.0	.112	.0	.0	.0	.2	03/01/2032.	1.
31287R-D6-3.	FED HOME LOAN MTG CORP GOLD #G65525.		03/01/2006.	SCHEDULED REDEMPTION.		36,666	36,666	38,138	37,800	.0	(1,134)	.0	(1,134)	.0	36,666	.0	.0	.0	.460	04/01/2032.	1.
31287R-EA-3.	FED HOME LOAN MTG CORP GOLD #G65529.		03/01/2006.	SCHEDULED REDEMPTION.		14,498	14,498	15,001	14,991	.0	(.493)	.0	(.493)	.0	14,498	.0	.0	.0	.174	04/01/2032.	1.
31287R-KW-8.	FED HOME LOAN MTG CORP GOLD #G65709.		03/01/2006.	SCHEDULED REDEMPTION.		138,549	138,549	143,318	142,607	.0	(4,058)	.0	(4,058)	.0	138,549	.0	.0	.0	2,046	04/01/2032.	1.
31287R-M4-8.	FED HOME LOAN MTG CORP GOLD #G65779.		03/01/2006.	SCHEDULED REDEMPTION.		366	366	.378	.376	.0	(.10)	.0	(.10)	.0	.366	.0	.0	.0	.6	03/01/2032.	1.
31287S-BA-4.	FED HOME LOAN MTG CORP GOLD #G66333.		03/01/2006.	SCHEDULED REDEMPTION.		1,336	1,336	1,390	1,375	.0	(.39)	.0	(.39)	.0	1,336	.0	.0	.0	.22	04/01/2032.	1.
31287S-F9-3.	FED HOME LOAN MTG CORP GOLD #G66492.		03/01/2006.	Various.		2,685	2,685	2,719	2,719	.0	(.34)	.0	(.34)	.0	2,685	.0	.0	.0	.40	04/01/2032.	1.
31287S-G4-9.	FED HOME LOAN MTG CORP GOLD #G66493.		03/01/2006.	SCHEDULED REDEMPTION.		284	284	.291	.290	.0	(.6)	.0	(.6)	.0	.284	.0	.0	.0	.4	04/01/2032.	1.
31287S-QW-3.	FED HOME LOAN MTG CORP GOLD #G66504.		03/01/2006.	SCHEDULED REDEMPTION.		6	.6	.6	.6	.0	.	.0	.	.0	.6	.0	.0	.0	.0	04/01/2032.	1.
31287S-VQ-7.	FED HOME LOAN MTG CORP GOLD #G66923.		03/01/2006.	SCHEDULED REDEMPTION.		147	147	.152	.151	.0	(.4)	.0	(.4)	.0	.147	.0	.0	.0	.2	05/01/2032.	1.
31287T-BA-2.	FED HOME LOAN MTG CORP GOLD #G67233.		03/01/2006.	SCHEDULED REDEMPTION.		229	229	.237	.236	.0	(.6)	.0	(.6)	.0	.229	.0	.0	.0	.4	05/01/2032.	1.
31287T-FX-8.	FED HOME LOAN MTG CORP GOLD #G67382.		03/01/2006.	SCHEDULED REDEMPTION.		15	.15	.16	.16	.0	.	.0	.	.0	.15	.0	.0	.0	.0	05/01/2032.	1.
31287T-PZ-2.	FED HOME LOAN MTG CORP GOLD #G67640.		03/01/2006.	SCHEDULED REDEMPTION.		197	197	.203	.202	.0	(.5)	.0	(.5)	.0	.197	.0	.0	.0	.3	06/01/2032.	1.
31287T-V7-4.	FED HOME LOAN MTG CORP GOLD #G67934.		03/01/2006.	SCHEDULED REDEMPTION.		84,284	84,284	87,274	86,411	.0	(2,127)	.0	(2,127)	.0	84,284	.0	.0	.0	1,115	06/01/2032.	1.
31287U-JR-4.	FED HOME LOAN MTG CORP GOLD #G68372.		03/01/2006.	SCHEDULED REDEMPTION.		5,505	5,505	5,732	5,652	.0	(.148)	.0	(.148)	.0	5,505	.0	.0	.0	.84	06/01/2032.	1.
31287U-JS-2.	FED HOME LOAN MTG CORP GOLD #G68373.		03/01/2006.	SCHEDULED REDEMPTION.		5,180	5,180	5,364	5,311	.0	(.131)	.0	(.131)	.0	5,180	.0	.0	.0	.81	06/01/2032.	1.
31287U-LG-5.	FED HOME LOAN MTG CORP GOLD #G68427.		03/01/2006.	SCHEDULED REDEMPTION.		42,952	42,952	45,341	44,463	.0	(1,511)	.0	(1,511)	.0	42,952	.0	.0	.0	.801	06/01/2032.	1.
31287U-WD-1.	FED HOME LOAN MTG CORP GOLD #G68456.		03/01/2006.	SCHEDULED REDEMPTION.		6,528	6,528	6,775	6,689	.0	(.161)	.0	(.161)	.0	6,528	.0	.0	.0	.98	06/01/2032.	1.
31287U-WL-3.	FED HOME LOAN MTG CORP GOLD #G68463.		03/01/2006.	SCHEDULED REDEMPTION.		184	.184	.191	.191	.0	(.6)	.0	(.6)	.0	.184	.0	.0	.0	.3	06/01/2032.	1.
31287U-2X-9.	FED HOME LOAN MTG CORP GOLD #G68890.		03/01/2006.	SCHEDULED REDEMPTION.		21,492	21,492	22,232	22,073	.0	(.681)	.0	(.681)	.0	21,492	.0	.0	.0	.252	07/01/2032.	1.
31287V-LA-6.	FED HOME LOAN MTG CORP GOLD #G69321.		03/01/2006.	SCHEDULED REDEMPTION.		106	106	.110	.110	.0	(.4)	.0	(.4)	.0	.106	.0	.0	.0	.2	07/01/2032.	1.
31287V-P3-8.	FED HOME LOAN MTG CORP GOLD #G69442.		03/01/2006.	SCHEDULED REDEMPTION.		105,248	105,248	108,899	108,824	.0	(3,576)	.0	(3,576)	.0	105,248	.0	.0	.0	1,705	07/01/2032.	1.
31287V-P5-3.	FED HOME LOAN MTG CORP GOLD #G69444.		03/01/2006.	SCHEDULED REDEMPTION.		.71	.71	.73	.73	.0	(.2)	.0	(.2)	.0	.71	.0	.0	.0	.1	07/01/2032.	1.
31287V-UZ-1.	FED HOME LOAN MTG CORP GOLD #G69600.		03/01/2006.	SCHEDULED REDEMPTION.		1,010	1,010	1,045	1,044	.0	(.34)	.0	(.34)	.0	1,010	.0	.0	.0	.15	08/01/2032.	1.
31287V-50-9.	FED HOME LOAN MTG CORP GOLD #G69855.		03/01/2006.	SCHEDULED REDEMPTION.		174	174	.178	.178	.0	(.4)	.0	(.4)	.0	.174	.0	.0	.0	.2	08/01/2032.	1.
31287V-5R-7.	FED HOME LOAN MTG CORP GOLD #G69856.		03/01/2006.	SCHEDULED REDEMPTION.		54	.54	.55	.55	.0	(.2)	.0	(.2)	.0	.54	.0	.0	.0	.1	08/01/2032.	1.
31287W-BW-7.	FED HOME LOAN MTG CORP GOLD #G69953.		03/01/2006.	SCHEDULED REDEMPTION.		.81	.81	.81	.81	.0	.	.0	.	.0	.81	.0	.0	.0	.1	08/01/2032.	1.
31287X-NG-7.	FED HOME LOAN MTG CORP GOLD #C70391.		03/01/2006.	SCHEDULED REDEMPTION.		2,987	2,987	2,971	2,974	.0	.13	.0	.13	.0	2,987	.0	.0	.0	.41	09/01/2032.	1.
31287X-RG-3.	FED HOME LOAN MTG CORP GOLD #C70487.		03/01/2006.	SCHEDULED REDEMPTION.		1,217	1,217	1,247	1,246	.0	(.29)	.0	(.29)	.0	1,217	.0	.0	.0	.16	09/01/2032.	1.
31287X-2K-1.	FED HOME LOAN MTG CORP GOLD #C70778.		03/01/2006.	SCHEDULED REDEMPTION.		1,008	1,008	1,002	1,003	.0	.4	.0	.4	.0	1,008	.0	.0	.0	.15	09/01/2032.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator
31287Y-5T-7.	FED HOME LOAN MTG CORP GOLD #C71758.		03/01/2006.	Various.		68,016	68,016	68,869	68,869	.0	(853)	.0	(853)	.0	68,016	.0	.0	.0	1,013	10/01/2032.	1.
31288A-WU-6.	FED HOME LOAN MTG CORP GOLD #C72171.		03/01/2006.	SCHEDULED REDEMPTION.		27,018	27,018	27,608	27,598	.0	(580)	.0	(580)	.0	27,018	.0	.0	.0	367	10/01/2032.	1.
31288B-LZ-4.	FED HOME LOAN MTG CORP GOLD #C73044.		03/01/2006.	SCHEDULED REDEMPTION.		15,661	15,661	16,053	16,009	.0	(348)	.0	(348)	.0	15,661	.0	.0	.0	195	11/01/2032.	1.
31288B-WZ-3.	FED HOME LOAN MTG CORP GOLD #C73076.		03/01/2006.	SCHEDULED REDEMPTION.		7,790	7,790	7,985	7,963	.0	(173)	.0	(173)	.0	7,790	.0	.0	.0	110	11/01/2032.	1.
31288C-WC-2.	FED HOME LOAN MTG CORP GOLD #C73955.		03/01/2006.	SCHEDULED REDEMPTION.		991	991	1,014	1,011	.0	(20)	.0	(20)	.0	991	.0	.0	.0	13	12/01/2032.	1.
31288D-ZS-1.	FED HOME LOAN MTG CORP GOLD #C75253.		03/01/2006.	SCHEDULED REDEMPTION.		38	38	39	39	.0	(1)	.0	(1)	.0	38	.0	.0	.0	1	01/01/2033.	1.
31288F-DL-5.	FED HOME LOAN MTG CORP GOLD #C76407.		03/01/2006.	SCHEDULED REDEMPTION.		922	922	943	941	.0	(19)	.0	(19)	.0	922	.0	.0	.0	12	12/01/2032.	1.
31288F-5N-0.	FED HOME LOAN MTG CORP GOLD #C77153.		03/01/2006.	Various.		475,705	475,705	481,408	481,408	.0	(5,703)	.0	(5,703)	.0	475,705	.0	.0	.0	5,587	03/01/2033.	1.
31288G-FF-4.	FED HOME LOAN MTG CORP GOLD #C77366.		03/01/2006.	Various.		8,534	8,534	8,488	8,488	.0	46	.0	46	.0	8,534	.0	.0	.0	96	03/01/2033.	1.
31288G-JW-3.	FED HOME LOAN MTG CORP GOLD #C77477.		03/01/2006.	SCHEDULED REDEMPTION.		503	503	513	513	.0	(11)	.0	(11)	.0	503	.0	.0	.0	6	03/01/2033.	1.
31288G-WF-6.	FED HOME LOAN MTG CORP GOLD #C77558.		03/01/2006.	SCHEDULED REDEMPTION.		519	519	531	530	.0	(12)	.0	(12)	.0	519	.0	.0	.0	6	02/01/2033.	1.
31288G-04-7.	FED HOME LOAN MTG CORP GOLD #C77673.		03/01/2006.	Various.		18,052	18,052	17,951	17,951	.0	101	.0	101	.0	18,052	.0	.0	.0	240	03/01/2033.	1.
31288G-R9-5.	FED HOME LOAN MTG CORP GOLD #C77772.		03/01/2006.	SCHEDULED REDEMPTION.		2,970	2,970	3,044	3,034	.0	(64)	.0	(64)	.0	2,970	.0	.0	.0	41	02/01/2033.	1.
31288G-3L-4.	FED HOME LOAN MTG CORP GOLD #C78003.		03/01/2006.	SCHEDULED REDEMPTION.		213	213	221	220	.0	(7)	.0	(7)	.0	213	.0	.0	.0	3	04/01/2033.	1.
31288G-6U-1.	FED HOME LOAN MTG CORP GOLD #C78083.		03/01/2006.	SCHEDULED REDEMPTION.		596	596	616	616	.0	(20)	.0	(20)	.0	596	.0	.0	.0	9	03/01/2033.	1.
31288K-BF-9.	FED HOME LOAN MTG CORP GOLD #C79938.		03/01/2006.	Various.		2,671	2,671	2,703	2,703	.0	(32)	.0	(32)	.0	2,671	.0	.0	.0	36	06/01/2033.	1.
313873-W7-0.	FED HOME LOAN MTG CORP GOLD #D35170.		03/01/2006.	SCHEDULED REDEMPTION.		131,327	131,327	134,153	135,677	.0	(4,350)	.0	(4,350)	.0	131,327	.0	.0	.0	1,540	06/01/2023.	1.
313874-T2-3.	FED HOME LOAN MTG CORP GOLD #D35969.		03/01/2006.	SCHEDULED REDEMPTION.		3,319	3,319	3,386	3,413	.0	(93)	.0	(93)	.0	3,319	.0	.0	.0	52	06/01/2023.	1.
313874-ZX-8.	FED HOME LOAN MTG CORP GOLD #D36158.		03/01/2006.	SCHEDULED REDEMPTION.		16,761	16,761	17,078	17,207	.0	(447)	.0	(447)	.0	16,761	.0	.0	.0	206	06/01/2023.	1.
313875-DH-4.	FED HOME LOAN MTG CORP GOLD #D36404.		03/01/2006.	SCHEDULED REDEMPTION.		4,927	4,927	5,021	5,055	.0	(127)	.0	(127)	.0	4,927	.0	.0	.0	80	06/01/2023.	1.
313877-J6-8.	FED HOME LOAN MTG CORP GOLD #D38385.		03/01/2006.	SCHEDULED REDEMPTION.		2,724	2,724	2,774	2,792	.0	(69)	.0	(69)	.0	2,724	.0	.0	.0	42	08/01/2023.	1.
31356H-OJ-9.	FED HOME LOAN MTG CORP GOLD #D54957.		03/01/2006.	SCHEDULED REDEMPTION.		159	159	166	163	.0	(4)	.0	(4)	.0	159	.0	.0	.0	3	07/01/2024.	1.
3128FV-DU-2.	FED HOME LOAN MTG CORP GOLD #D85515.		03/01/2006.	SCHEDULED REDEMPTION.		12,275	12,275	12,701	12,692	.0	(416)	.0	(416)	.0	12,275	.0	.0	.0	172	01/01/2028.	1.
3128DU-GK-5.	FED HOME LOAN MTG CORP GOLD #D91102.		03/01/2006.	SCHEDULED REDEMPTION.		5,496	5,496	5,435	5,441	.0	55	.0	55	.0	5,496	.0	.0	.0	85	11/01/2014.	1.
3128E2-ST-4.	FED HOME LOAN MTG CORP GOLD #D95930.		03/01/2006.	SCHEDULED REDEMPTION.		1,043	1,043	1,069	1,067	.0	(24)	.0	(24)	.0	1,043	.0	.0	.0	15	09/01/2022.	1.
31294J-CH-9.	FED HOME LOAN MTG CORP GOLD #ED0072.		03/01/2006.	SCHEDULED REDEMPTION.		293	293	302	294	.0	(2)	.0	(2)	.0	293	.0	.0	.0	5	02/01/2007.	1.
31294J-JR-0.	FED HOME LOAN MTG CORP GOLD #ED0272.		03/01/2006.	SCHEDULED REDEMPTION.		18,438	18,438	18,230	18,352	.0	86	.0	86	.0	18,438	.0	.0	.0	263	01/01/2009.	1.
31294J-JY-5.	FED HOME LOAN MTG CORP GOLD #ED0279.		03/01/2006.	SCHEDULED REDEMPTION.		32,935	32,935	32,678	32,830	.0	106	.0	106	.0	32,935	.0	.0	.0	478	02/01/2009.	1.
31294J-J3-3.	FED HOME LOAN MTG CORP GOLD #ED0282.		03/01/2006.	SCHEDULED REDEMPTION.		33,088	33,088	32,618	32,838	.0	250	.0	250	.0	33,088	.0	.0	.0	477	03/01/2009.	1.
31294J-KO-9.	FED HOME LOAN MTG CORP GOLD #ED0292.		03/01/2006.	SCHEDULED REDEMPTION.		81,657	81,657	81,019	81,389	.0	268	.0	268	.0	81,657	.0	.0	.0	1,142	04/01/2009.	1.
31294J-NZ-7.	FED HOME LOAN MTG CORP GOLD #ED0408.		03/01/2006.	SCHEDULED REDEMPTION.		10,266	10,266	10,276	10,274	.0	(9)	.0	(9)	.0	10,266	.0	.0	.0	143	12/01/2010.	1.
31294J-N8-7.	FED HOME LOAN MTG CORP GOLD #ED0415.		03/01/2006.	SCHEDULED REDEMPTION.		38,464	38,464	38,138	38,219	.0	246	.0	246	.0	38,464	.0	.0	.0	498	01/01/2011.	1.
31294J-RH-3.	FED HOME LOAN MTG CORP GOLD #ED0488.		03/01/2006.	SCHEDULED REDEMPTION.		351	351	362	358	.0	(7)	.0	(7)	.0	351	.0	.0	.0	6	03/01/2012.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2006	SCHEDULED REDEMPTION		353	353	365	362	.0	.(9)	.0	.(9)	.0	353	.0	.0	.0	.6	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2006	SCHEDULED REDEMPTION		40,028	40,028	39,978	40,028	.0	.0	.0	.0	.0	40,028	.0	.0	.0	541	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2006	SCHEDULED REDEMPTION		9,732	9,732	10,048	10,006	.0	.(275)	.0	.(275)	.0	9,732	.0	.0	.0	145	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2006	SCHEDULED REDEMPTION		19,574	19,574	20,210	20,194	.0	.(619)	.0	.(619)	.0	19,574	.0	.0	.0	387	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2006	SCHEDULED REDEMPTION		4,528	4,528	4,675	4,652	.0	.(125)	.0	.(125)	.0	4,528	.0	.0	.0	81	11/01/2014	1
31294K-B0-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2006	SCHEDULED REDEMPTION		10,082	10,082	10,432	10,390	.0	.(308)	.0	.(308)	.0	10,082	.0	.0	.0	161	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2006	SCHEDULED REDEMPTION		144,023	144,023	150,099	148,833	.0	.(4,810)	.0	.(4,810)	.0	144,023	.0	.0	.0	1,983	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		03/01/2006	SCHEDULED REDEMPTION		80,735	80,735	80,382	80,584	.0	151	.0	151	.0	80,735	.0	.0	.0	1,158	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		03/01/2006	SCHEDULED REDEMPTION		40,267	40,267	40,312	40,301	.0	.(35)	.0	.(35)	.0	40,267	.0	.0	.0	531	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		03/01/2006	SCHEDULED REDEMPTION		10,894	10,894	10,858	10,864	.0	30	.0	30	.0	10,894	.0	.0	.0	175	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E69010		03/01/2006	SCHEDULED REDEMPTION		57	57	59	59	.0	.(1)	.0	.(1)	.0	57	.0	.0	.0	1	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E69023		03/01/2006	SCHEDULED REDEMPTION		128	128	132	130	.0	.(3)	.0	.(3)	.0	128	.0	.0	.0	2	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66949		03/01/2006	SCHEDULED REDEMPTION		4,079	4,079	4,158	4,126	.0	.(47)	.0	.(47)	.0	4,079	.0	.0	.0	62	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2006	SCHEDULED REDEMPTION		2,695	2,695	2,747	2,732	.0	.(37)	.0	.(37)	.0	2,695	.0	.0	.0	43	04/01/2012	1
312867-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2006	SCHEDULED REDEMPTION		17,486	17,486	16,889	17,121	.0	365	.0	365	.0	17,486	.0	.0	.0	194	11/01/2013	1
31286E-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2006	SCHEDULED REDEMPTION		11,855	11,855	12,241	12,222	.0	.(366)	.0	.(366)	.0	11,855	.0	.0	.0	190	11/01/2014	1
31286J-V0-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2006	SCHEDULED REDEMPTION		1,057	1,057	1,094	1,082	.0	.(25)	.0	.(25)	.0	1,057	.0	.0	.0	19	02/01/2016	1
31286M-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2006	SCHEDULED REDEMPTION		58,345	58,345	59,877	59,692	.0	.(1,346)	.0	.(1,346)	.0	58,345	.0	.0	.0	670	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E99005		03/01/2006	SCHEDULED REDEMPTION		26,048	26,048	26,731	26,621	.0	.(573)	.0	.(573)	.0	26,048	.0	.0	.0	294	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2006	SCHEDULED REDEMPTION		3,012	3,012	3,091	3,076	.0	.(64)	.0	.(64)	.0	3,012	.0	.0	.0	37	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2006	SCHEDULED REDEMPTION		608,753	608,753	617,789	616,111	.0	.(7,358)	.0	.(7,358)	.0	608,753	.0	.0	.0	6,725	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2006	SCHEDULED REDEMPTION		16,382	16,382	16,812	16,726	.0	.(344)	.0	.(344)	.0	16,382	.0	.0	.0	177	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2006	SCHEDULED REDEMPTION		6,348	6,348	6,515	6,481	.0	.(133)	.0	.(133)	.0	6,348	.0	.0	.0	57	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2006	SCHEDULED REDEMPTION		42	42	43	43	.0	.(1)	.0	.(1)	.0	42	.0	.0	.0	1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2006	SCHEDULED REDEMPTION		3,105	3,105	3,149	3,148	.0	.(43)	.0	.(43)	.0	3,105	.0	.0	.0	47	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2006	SCHEDULED REDEMPTION		63	63	65	65	.0	.(2)	.0	.(2)	.0	63	.0	.0	.0	1	12/01/2026	1
31283H-6E-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2006	SCHEDULED REDEMPTION		17,328	17,328	17,826	17,825	.0	.(496)	.0	.(496)	.0	17,328	.0	.0	.0	262	12/01/2029	1
31283H-6S-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2006	SCHEDULED REDEMPTION		4,476	4,476	4,656	4,650	.0	.(174)	.0	.(174)	.0	4,476	.0	.0	.0	78	03/01/2030	1
31283H-H6-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2006	SCHEDULED REDEMPTION		2,347	2,347	2,422	2,417	.0	.(70)	.0	.(70)	.0	2,347	.0	.0	.0	36	09/01/2030	1
31283H-HN-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2006	SCHEDULED REDEMPTION		1,592	1,592	1,635	1,632	.0	.(41)	.0	.(41)	.0	1,592	.0	.0	.0	24	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		03/01/2006	SCHEDULED REDEMPTION		67,573	67,573	69,816	69,715	.0	.(2,142)	.0	.(2,142)	.0	67,573	.0	.0	.0	1,126	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2006	SCHEDULED REDEMPTION		382	382	397	396	.0	.(14)	.0	.(14)	.0	382	.0	.0	.0	6	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2006	SCHEDULED REDEMPTION		15,543	15,543	16,167	16,100	.0	.(557)	.0	.(557)	.0	15,543	.0	.0	.0	284	05/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31283H-0F-5.	FED HOME LOAN MTG CORP GOLD #601354.		03/01/2006.	SCHEDULED REDEMPTION.		4,213	4,213	4,339	4,329	.0	.(16)	.0	.(16)	.0	4,213	.0	.0	.0	.72	12/01/2031.	1
31283H-03-2.	FED HOME LOAN MTG CORP GOLD #601374.		03/01/2006.	SCHEDULED REDEMPTION.		.928	.928	.960	.955	.0	.(27)	.0	.(27)	.0	.928	.0	.0	.0	.14	03/01/2032.	1
31283H-RA-5.	FED HOME LOAN MTG CORP GOLD #601381.		03/01/2006.	SCHEDULED REDEMPTION.		20,670	20,670	21,381	21,328	.0	.(658)	.0	.(658)	.0	20,670	.0	.0	.0	.312	04/01/2032.	1
31283H-RL-1.	FED HOME LOAN MTG CORP GOLD #601391.		03/01/2006.	SCHEDULED REDEMPTION.		6,879	6,879	7,116	7,099	.0	.(219)	.0	.(219)	.0	6,879	.0	.0	.0	.103	04/01/2032.	1
31283H-S8-9.	FED HOME LOAN MTG CORP GOLD #601443.		03/01/2006.	SCHEDULED REDEMPTION.		4,099	4,099	4,241	4,238	.0	.(139)	.0	.(139)	.0	4,099	.0	.0	.0	.57	08/01/2032.	1
31283H-TE-5.	FED HOME LOAN MTG CORP GOLD #601449.		03/01/2006.	SCHEDULED REDEMPTION.		89,297	89,297	94,152	94,022	.0	.(4,725)	.0	.(4,725)	.0	89,297	.0	.0	.0	1,354	07/01/2032.	1
31283H-TN-5.	FED HOME LOAN MTG CORP GOLD #601457.		03/01/2006.	SCHEDULED REDEMPTION.		11,273	11,273	11,549	11,540	.0	.(268)	.0	.(268)	.0	11,273	.0	.0	.0	.146	08/01/2029.	1
31283H-UA-1.	FED HOME LOAN MTG CORP GOLD #601477.		03/01/2006.	Various.		13,746	13,746	14,053	14,056	.0	.(310)	.0	.(310)	.0	13,746	.0	.0	.0	.176	12/01/2032.	1
31283H-VE-2.	FED HOME LOAN MTG CORP GOLD #601513.		03/01/2006.	SCHEDULED REDEMPTION.		50,783	50,783	51,912	51,878	.0	.(1,095)	.0	.(1,095)	.0	50,783	.0	.0	.0	.657	03/01/2033.	1
31283H-VI-6.	FED HOME LOAN MTG CORP GOLD #601519.		03/01/2006.	Various.		131,405	131,405	135,887	135,769	.0	.(4,364)	.0	.(4,364)	.0	131,405	.0	.0	.0	1,708	02/01/2033.	1
31283H-WK-7.	FED HOME LOAN MTG CORP GOLD #601550.		03/01/2006.	SCHEDULED REDEMPTION.		9,598	9,598	9,819	9,804	.0	.(205)	.0	.(205)	.0	9,598	.0	.0	.0	.123	04/01/2033.	1
31283H-WZ-4.	FED HOME LOAN MTG CORP GOLD #601564.		03/01/2006.	SCHEDULED REDEMPTION.		226,639	226,639	234,333	233,947	.0	.(7,308)	.0	.(7,308)	.0	226,639	.0	.0	.0	2,924	04/01/2033.	1
31283H-W9-2.	FED HOME LOAN MTG CORP GOLD #601572.		03/01/2006.	SCHEDULED REDEMPTION.		5,813	5,813	5,959	5,955	.0	.(142)	.0	.(142)	.0	5,813	.0	.0	.0	.76	05/01/2033.	1
31283H-X2-6.	FED HOME LOAN MTG CORP GOLD #601597.		03/01/2006.	SCHEDULED REDEMPTION.		.988	.988	1,009	1,009	.0	.(20)	.0	.(20)	.0	.988	.0	.0	.0	.14	07/01/2033.	1
31283H-4S-1.	FED HOME LOAN MTG CORP GOLD #601733.		03/01/2006.	SCHEDULED REDEMPTION.		50,843	50,843	52,607	52,547	.0	.(1,704)	.0	.(1,704)	.0	50,843	.0	.0	.0	.722	10/01/2034.	1
31283H-4V-4.	FED HOME LOAN MTG CORP GOLD #601736.		03/01/2006.	SCHEDULED REDEMPTION.		49,676	49,676	51,399	51,341	.0	.(1,665)	.0	.(1,665)	.0	49,676	.0	.0	.0	.713	09/01/2034.	1
31283H-7E-9.	FED HOME LOAN MTG CORP GOLD #601793.		03/01/2006.	SCHEDULED REDEMPTION.		7,171	7,171	7,335	7,327	.0	.(157)	.0	.(157)	.0	7,171	.0	.0	.0	.93	03/01/2035.	1
3128LX-HT-0.	FED HOME LOAN MTG CORP GOLD #602042.		01/27/2006.	GREENWICH CAPITAL MARKETS, INC.		1,458,073	1,472,220	1,491,367	1,491,408	.0	.(41)	.0	.(41)	.0	1,491,367	.0	.(33,294)	.(33,294)	.0	01/01/2036.	1
3128MJ-AH-3.	FED HOME LOAN MTG CORP GOLD #608007.		03/01/2006.	SCHEDULED REDEMPTION.		12,132	12,132	12,552	12,526	.0	.(395)	.0	.(395)	.0	12,132	.0	.0	.0	.170	08/01/2034.	1
3128MJ-AJ-9.	FED HOME LOAN MTG CORP GOLD #608008.		03/01/2006.	SCHEDULED REDEMPTION.		30,522	30,522	31,581	31,515	.0	.(993)	.0	.(993)	.0	30,522	.0	.0	.0	.451	07/01/2034.	1
3128MJ-CA-6.	FED HOME LOAN MTG CORP GOLD #608064.		03/01/2006.	SCHEDULED REDEMPTION.		20,683	20,683	21,400	21,346	.0	.(664)	.0	.(664)	.0	20,683	.0	.0	.0	.284	04/01/2035.	1
3128MJ-CC-2.	FED HOME LOAN MTG CORP GOLD #608066.		03/01/2006.	SCHEDULED REDEMPTION.		158,777	158,777	164,284	163,859	.0	.(5,082)	.0	.(5,082)	.0	158,777	.0	.0	.0	2,343	06/01/2035.	1
3128MJ-CG-3.	FED HOME LOAN MTG CORP GOLD #608070.		03/01/2006.	SCHEDULED REDEMPTION.		61,776	61,776	63,919	63,754	.0	.(1,977)	.0	.(1,977)	.0	61,776	.0	.0	.0	.748	07/01/2035.	1
3128MJ-CS-7.	FED HOME LOAN MTG CORP GOLD #608080.		02/01/2006.	Various.		293,305	295,785	299,173	299,148	.0	.(43)	.0	.(43)	.0	299,105	.0	.(5,801)	.(5,801)	3,241	09/01/2035.	1
3128MJ-DE-7.	FED HOME LOAN MTG CORP GOLD #608100.		01/27/2006.	GREENWICH CAPITAL MARKETS, INC.		8,389,569	8,470,970	8,580,744	8,580,976	.0	.(232)	.0	.(232)	.0	8,580,744	.0	.(191,174)	.(191,174)	.0	12/01/2035.	1
3128MJ-DK-3.	FED HOME LOAN MTG CORP GOLD #608105.		01/27/2006.	GREENWICH CAPITAL MARKETS, INC.		18,412,931	18,591,585	18,863,652	18,864,226	.0	.(575)	.0	.(575)	.0	18,863,652	.0	.(450,721)	.(450,721)	.0	01/01/2036.	1
3128MJ-DR-8.	FED HOME LOAN MTG CORP GOLD #608111.		01/27/2006.	GREENWICH CAPITAL MARKETS, INC.		26,815,739	27,075,922	27,477,684	27,478,539	.0	.(855)	.0	.(855)	.0	27,477,684	.0	.(661,946)	.(661,946)	.0	02/01/2036.	1
31283J-J9-3.	FED HOME LOAN MTG CORP GOLD #610288.		03/01/2006.	SCHEDULED REDEMPTION.		154,850	154,850	150,882	153,467	.0	1,383	.0	1,383	.0	154,850	.0	.0	.0	2,028	09/01/2009.	1
31283J-M4-9.	FED HOME LOAN MTG CORP GOLD #610411.		03/01/2006.	SCHEDULED REDEMPTION.		131,077	131,077	126,815	128,160	.0	2,917	.0	2,917	.0	131,077	.0	.0	.0	1,718	10/01/2010.	1
31283J-P6-0.	FED HOME LOAN MTG CORP GOLD #610423.		03/01/2006.	SCHEDULED REDEMPTION.		20,195	20,195	20,262	20,248	.0	.(52)	.0	.(52)	.0	20,195	.0	.0	.0	.280	11/01/2010.	1
31283J-T2-7.	FED HOME LOAN MTG CORP GOLD #610589.		03/01/2006.	SCHEDULED REDEMPTION.		27,618	27,618	28,209	27,827	.0	.(209)	.0	.(209)	.0	27,618	.0	.0	.0	.414	12/01/2008.	1
31283J-WD-9.	FED HOME LOAN MTG CORP GOLD #610644.		03/01/2006.	SCHEDULED REDEMPTION.		9,678	9,678	9,993	9,917	.0	.(239)	.0	.(239)	.0	9,678	.0	.0	.0	.168	12/01/2011.	1
31283J-Y8-8.	FED HOME LOAN MTG CORP GOLD #610735.		03/01/2006.	SCHEDULED REDEMPTION.		66,617	66,617	68,512	67,905	.0	.(1,288)	.0	.(1,288)	.0	66,617	.0	.0	.0	1,096	09/01/2012.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31283K-SE-9.	FED HOME LOAN MTG CORP GOLD #611417.		03/01/2006.	SCHEDULED REDEMPTION.		591,369	591,369	612,159	608,097	.0	(16,728)	.0	(16,728)	.0	591,369	.0	.0	.0	7,072	06/01/2018.	1.
31283K-2X-5.	FED HOME LOAN MTG CORP GOLD #616890.		03/01/2006.	SCHEDULED REDEMPTION.		23,388	23,388	22,863	22,873	.0	515	.0	515	.0	23,388	.0	.0	.0	214	02/01/2020.	1.
31283K-5N-4.	FED HOME LOAN MTG CORP GOLD #611753.		03/01/2006.	Various.		21,200,379	21,399,564	21,762,943	21,754,271	.0	(4,440)	.0	(4,440)	.0	21,749,831	.0	(549,452)	(549,452)	141,346	08/01/2020.	1.
3128MW-AA-1.	FED HOME LOAN MTG CORP GOLD #618000.		03/01/2006.	Various.		13,354	13,354	12,751	12,751	.0	603	.0	603	.0	13,354	.0	.0	.0	119	07/01/2019.	1.
3128MW-A9-4.	FED HOME LOAN MTG CORP GOLD #618031.		03/01/2006.	SCHEDULED REDEMPTION.		22,642	22,642	22,128	22,138	.0	504	.0	504	.0	22,642	.0	.0	.0	208	01/01/2020.	1.
3128MW-BU-6.	FED HOME LOAN MTG CORP GOLD #618050.		03/01/2006.	SCHEDULED REDEMPTION.		24,367	24,367	23,844	23,854	.0	514	.0	514	.0	24,367	.0	.0	.0	203	04/01/2020.	1.
3128MW-BV-4.	FED HOME LOAN MTG CORP GOLD #618051.		03/01/2006.	SCHEDULED REDEMPTION.		32,089	32,089	31,385	31,398	.0	690	.0	690	.0	32,089	.0	.0	.0	304	05/01/2020.	1.
3128MW-B9-3.	FED HOME LOAN MTG CORP GOLD #618063.		01/11/2006.	Various.		173,425	181,849	178,131	178,200	.0	23	.0	23	.0	178,223	.0	(4,798)	(4,798)	948	06/01/2020.	1.
3128MW-CN-1.	FED HOME LOAN MTG CORP GOLD #618076.		01/11/2006.	Various.		1,380,528	1,447,644	1,412,590	1,413,240	.0	187	.0	187	.0	1,413,427	.0	(32,899)	(32,899)	7,548	07/01/2020.	1.
3128MW-CS-0.	FED HOME LOAN MTG CORP GOLD #618080.		03/01/2006.	Various.		5,876,952	6,162,035	6,021,616	6,024,206	.0	1,035	.0	1,035	.0	6,025,241	.0	(148,289)	(148,289)	33,492	08/01/2020.	1.
3128CU-AZ-9.	FED HOME LOAN MTG CORP GOLD #630024.		03/01/2006.	SCHEDULED REDEMPTION.		24,347	24,347	24,093	24,107	.0	240	.0	240	.0	24,347	.0	.0	.0	379	12/01/2013.	1.
3128CU-A7-1.	FED HOME LOAN MTG CORP GOLD #630030.		03/01/2006.	SCHEDULED REDEMPTION.		21,243	21,243	21,022	21,011	.0	231	.0	231	.0	21,243	.0	.0	.0	312	03/01/2014.	1.
3128NS-BZ-2.	FED HOME LOAN MTG CORP GOLD #H00056.		03/01/2006.	SCHEDULED REDEMPTION.		507	507	502	.0	.0	5	.0	5	.0	507	.0	.0	.0	2	10/01/2035.	1.
3128NS-CA-6.	FED HOME LOAN MTG CORP GOLD #H00065.		03/01/2006.	SCHEDULED REDEMPTION.		1,838	1,838	1,820	.0	.0	18	.0	18	.0	1,838	.0	.0	.0	8	11/01/2035.	1.
3128NS-CU-2.	FED HOME LOAN MTG CORP GOLD #H00083.		03/01/2006.	SCHEDULED REDEMPTION.		3,879	3,879	3,840	.0	.0	39	.0	39	.0	3,879	.0	.0	.0	18	12/01/2035.	1.
3128NS-DJ-6.	FED HOME LOAN MTG CORP GOLD #H00105.		03/01/2006.	SCHEDULED REDEMPTION.		931	931	921	.0	.0	9	.0	9	.0	931	.0	.0	.0	4	12/01/2035.	1.
3128PD-JT-8.	FED HOME LOAN MTG CORP GOLD #J02074.		03/01/2006.	Various.		930,949	975,697	954,136	954,540	.0	342	.0	342	.0	954,883	.0	(23,934)	(23,934)	5,947	06/01/2020.	1.
3128PD-RB-8.	FED HOME LOAN MTG CORP GOLD #J02282.		01/11/2006.	Various.		1,822,913	1,911,498	1,869,303	1,870,089	.0	245	.0	245	.0	1,870,334	.0	(47,421)	(47,421)	9,965	07/01/2020.	1.
3128PD-SK-7.	FED HOME LOAN MTG CORP GOLD #J02322.		03/01/2006.	SCHEDULED REDEMPTION.		323	323	315	315	.0	7	.0	7	.0	323	.0	.0	.0	3	06/01/2019.	1.
3128PD-UG-3.	FED HOME LOAN MTG CORP GOLD #J02383.		01/11/2006.	Various.		1,388,111	1,455,568	1,422,948	1,423,552	.0	188	.0	188	.0	1,423,740	.0	(35,630)	(35,630)	7,588	08/01/2020.	1.
3128PD-VA-5.	FED HOME LOAN MTG CORP GOLD #J02409.		03/01/2006.	SCHEDULED REDEMPTION.		46,499	46,499	45,434	45,453	.0	1,045	.0	1,045	.0	46,499	.0	.0	.0	381	08/01/2020.	1.
3128PD-VV-9.	FED HOME LOAN MTG CORP GOLD #J02428.		03/01/2006.	Various.		4,429,508	4,644,780	4,540,238	4,542,172	.0	598	.0	598	.0	4,542,771	.0	(113,263)	(113,263)	24,691	08/01/2020.	1.
3128PD-WJ-5.	FED HOME LOAN MTG CORP GOLD #J02449.		01/11/2006.	Various.		1,408,750	1,477,222	1,444,250	1,444,859	.0	183	.0	183	.0	1,445,043	.0	(36,293)	(36,293)	7,702	08/01/2020.	1.
3128PD-ZE-3.	FED HOME LOAN MTG CORP GOLD #J02541.		01/11/2006.	Various.		888,748	931,814	910,913	911,297	.0	176	.0	176	.0	911,474	.0	(22,726)	(22,726)	4,853	09/01/2020.	1.
31283V-5N-4.	FED HOME LOAN MTG CORP GOLD #P20054.		03/01/2006.	SCHEDULED REDEMPTION.		34,549	34,549	33,750	33,890	.0	659	.0	659	.0	34,549	.0	.0	.0	508	08/01/2028.	1.
31283V-5R-5.	FED HOME LOAN MTG CORP GOLD #P20057.		03/01/2006.	SCHEDULED REDEMPTION.		1,650	1,650	1,632	1,633	.0	17	.0	17	.0	1,650	.0	.0	.0	26	08/01/2028.	1.
31283V-5X-2.	FED HOME LOAN MTG CORP GOLD #P20063.		03/01/2006.	SCHEDULED REDEMPTION.		353	353	350	350	.0	3	.0	3	.0	353	.0	.0	.0	6	08/01/2028.	1.
31283V-5Y-0.	FED HOME LOAN MTG CORP GOLD #P20064.		03/01/2006.	SCHEDULED REDEMPTION.		1,242	1,242	1,213	1,219	.0	23	.0	23	.0	1,242	.0	.0	.0	17	08/01/2028.	1.
31283V-6N-3.	FED HOME LOAN MTG CORP GOLD #P20078.		03/01/2006.	SCHEDULED REDEMPTION.		16	16	16	16	.0	.0	.0	.0	.0	16	.0	.0	.0	.0	10/01/2028.	1.
31283V-6Y-9.	FED HOME LOAN MTG CORP GOLD #P20088.		03/01/2006.	SCHEDULED REDEMPTION.		296	296	292	293	.0	2	.0	2	.0	296	.0	.0	.0	5	10/01/2028.	1.
31283V-AB-4.	FED HOME LOAN MTG CORP GOLD #P20103.		03/01/2006.	SCHEDULED REDEMPTION.		262	262	259	260	.0	2	.0	2	.0	262	.0	.0	.0	4	11/01/2028.	1.
31283V-DR-6.	FED HOME LOAN MTG CORP GOLD #P20213.		03/01/2006.	SCHEDULED REDEMPTION.		3,191	3,191	3,152	3,160	.0	31	.0	31	.0	3,191	.0	.0	.0	49	04/01/2029.	1.
31283V-FS-2.	FED HOME LOAN MTG CORP GOLD #P20278.		03/01/2006.	SCHEDULED REDEMPTION.		2,651	2,651	2,652	2,651	.0	(1)	.0	(1)	.0	2,651	.0	.0	.0	44	08/01/2029.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31380T-JS-5, #015573	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		243	.243	.253	.249	.0	(7)	.0	(7)	.0	.243	.0	.0	.0	.5	05/01/2009	1
31381C-U9-0, #027608	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		427	.427	.437	.427	.0	.0	.0	.0	.0	.427	.0	.0	.0	.8	06/01/2016	1
31381M-ML-0, #035463	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		283	.283	.295	.297	.0	(14)	.0	(14)	.0	.283	.0	.0	.0	.6	02/01/2017	1
31381S-F6-8, #050589	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,070	.1,070	.1,070	.1,070	.0	.0	.0	.0	.0	.1,070	.0	.0	.0	.18	06/01/2007	1
31381S-H4-1, #050651	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,012	.1,012	.1,053	.1,069	.0	(57)	.0	(57)	.0	.1,012	.0	.0	.0	.16	08/01/2022	1
31381S-L4-6, #050747	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		56,063	.56,063	.55,853	.55,951	.0	.112	.0	.112	.0	.56,063	.0	.0	.0	.847	06/01/2023	1
31381S-M3-7, #050778	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		14,594	.14,594	.14,909	.14,718	.0	(124)	.0	(124)	.0	.14,594	.0	.0	.0	.226	08/01/2008	1
31382F-JV-7, #059999	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		205	.205	.212	.207	.0	(3)	.0	(3)	.0	.205	.0	.0	.0	.4	07/01/2009	1
31382T-WD-1, #070844	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		140	.140	.147	.141	.0	(1)	.0	(1)	.0	.140	.0	.0	.0	.3	06/01/2017	1
31382J-KG-4, #076795	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,108	.1,108	.1,162	.1,139	.0	(31)	.0	(31)	.0	.1,108	.0	.0	.0	.22	06/01/2016	1
31382J-ZC-3, #077271	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,370	.1,370	.1,446	.1,370	.0	.0	.0	.0	.0	.1,370	.0	.0	.0	.27	01/01/2010	1
31385D-CU-7, #124383	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,191	.9,191	.9,103	.9,175	.0	.16	.0	.16	.0	.9,191	.0	.0	.0	.133	05/01/2007	1
31385D-JD-8, #124590	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		596	.596	.613	.612	.0	(16)	.0	(16)	.0	.596	.0	.0	.0	.11	11/01/2022	1
31385D-MA-0, #124653	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		105	.105	.109	.109	.0	(4)	.0	(4)	.0	.105	.0	.0	.0	.2	01/01/2023	1
31385D-T7-0, #124874	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		44,350	.44,350	.44,184	.44,262	.0	.88	.0	.88	.0	.44,350	.0	.0	.0	.702	05/01/2023	1
31386R-4X-9, #136938	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11	.11	.12	.12	.0	(1)	.0	(1)	.0	.11	.0	.0	.0	.0	10/01/2021	1
31385T-2M-1, #137680	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		10	.10	.10	.10	.0	(1)	.0	(1)	.0	.10	.0	.0	.0	.0	12/01/2021	1
31386G-VX-9, #148426	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		186	.186	.193	.186	.0	.0	.0	.0	.0	.186	.0	.0	.0	.4	03/01/2008	1
31387U-ZS-3, #179985	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		113	.113	.118	.117	.0	(4)	.0	(4)	.0	.113	.0	.0	.0	.2	09/01/2022	1
31388H-BN-2, #190045	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,117	.5,117	.5,356	.5,388	.0	(272)	.0	(272)	.0	.5,117	.0	.0	.0	.92	04/01/2017	1
31388H-H2-2, #190249	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		818	.818	.810	.810	.0	.7	.0	.7	.0	.818	.0	.0	.0	.12	10/01/2023	1
31388H-JV-6, #190276	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		705	.705	.741	.739	.0	(34)	.0	(34)	.0	.705	.0	.0	.0	.10	10/01/2024	1
31388H-K8-5, #190319	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,038	.1,038	.1,041	.1,040	.0	(2)	.0	(2)	.0	.1,038	.0	.0	.0	.15	02/01/2032	1
31388H-K9-3, #190320	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,496	.4,496	.4,699	.4,648	.0	(153)	.0	(153)	.0	.4,496	.0	.0	.0	.67	04/01/2032	1
31388H-UJ-U-0, #190585	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		33,976	.33,976	.34,666	.34,197	.0	(222)	.0	(222)	.0	.33,976	.0	.0	.0	.535	01/01/2009	1
31388H-SU-3, #190899	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		43,149	.43,149	.44,028	.43,477	.0	(328)	.0	(328)	.0	.43,149	.0	.0	.0	.657	06/01/2009	1
31389B-U8-6, #206907	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		26,728	.26,728	.27,204	.27,194	.0	(466)	.0	(466)	.0	.26,728	.0	.0	.0	.466	03/01/2023	1
31370F-5C-3, #230443	FED NATL MTG ASSOC		03/01/2006	Various		339	.339	.349	.349	.0	(11)	.0	(11)	.0	.339	.0	.0	.0	.5	09/01/2023	1
31371E-U6-0, #250005	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		37,271	.37,271	.38,518	.38,434	.0	(1,163)	.0	(1,163)	.0	.37,271	.0	.0	.0	.558	04/01/2024	1
31371E-ZT-5, #250154	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,601	.3,601	.3,701	.3,697	.0	(96)	.0	(96)	.0	.3,601	.0	.0	.0	.58	12/01/2024	1
31371E-SJ-U-0, #250249	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		49	.49	.51	.51	.0	(2)	.0	(2)	.0	.49	.0	.0	.0	.1	01/01/2015	1
31371E-5P-6, #250254	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		417	.417	.442	.443	.0	(26)	.0	(26)	.0	.417	.0	.0	.0	.9	02/01/2015	1
31371F-JY-9, #250579	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,267	.4,267	.4,319	.4,296	.0	(29)	.0	(29)	.0	.4,267	.0	.0	.0	.58	06/01/2011	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313716-TR-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,444	1,444	1,439	1,444	.0	.0	.0	.0	.0	1,444	.0	.0	.0	.19	06/01/2013	1
313716-VA-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.14	.14	.13	.14	.0	.0	.0	.0	.0	.14	.0	.0	.0	.0	05/01/2028	1
31371H-E4-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.844	.844	.805	.805	.0	.39	.0	.39	.0	.844	.0	.0	.0	.12	02/01/2029	1
31371H-6Y-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		25,433	25,433	24,165	24,349	.0	1,085	.0	1,085	.0	25,433	.0	.0	.0	.320	02/01/2029	1
31371H-JY-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		99,502	99,502	94,387	95,157	.0	4,345	.0	4,345	.0	99,502	.0	.0	.0	1,261	04/01/2029	1
31371H-LU-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.578	.578	.607	.606	.0	.0	.0	.0	.0	.578	.0	.0	.0	.9	05/01/2029	1
31371H-NM-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,906	1,906	1,910	1,910	.0	.0	.0	.0	.0	1,906	.0	.0	.0	.27	06/01/2029	1
31371H-NO-7..	FED NATL MTG ASSOC		03/01/2006	Various		2,937	2,937	3,043	3,043	.0	.0	.0	.0	.0	2,937	.0	.0	.0	.44	06/01/2019	1
31371H-VG-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.497	.497	.522	.521	.0	.0	.0	.0	.0	.497	.0	.0	.0	.7	09/01/2029	1
31371H-X9-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.905	.905	.950	.949	.0	.0	.0	.0	.0	.905	.0	.0	.0	.13	10/01/2029	1
31371H-2B-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,993	5,993	5,958	5,904	.0	.89	.0	.89	.0	5,993	.0	.0	.0	.90	11/01/2014	1
31371H-2D-9..	FED NATL MTG ASSOC		03/01/2006	Various		1,425	1,425	1,468	1,468	.0	.0	.0	.0	.0	1,425	.0	.0	.0	.19	11/01/2029	1
31371H-4H-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,534	3,534	3,412	3,418	.0	.116	.0	.116	.0	3,534	.0	.0	.0	.57	12/01/2029	1
31371I-BA-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		6,494	6,494	6,744	6,707	.0	.0	.0	.0	.0	6,494	.0	.0	.0	.101	02/01/2015	1
31371I-BE-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		22,218	22,218	23,650	23,612	.0	.0	.0	.0	.0	22,218	.0	.0	.0	.368	02/01/2030	1
31371I-BM-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,722	3,722	3,757	3,751	.0	.0	.0	.0	.0	3,722	.0	.0	.0	.65	11/01/2014	1
31371I-DM-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,261	1,261	1,293	1,292	.0	.0	.0	.0	.0	1,261	.0	.0	.0	.20	03/01/2015	1
31371I-DS-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		16,396	16,396	17,025	17,020	.0	.0	.0	.0	.0	16,396	.0	.0	.0	.293	03/01/2030	1
31371I-E9-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,481	1,481	1,538	1,553	.0	.0	.0	.0	.0	1,481	.0	.0	.0	.29	12/01/2022	1
31371I-6A-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,789	3,789	3,820	3,841	.0	.0	.0	.0	.0	3,789	.0	.0	.0	.63	04/01/2015	1
31371I-ND-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,053	1,053	1,063	1,062	.0	.0	.0	.0	.0	1,053	.0	.0	.0	.20	07/01/2015	1
31371I-NO-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,090	4,090	4,331	4,429	.0	.0	.0	.0	.0	4,090	.0	.0	.0	.81	08/01/2030	1
31371I-SC-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		21,320	21,320	22,138	22,127	.0	.0	.0	.0	.0	21,320	.0	.0	.0	.355	11/01/2030	1
31371I-S8-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,933	1,933	2,007	1,995	.0	.0	.0	.0	.0	1,933	.0	.0	.0	.32	12/01/2015	1
31371I-JE-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,487	3,487	3,611	3,594	.0	.0	.0	.0	.0	3,487	.0	.0	.0	.54	01/01/2016	1
31371I-JG-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.104	.104	.109	.109	.0	.0	.0	.0	.0	.104	.0	.0	.0	.2	01/01/2031	1
31371I-JT-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,488	1,488	1,504	1,486	.0	.0	.0	.0	.0	1,488	.0	.0	.0	.27	10/01/2023	1
31371I-V4-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,050	8,050	8,272	8,251	.0	.0	.0	.0	.0	8,050	.0	.0	.0	.130	02/01/2016	1
31371I-WB-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,407	5,407	5,651	5,634	.0	.0	.0	.0	.0	5,407	.0	.0	.0	.77	02/01/2031	1
31371I-WC-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		16,131	16,131	16,751	16,741	.0	.0	.0	.0	.0	16,131	.0	.0	.0	.262	02/01/2031	1
31371I-XA-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.713	.713	.733	.741	.0	.0	.0	.0	.0	.713	.0	.0	.0	.12	03/01/2031	1
31371I-XB-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.60	.60	.62	.63	.0	.0	.0	.0	.0	.60	.0	.0	.0	.1	03/01/2031	1
31371I-3G-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,370	9,370	9,565	9,524	.0	.0	.0	.0	.0	9,370	.0	.0	.0	.138	05/01/2016	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31371J-5E-0. #253845. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		2,978	2,978	3,098	3,088	.0	(110)	.0	(110)	.0	2,978	.0	.0	.0	.39	06/01/2016.	1.
31371J-5K-6. #253850. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		2,217	2,217	2,300	2,285	.0	(69)	.0	(69)	.0	2,217	.0	.0	.0	.35	06/01/2016.	1.
31371J-6Z-2. #253888. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		5,673	5,673	5,814	5,811	.0	(138)	.0	(138)	.0	5,673	.0	.0	.0	.75	07/01/2031.	1.
31371J-7C-2. #253891. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		6,426	6,426	6,641	6,663	.0	(238)	.0	(238)	.0	6,426	.0	.0	.0	.102	07/01/2031.	1.
31371J-7F-5. #253894. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		17,350	17,350	18,221	18,195	.0	(845)	.0	(845)	.0	17,350	.0	.0	.0	.245	08/01/2031.	1.
31371K-MX-9. #253922. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		225	225	231	234	.0	(9)	.0	(9)	.0	225	.0	.0	.0	.4	03/01/2024.	1.
31371K-DL-2. #254007. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		919	919	965	964	.0	(45)	.0	(45)	.0	919	.0	.0	.0	.13	10/01/2031.	1.
31371K-DV-0. #254016. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		66	66	69	68	.0	(3)	.0	(3)	.0	66	.0	.0	.0	.1	09/01/2031.	1.
31371K-F9-7. #254092. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		14,903	14,903	14,996	14,987	.0	(83)	.0	(83)	.0	14,903	.0	.0	.0	.209	12/01/2031.	1.
31371K-HT-1. #254142. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		1,026	1,026	1,047	1,041	.0	(15)	.0	(15)	.0	1,026	.0	.0	.0	.15	01/01/2017.	1.
31371K-JV-8. #254179. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		15,231	15,231	15,702	15,652	.0	(421)	.0	(421)	.0	15,231	.0	.0	.0	.200	01/01/2022.	1.
31371K-LF-6. #254226. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		9,344	9,344	9,586	9,559	.0	(215)	.0	(215)	.0	9,344	.0	.0	.0	.111	02/01/2012.	1.
31371K-ML-2. #254263. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		151,674	151,674	152,529	152,408	.0	(734)	.0	(734)	.0	151,674	.0	.0	.0	2,146	04/01/2032.	1.
31371K-NW-9. #254304. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		13,193	13,193	13,601	13,539	.0	(346)	.0	(346)	.0	13,193	.0	.0	.0	.172	05/01/2022.	1.
31371K-N3-1. #254310. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		9,194	9,194	9,422	9,416	.0	(222)	.0	(222)	.0	9,194	.0	.0	.0	.122	05/01/2032.	1.
31371K-N4-9. #254311. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		38,335	38,335	38,501	38,475	.0	(140)	.0	(140)	.0	38,335	.0	.0	.0	.550	05/01/2032.	1.
31371K-PU-9. #254335. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		107,890	107,890	112,509	111,148	.0	(3,259)	.0	(3,259)	.0	107,890	.0	.0	.0	1,624	05/01/2032.	1.
31371K-SG-7. #254419. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		574,308	574,308	603,034	591,001	.0	(16,693)	.0	(16,693)	.0	574,308	.0	.0	.0	9,027	07/01/2022.	1.
31371K-SH-5. #254420. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		468	468	482	479	.0	(11)	.0	(11)	.0	468	.0	.0	.0	.6	07/01/2022.	1.
31371K-S5-1. #254440. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		8,264	8,264	8,520	8,466	.0	(201)	.0	(201)	.0	8,264	.0	.0	.0	.113	08/01/2022.	1.
31371K-TB-7. #254446. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		103,925	103,925	109,771	107,258	.0	(3,332)	.0	(3,332)	.0	103,925	.0	.0	.0	1,898	08/01/2032.	1.
31371K-WF-4. #254546. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		23,258	23,258	23,733	23,711	.0	(453)	.0	(453)	.0	23,258	.0	.0	.0	.292	12/01/2017.	1.
31371K-WG-2. #254547. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		107,100	107,100	111,701	110,913	.0	(3,813)	.0	(3,813)	.0	107,100	.0	.0	.0	1,394	12/01/2017.	1.
31371K-3D-1. #254696. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		1,486	1,486	1,512	1,511	.0	(25)	.0	(25)	.0	1,486	.0	.0	.0	.18	03/01/2018.	1.
31371K-3L-3. #254703. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		26,770	26,770	27,920	27,699	.0	(929)	.0	(929)	.0	26,770	.0	.0	.0	.359	03/01/2018.	1.
31371K-4T-5. #254734. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		42,093	42,093	43,902	43,514	.0	(1,421)	.0	(1,421)	.0	42,093	.0	.0	.0	.523	03/01/2018.	1.
31371L-BB-4. #254834. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		984	984	1,005	1,003	.0	(19)	.0	(19)	.0	984	.0	.0	.0	.11	08/01/2018.	1.
31371L-DH-9. #254904. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		5,440	5,440	5,402	5,408	.0	32	.0	32	.0	5,440	.0	.0	.0	.65	10/01/2033.	1.
31371L-DK-2. #254906. FED NATL MTG ASSOC			03/01/2006.	Various		431,263	431,263	420,901	420,901	.0	10,362	.0	10,362	.0	431,263	.0	.0	.0	4,271	10/01/2018.	1.
31371L-EW-5. #254949. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		173,817	173,817	171,113	171,198	.0	2,619	.0	2,619	.0	173,817	.0	.0	.0	1,879	11/01/2033.	1.
31371L-JS-9. #255073. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		22,729	22,729	22,345	22,350	.0	379	.0	379	.0	22,729	.0	.0	.0	.265	02/01/2034.	1.
31371L-KW-8. #255109. FED NATL MTG ASSOC			03/01/2006.	SCHEDULED REDEMPTION.		5,871	5,871	5,999	5,984	.0	(113)	.0	(113)	.0	5,871	.0	.0	.0	.65	03/01/2019.	1.
31371L-OZ-5. #255272.			03/01/2006.	SCHEDULED REDEMPTION.		4,176	4,176	4,039	4,052	.0	124	.0	124	.0	4,176	.0	.0	.0	.37	06/01/2019.	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

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31371L-TV-1. #255364.	FED NATL MTG ASSOC		03/01/2006.	Various.		15,052	15,052	15,206	15,206	.0	.(154)	.0	.(154)	.0	15,052	.0	.0	.0	.196	09/01/2034.	1
31371L-ZM-4. #255548.	FED NATL MTG ASSOC		01/04/2006.	MORGAN STANLEY DEAN WITTER		12	.11	.12	.12	.0	.0	.0	.0	.0	.12	.0	.0	.0	.0	01/01/2020.	1
31371L-ZS-7. #255585.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		12	.12	.12	.12	.0	.0	.0	.0	.0	.12	.0	.0	.0	.0	02/01/2020.	1
31371L-4J-5. #255625.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	02/01/2020.	1
31371L-4K-2. #255626.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		4,503	4,503	4,573	4,573	.0	.(70)	.0	.(70)	.0	4,503	.0	.0	.0	.27	03/01/2020.	1
31371L-6A-2. #255665.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		512	.512	.509	.509	.0	.3	.0	.3	.0	.512	.0	.0	.0	.4	04/01/2020.	1
31371L-7L-7. #255699.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		42	.43	.43	.43	.0	.0	.0	.0	.0	.43	.0	.0	.0	.0	05/01/2020.	1
31371M-BE-6. #255737.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		19,719	19,719	20,679	20,663	.0	.(944)	.0	.(944)	.0	19,719	.0	.0	.0	.281	04/01/2035.	1
31371M-DH-7. #255804.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		7,608	7,608	7,570	7,570	.0	.38	.0	.38	.0	7,608	.0	.0	.0	.57	07/01/2020.	1
31371M-F5-1. #255898.	FED NATL MTG ASSOC		01/11/2006.	Various.		78,109	81,733	80,014	80,040	.0	.11	.0	.11	.0	80,051	.0	.(1,942)	.(1,942)	426	08/01/2020.	1
31371M-GF-8. #255898.	FED NATL MTG ASSOC		01/10/2006.	Various.		1,927,657	1,986,325	1,935,115	1,936,126	.0	.172	.0	.172	.0	1,936,299	.0	.(8,642)	.(8,642)	11,304	10/01/2035.	1
31371M-HM-2. #255936.	FED NATL MTG ASSOC		02/01/2006.	Various.		1,850,613	1,902,158	1,899,253	1,896,567	.0	2,688	.0	2,688	.0	1,899,256	.0	.(48,643)	.(48,643)	.(1,629)	10/01/2020.	1
31371M-LH-8. #256028.	FED NATL MTG ASSOC		01/11/2006.	BEAR STEARNS SECURITIES CORP.		24,383	25,064	25,025	25,025	.0	.0	.0	.0	.0	25,025	.0	.(642)	.(642)	.0	12/01/2020.	1
31371M-NW-5. #256104.	FED NATL MTG ASSOC		02/09/2006.	Various.		466,483	473,379	479,690	479,699	.0	.(104)	.0	.(104)	.0	479,595	.0	.(13,111)	.(13,111)	1,830	01/01/2021.	1
31371M-PL-5. #256127.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		927	927	910	.0	.0	.17	.0	.17	.0	927	.0	.0	.0	.4	01/01/2036.	1
31371M-PU-5. #256135.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		65,730	65,730	64,744	.0	.0	.986	.0	.986	.0	65,730	.0	.0	.0	.301	02/01/2036.	1
31372A-KV-8. #279408.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		278	278	283	282	.0	.(4)	.0	.(4)	.0	278	.0	.0	.0	.4	05/01/2024.	1
31372R-NB-7. #280386.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		30	30	31	31	.0	.(1)	.0	.(1)	.0	30	.0	.0	.0	1	06/01/2024.	1
31372X-3A-8. #286193.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		16,597	16,597	16,489	16,562	.0	.35	.0	.35	.0	16,597	.0	.0	.0	256	06/01/2009.	1
31372Y-E2-2. #286453.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		63	.63	.65	.65	.0	.(2)	.0	.(2)	.0	.63	.0	.0	.0	1	06/01/2024.	1
31373G-Z7-5. #289766.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		76	.76	.78	.77	.0	.(2)	.0	.(2)	.0	.76	.0	.0	.0	1	09/01/2024.	1
31373D-EG-6. #290035.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,353	2,353	2,355	2,355	.0	.(2)	.0	.(2)	.0	2,353	.0	.0	.0	37	08/01/2024.	1
31373J-WD-0. #295044.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		31	31	32	32	.0	.(1)	.0	.(1)	.0	31	.0	.0	.0	1	11/01/2024.	1
31373M-P5-8. #297544.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		207	207	213	213	.0	.(6)	.0	.(6)	.0	207	.0	.0	.0	4	11/01/2024.	1
31373P-JK-5. #299186.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		17,895	17,895	18,822	19,047	.0	.(1,152)	.0	.(1,152)	.0	17,895	.0	.0	.0	273	10/01/2021.	1
31373G-GN-0. #300005.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	03/01/2025.	1
31373T-AW-2. #302512.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		14,307	14,307	14,703	14,596	.0	.(289)	.0	.(289)	.0	14,307	.0	.0	.0	279	11/01/2024.	1
31374E-5L-2. #312351.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		96	96	99	100	.0	.(4)	.0	.(4)	.0	96	.0	.0	.0	2	06/01/2025.	1
31374F-JF-7. #312662.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		93	93	96	95	.0	.(2)	.0	.(2)	.0	93	.0	.0	.0	2	06/01/2025.	1
31374J-RF-0. #315586.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		55	.55	.56	.56	.0	.(1)	.0	.(1)	.0	.55	.0	.0	.0	1	06/01/2025.	1
31374G-WD-3. #321144.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		114	114	113	113	.0	.1	.0	.1	.0	114	.0	.0	.0	2	10/01/2025.	1
31374S-CE-9. #322369.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		33	.33	.35	.35	.0	.(2)	.0	.(2)	.0	33	.0	.0	.0	1	09/01/2025.	1
31374S-ZE-4. #323041.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		52,620	52,620	53,660	53,270	.0	.(650)	.0	.(650)	.0	52,620	.0	.0	.0	833	01/01/2013.	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
313747-AK-5.	FED NATL MTG ASSOC #323210.		03/01/2006.	SCHEDULED REDEMPTION.		47,724	47,724	49,146	49,273	.0	(1,550)	.0	(1,550)	.0	47,724	.0	.0	.0	.631	06/01/2028.	1
313747-CN-7.	FED NATL MTG ASSOC #323277.		03/01/2006.	SCHEDULED REDEMPTION.		6,062	6,062	6,366	6,356	.0	(295)	.0	(295)	.0	6,062	.0	.0	.0	.87	07/01/2028.	1
313747-DR-7.	FED NATL MTG ASSOC #323312.		03/01/2006.	SCHEDULED REDEMPTION.		13,429	13,429	13,847	13,843	.0	(414)	.0	(414)	.0	13,429	.0	.0	.0	.174	11/01/2028.	1
313747-DX-4.	FED NATL MTG ASSOC #323318.		03/01/2006.	SCHEDULED REDEMPTION.		215	215	220	220	.0	(5)	.0	(5)	.0	215	.0	.0	.0	.3	10/01/2028.	1
313747-D6-3.	FED NATL MTG ASSOC #323325.		03/01/2006.	SCHEDULED REDEMPTION.		526	526	518	518	.0	.8	.0	.8	.0	526	.0	.0	.0	.8	10/01/2028.	1
313747-E3-9.	FED NATL MTG ASSOC #323354.		03/01/2006.	SCHEDULED REDEMPTION.		324	324	333	333	.0	(9)	.0	(9)	.0	324	.0	.0	.0	.4	11/01/2028.	1
313747-FV-6.	FED NATL MTG ASSOC #323380.		03/01/2006.	SCHEDULED REDEMPTION.		839	839	881	880	.0	(41)	.0	(41)	.0	839	.0	.0	.0	.12	10/01/2028.	1
313747-GU-7.	FED NATL MTG ASSOC #323411.		03/01/2006.	SCHEDULED REDEMPTION.		447	447	461	460	.0	(13)	.0	(13)	.0	447	.0	.0	.0	.6	12/01/2028.	1
313747-G7-8.	FED NATL MTG ASSOC #323422.		03/01/2006.	SCHEDULED REDEMPTION.		624	624	655	654	.0	(30)	.0	(30)	.0	624	.0	.0	.0	.9	12/01/2028.	1
313747-HA-0.	FED NATL MTG ASSOC #323425.		03/01/2006.	SCHEDULED REDEMPTION.		616	616	635	635	.0	(19)	.0	(19)	.0	616	.0	.0	.0	.8	12/01/2028.	1
313747-PE-3.	FED NATL MTG ASSOC #323621.		03/01/2006.	SCHEDULED REDEMPTION.		11,411	11,411	11,984	11,966	.0	(555)	.0	(555)	.0	11,411	.0	.0	.0	156	01/01/2029.	1
313747-VD-8.	FED NATL MTG ASSOC #323812.		03/01/2006.	SCHEDULED REDEMPTION.		602	602	621	622	.0	(19)	.0	(19)	.0	602	.0	.0	.0	.8	07/01/2029.	1
313747-VZ-6.	FED NATL MTG ASSOC #323928.		03/01/2006.	SCHEDULED REDEMPTION.		894	894	871	882	.0	12	.0	12	.0	894	.0	.0	.0	.14	09/01/2014.	1
313747-2X-6.	FED NATL MTG ASSOC #323990.		03/01/2006.	SCHEDULED REDEMPTION.		8,644	8,644	8,897	8,890	.0	(246)	.0	(246)	.0	8,644	.0	.0	.0	.114	10/01/2029.	1
31374V-GU-2.	FED NATL MTG ASSOC #325211.		03/01/2006.	SCHEDULED REDEMPTION.		540	540	527	531	.0	.9	.0	.9	.0	540	.0	.0	.0	.7	04/01/2026.	1
31374V-TB-0.	FED NATL MTG ASSOC #325546.		03/01/2006.	SCHEDULED REDEMPTION.		30,191	30,191	29,403	29,279	.0	911	.0	911	.0	30,191	.0	.0	.0	524	10/01/2025.	1
31374W-2H-4.	FED NATL MTG ASSOC #326676.		03/01/2006.	SCHEDULED REDEMPTION.		30	30	29	29	.0	.0	.0	.0	.0	30	.0	.0	.0	.0	11/01/2025.	1
31374X-EU-0.	FED NATL MTG ASSOC #326947.		03/01/2006.	SCHEDULED REDEMPTION.		1,240	1,240	1,274	1,272	.0	(33)	.0	(33)	.0	1,240	.0	.0	.0	.24	10/01/2025.	1
31375A-RK-7.	FED NATL MTG ASSOC #329090.		03/01/2006.	SCHEDULED REDEMPTION.		10,735	10,735	10,185	10,050	.0	685	.0	685	.0	10,735	.0	.0	.0	.121	02/01/2026.	1
31375B-FN-2.	FED NATL MTG ASSOC #329673.		03/01/2006.	SCHEDULED REDEMPTION.		669	669	635	628	.0	41	.0	41	.0	669	.0	.0	.0	.10	01/01/2026.	1
31375B-V3-8.	FED NATL MTG ASSOC #330134.		03/01/2006.	SCHEDULED REDEMPTION.		65,798	65,798	65,087	65,411	.0	388	.0	388	.0	65,798	.0	.0	.0	.973	12/01/2009.	1
31375C-W7-6.	FED NATL MTG ASSOC #331070.		03/01/2006.	SCHEDULED REDEMPTION.		55	55	56	56	.0	(1)	.0	(1)	.0	55	.0	.0	.0	.1	12/01/2025.	1
31375E-KV-9.	FED NATL MTG ASSOC #333408.		03/01/2006.	SCHEDULED REDEMPTION.		73,379	73,379	74,525	73,927	.0	(448)	.0	(448)	.0	73,379	.0	.0	.0	1,109	03/01/2010.	1
31375H-HH-0.	FED NATL MTG ASSOC #335132.		03/01/2006.	SCHEDULED REDEMPTION.		16	16	16	16	.0	(1)	.0	(1)	.0	16	.0	.0	.0	.0	01/01/2026.	1
31375K-5E-3.	FED NATL MTG ASSOC #337545.		03/01/2006.	SCHEDULED REDEMPTION.		61,348	61,348	62,512	61,868	.0	(521)	.0	(521)	.0	61,348	.0	.0	.0	1,092	01/01/2010.	1
31375M-H6-1.	FED NATL MTG ASSOC #338731.		03/01/2006.	Various		318	318	328	328	.0	(10)	.0	(10)	.0	318	.0	.0	.0	.4	03/01/2026.	1
31375N-U9-2.	FED NATL MTG ASSOC #339108.		03/01/2006.	SCHEDULED REDEMPTION.		985	985	920	923	.0	61	.0	61	.0	985	.0	.0	.0	.11	03/01/2026.	1
31375R-6A-4.	FED NATL MTG ASSOC #342293.		03/01/2006.	SCHEDULED REDEMPTION.		167	167	165	165	.0	3	.0	3	.0	167	.0	.0	.0	.3	04/01/2026.	1
31375U-DJ-1.	FED NATL MTG ASSOC #344905.		03/01/2006.	SCHEDULED REDEMPTION.		41,405	41,405	39,093	39,476	.0	1,929	.0	1,929	.0	41,405	.0	.0	.0	472	12/01/2025.	1
31375X-OE-2.	FED NATL MTG ASSOC #347953.		03/01/2006.	SCHEDULED REDEMPTION.		2,094	2,094	2,118	2,092	.0	2	.0	2	.0	2,094	.0	.0	.0	.36	06/01/2026.	1
31376A-EV-0.	FED NATL MTG ASSOC #349451.		03/01/2006.	SCHEDULED REDEMPTION.		320	320	302	290	.0	30	.0	30	.0	320	.0	.0	.0	.5	08/01/2023.	1
31376C-BW-5.	FED NATL MTG ASSOC #351144.		03/01/2006.	SCHEDULED REDEMPTION.		948	948	982	979	.0	(31)	.0	(31)	.0	948	.0	.0	.0	.19	06/01/2026.	1
31376E-GZ-1.	FED NATL MTG ASSOC #351316.		03/01/2006.	SCHEDULED REDEMPTION.		1,522	1,522	1,509	1,508	.0	14	.0	14	.0	1,522	.0	.0	.0	.25	06/01/2026.	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
31376C-JE-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.4	.4	.4	.4	.0	.0	.0	.0	.0	.4	.0	.0	.0	.0	.0	10/01/2026	1
31376J-TE-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.367	.367	.381	.379	.0	(12)	.0	(12)	.0	.367	.0	.0	.0	.6	.0	03/01/2015	1
31376J-2J-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8 376	.8 376	.8 762	.8 644	.0	(288)	.0	(288)	.0	.8 376	.0	.0	.0	.101	.0	05/01/2032	1
31376J-4K-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.664	.664	.697	.695	.0	(31)	.0	(31)	.0	.664	.0	.0	.0	.11	.0	01/01/2033	1
31376K-AQ-9..	FED NATL MTG ASSOC		03/01/2006	Various		.45 710	.45 710	.43 271	.43 271	.0	2 439	.0	2 439	.0	.45 710	.0	.0	.0	.462	.0	08/01/2033	1
31376K-BM-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1 331 339	1 331 339	1 323 747	1 323 889	.0	7 451	.0	7 451	.0	1 331 339	.0	.0	.0	14 182	.0	10/01/2033	1
31376K-CG-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.5 909	.5 909	.5 862	.5 867	.0	42	.0	42	.0	.5 909	.0	.0	.0	.59	.0	01/01/2034	1
31376K-DR-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8 140	.8 140	.8 002	.8 003	.0	136	.0	136	.0	.8 140	.0	.0	.0	.100	.0	03/01/2034	1
31376K-OT-6..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		2 528	2 528	2 567	2 567	.0	(39)	.0	(39)	.0	2 528	.0	.0	.0	(719)	.0	06/01/2020	1
31376K-SJ-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		20 911	20 911	21 197	21 198	.0	(286)	.0	(286)	.0	20 911	.0	.0	.0	(1 847)	.0	08/01/2020	1
31376K-SK-3..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		.7 383	.7 383	.7 481	.7 481	.0	(99)	.0	(99)	.0	.7 383	.0	.0	.0	(1 096)	.0	08/01/2020	1
31376K-SQ-0..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		.4 418	.4 418	.4 396	.4 396	.0	22	.0	22	.0	.4 418	.0	.0	.0	.33	.0	07/01/2020	1
31376K-T2-2..	FED NATL MTG ASSOC		01/10/2006	Various		1 925 490	1 984 036	1 932 885	1 933 880	.0	205	.0	205	.0	1 934 085	.0	(8 595)	(8 595)	11 288	.0	09/01/2035	1
31376K-UJ-3..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		.4 241	.4 241	.4 222	.4 222	.0	19	.0	19	.0	.4 241	.0	.0	.0	(492)	.0	09/01/2020	1
31376K-UK-0..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		.1 935	.1 935	.1 925	.1 925	.0	10	.0	10	.0	.1 935	.0	.0	.0	.15	.0	08/01/2020	1
31376M-66-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.602	.602	.577	.575	.0	28	.0	28	.0	.602	.0	.0	.0	.8	.0	05/01/2026	1
31376T-DJ-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.124	.124	.127	.127	.0	(3)	.0	(3)	.0	.124	.0	.0	.0	.2	.0	12/01/2024	1
31377A-XU-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13 753	13 753	13 966	13 942	.0	(189)	.0	(189)	.0	13 753	.0	.0	.0	.239	.0	02/01/2027	1
31377C-3D-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.120	.120	.119	.119	.0	1	.0	1	.0	.120	.0	.0	.0	.2	.0	03/01/2027	1
31377D-LW-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		14 311	14 311	14 160	14 267	.0	44	.0	44	.0	14 311	.0	.0	.0	.203	.0	12/01/2007	1
31377K-TG-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.4 538	.4 538	.4 473	.4 500	.0	38	.0	38	.0	.4 538	.0	.0	.0	.60	.0	03/01/2013	1
31378C-TJ-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.38 766	.38 766	.39 725	.39 694	.0	(928)	.0	(928)	.0	.38 766	.0	.0	.0	.492	.0	05/01/2027	1
31378H-KV-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1 408	1 408	1 425	1 420	.0	(11)	.0	(11)	.0	1 408	.0	.0	.0	.20	.0	10/01/2012	1
31378H-OU-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.64 286	.64 286	.64 547	.64 585	.0	(300)	.0	(300)	.0	.64 286	.0	.0	.0	1 035	.0	02/01/2026	1
31378J-WN-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.7 549	.7 549	.7 770	.7 732	.0	(183)	.0	(183)	.0	.7 549	.0	.0	.0	.140	.0	06/01/2027	1
31378L-3K-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		15 853	15 853	15 732	15 754	.0	99	.0	99	.0	15 853	.0	.0	.0	.224	.0	04/01/2013	1
31378U-B5-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5 575	5 575	5 653	5 625	.0	(50)	.0	(50)	.0	5 575	.0	.0	.0	.82	.0	12/01/2012	1
31378U-D6-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		12 724	12 724	13 362	13 342	.0	(618)	.0	(618)	.0	12 724	.0	.0	.0	.205	.0	02/01/2028	1
31378U-KX-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.1 812	.1 812	.1 766	.1 785	.0	27	.0	27	.0	1 812	.0	.0	.0	.28	.0	12/01/2012	1
31378W-4P-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2 488	2 488	2 518	2 500	.0	(13)	.0	(13)	.0	2 488	.0	.0	.0	.36	.0	12/01/2010	1
31378Y-WL-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.217	.217	.223	.223	.0	(6)	.0	(6)	.0	.217	.0	.0	.0	.3	.0	03/01/2028	1
31379B-14-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.653	.653	.643	.646	.0	7	.0	7	.0	.653	.0	.0	.0	.9	.0	04/01/2013	1
31379B-YU-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.251	.251	.239	.239	.0	12	.0	12	.0	.251	.0	.0	.0	.4	.0	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31379C-WJ-6, #415649	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		59	59	60	60	.0	(1)	.0	(1)	.0	59	.0	.0	.0	1	03/01/2028	1
31379C-X7-1, #415702	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		36 292	36 292	36 803	36 610	.0	(318)	.0	(318)	.0	36 292	.0	.0	.0	551	03/01/2013	1
31379D-CG-2, #415971	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		167	167	172	172	.0	(5)	.0	(5)	.0	167	.0	.0	.0	2	11/01/2028	1
31379D-LU-1, #416239	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		6 958	6 958	6 766	6 823	.0	134	.0	134	.0	6 958	.0	.0	.0	106	02/01/2013	1
31379E-BL-0, #416843	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5 540	5 540	5 460	5 490	.0	50	.0	50	.0	5 540	.0	.0	.0	68	04/01/2013	1
31379F-QS-6, #418165	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2 846	2 846	2 886	2 870	.0	(24)	.0	(24)	.0	2 846	.0	.0	.0	41	03/01/2013	1
31379F-50-3, #418555	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		437	437	443	441	.0	(3)	.0	(3)	.0	437	.0	.0	.0	7	09/01/2013	1
31379G-WD-1, #418956	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		738	738	761	759	.0	(21)	.0	(21)	.0	738	.0	.0	.0	10	03/01/2028	1
31379G-WP-4, #418966	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		115	115	119	119	.0	(4)	.0	(4)	.0	115	.0	.0	.0	2	04/01/2028	1
31379H-D3-1, #419622	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4 144	4 144	4 156	4 152	.0	(7)	.0	(7)	.0	4 144	.0	.0	.0	55	04/01/2013	1
31379H-VS-6, #420125	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		710	710	734	731	.0	(22)	.0	(22)	.0	710	.0	.0	.0	13	05/01/2026	1
31379J-C6-7, #420621	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		484	484	497	494	.0	(10)	.0	(10)	.0	484	.0	.0	.0	9	12/01/2027	1
31379K-L3-5, #421646	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		317	317	327	326	.0	(9)	.0	(9)	.0	317	.0	.0	.0	4	03/01/2028	1
31379L-JL-3, #422787	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		369	369	376	375	.0	(6)	.0	(6)	.0	369	.0	.0	.0	5	04/01/2028	1
31379O-WV-8, #426460	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		60 798	60 798	56 494	57 844	.0	2 953	.0	2 953	.0	60 798	.0	.0	.0	714	12/01/2013	1
31379O-VC-8, #426507	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		23 085	23 085	23 799	23 583	.0	(498)	.0	(498)	.0	23 085	.0	.0	.0	341	01/01/2023	1
31379R-WX-2, #427362	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7 397	7 397	7 440	7 428	.0	(31)	.0	(31)	.0	7 397	.0	.0	.0	107	06/01/2013	1
31379S-KX-3, #427910	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		136	136	137	137	.0	(1)	.0	(1)	.0	136	.0	.0	.0	2	05/01/2013	1
31379I-E2-6, #428653	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1 789	1 789	1 835	1 837	.0	(48)	.0	(48)	.0	1 789	.0	.0	.0	30	07/01/2026	1
31379I-WP-6, #428866	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3 509	3 509	3 626	3 610	.0	(101)	.0	(101)	.0	3 509	.0	.0	.0	55	06/01/2028	1
31379I-2S-2, #429285	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		33 519	33 519	33 699	33 639	.0	(120)	.0	(120)	.0	33 519	.0	.0	.0	380	06/01/2013	1
31379I-3A-0, #429293	FED NATL MTG ASSOC		03/01/2006	Various		207	207	213	213	.0	(6)	.0	(6)	.0	207	.0	.0	.0	3	06/01/2028	1
31379J-FF-3, #429566	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		701	701	696	697	.0	4	.0	4	.0	701	.0	.0	.0	9	06/01/2013	1
31379J-GV-7, #429612	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4 837	4 837	4 850	4 845	.0	(8)	.0	(8)	.0	4 837	.0	.0	.0	70	06/01/2013	1
31379J-S5-1, #429940	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2 251	2 251	2 257	2 254	.0	(3)	.0	(3)	.0	2 251	.0	.0	.0	30	08/01/2013	1
31379J-40-1, #430231	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1 744	1 744	1 718	1 722	.0	22	.0	22	.0	1 744	.0	.0	.0	28	08/01/2028	1
31379V-WH-7, #430980	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1 836	1 836	1 843	1 842	.0	(6)	.0	(6)	.0	1 836	.0	.0	.0	26	04/01/2028	1
31379V-XL-8, #430983	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		601	601	596	597	.0	4	.0	4	.0	601	.0	.0	.0	8	04/01/2013	1
31379V-EA-7, #433129	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5 524	5 524	5 482	5 492	.0	32	.0	32	.0	5 524	.0	.0	.0	78	08/01/2013	1
31379V-W9-1, #433384	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9 024	9 024	8 955	8 968	.0	56	.0	56	.0	9 024	.0	.0	.0	100	07/01/2013	1
31379V-6V-0, #433884	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		205	205	203	203	.0	1	.0	1	.0	205	.0	.0	.0	3	07/01/2013	1
31380A-LB-6, #434222	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2 274	2 274	2 340	2 338	.0	(65)	.0	(65)	.0	2 274	.0	.0	.0	34	08/01/2028	1
31380E-BZ-6, #437566	FED NATL MTG ASSOC		03/01/2006	Various		353	353	364	364	.0	(11)	.0	(11)	.0	353	.0	.0	.0	5	08/01/2028	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31380H-M4-6. #440579.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,326	2,326	2,292	2,294	.0	32	.0	32	.0	2,326	.0	.0	.0	.34	08/01/2028.	1.
31380H-S7-3. #440742.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		210	210	216	217	.0	(7)	.0	(7)	.0	210	.0	.0	.0	.3	12/01/2028.	1.
31380J-LZ-4. #441444.	FED NATL MTG ASSOC		03/01/2006.	Various.		409	409	421	421	.0	(12)	.0	(12)	.0	409	.0	.0	.0	.6	08/01/2028.	1.
31380J-V4-2. #441735.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		404	404	414	412	.0	(8)	.0	(8)	.0	404	.0	.0	.0	.7	07/01/2027.	1.
31380M-DF-0. #443902.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		125	125	123	123	.0	2	.0	2	.0	125	.0	.0	.0	.2	09/01/2028.	1.
31380M-DG-8. #443903.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		184	184	188	189	.0	(5)	.0	(5)	.0	184	.0	.0	.0	.2	10/01/2028.	1.
31380M-WC-7. #444155.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		973	973	936	944	.0	29	.0	29	.0	973	.0	.0	.0	.12	01/01/2029.	1.
31380M-CB-5. #444250.	FED NATL MTG ASSOC		03/01/2006.	Various.		11,588	11,588	11,942	11,942	.0	(354)	.0	(354)	.0	11,588	.0	.0	.0	.187	09/01/2028.	1.
31380N-KB-9. #444890.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		295	295	304	304	.0	(9)	.0	(9)	.0	295	.0	.0	.0	.4	10/01/2028.	1.
31380P-Q7-7. #446078.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		299	299	300	300	.0	(1)	.0	(1)	.0	299	.0	.0	.0	.4	08/01/2029.	1.
31380P-X6-1. #446301.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		430	430	444	443	.0	(13)	.0	(13)	.0	430	.0	.0	.0	.6	08/01/2025.	1.
31380Q-SA-6. #447013.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		359	359	370	370	.0	(11)	.0	(11)	.0	359	.0	.0	.0	.5	10/01/2028.	1.
31380Q-WF-0. #447146.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		24	24	24	23	.0	1	.0	1	.0	24	.0	.0	.0	.0	11/01/2029.	1.
31380R-HZ-1. #447648.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,180	2,180	2,253	2,251	.0	(71)	.0	(71)	.0	2,180	.0	.0	.0	.34	10/01/2028.	1.
31380R-UA-5. #448003.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		5	5	6	6	.0	.0	.0	.0	.0	5	.0	.0	.0	.0	01/01/2029.	1.
31380R-WE-1. #448045.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		132	132	136	138	.0	(5)	.0	(5)	.0	132	.0	.0	.0	.2	07/01/2027.	1.
31380S-CR-2. #448380.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		7,418	7,418	7,498	7,465	.0	(47)	.0	(47)	.0	7,418	.0	.0	.0	.107	01/01/2014.	1.
31380T-BP-5. #449246.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		3,899	3,899	3,908	3,907	.0	(8)	.0	(8)	.0	3,899	.0	.0	.0	.61	01/01/2029.	1.
31380T-BQ-3. #449247.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		501	501	516	516	.0	(15)	.0	(15)	.0	501	.0	.0	.0	.7	01/01/2029.	1.
31380T-FH-9. #449368.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		99	99	102	102	.0	(3)	.0	(3)	.0	99	.0	.0	.0	.1	10/01/2028.	1.
31380T-FW-6. #449381.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		545	545	564	562	.0	(17)	.0	(17)	.0	545	.0	.0	.0	.10	09/01/2027.	1.
31380U-PD-4. #450520.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		740	740	712	716	.0	25	.0	25	.0	740	.0	.0	.0	.9	11/01/2028.	1.
31380W-D6-8. #450205.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		463	463	474	473	.0	(11)	.0	(11)	.0	463	.0	.0	.0	.6	11/01/2028.	1.
31380W-TV-0. #452467.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		228	228	235	236	.0	(8)	.0	(8)	.0	228	.0	.0	.0	.3	11/01/2028.	1.
31380W-V6-8. #452537.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		992	992	954	959	.0	33	.0	33	.0	992	.0	.0	.0	.12	12/01/2028.	1.
31380X-KS-0. #453105.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		45,824	45,824	45,974	45,954	.0	(131)	.0	(131)	.0	45,824	.0	.0	.0	.659	01/01/2029.	1.
31380X-OV-7. #453288.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		1,087	1,087	1,114	1,114	.0	(26)	.0	(26)	.0	1,087	.0	.0	.0	.14	11/01/2028.	1.
31381A-VG-6. #454607.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,250	2,250	2,313	2,308	.0	(57)	.0	(57)	.0	2,250	.0	.0	.0	.28	03/01/2014.	1.
31381A-E5-6. #454736.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,598	2,598	2,467	2,480	.0	118	.0	118	.0	2,598	.0	.0	.0	.32	12/01/2028.	1.
31381A-WE-8. #454957.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		2,078	2,078	2,085	2,084	.0	(6)	.0	(6)	.0	2,078	.0	.0	.0	.23	12/01/2028.	1.
31381C-BN-6. #456445.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		3,439	3,439	3,476	3,462	.0	(23)	.0	(23)	.0	3,439	.0	.0	.0	.43	01/01/2014.	1.
31381C-P5-0. #456844.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		566	566	544	549	.0	17	.0	17	.0	566	.0	.0	.0	.7	02/01/2029.	1.
31381C-YX-9. #457126.	FED NATL MTG ASSOC		03/01/2006.	Various.		3,414	3,414	3,519	3,519	.0	(104)	.0	(104)	.0	3,414	.0	.0	.0	.55	01/01/2029.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31381E-4X-8. #459038	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		72,601	72,601	72,758	72,752	.0	..(151)	.0	..(151)	.0	.72,601	.0	.0	.0	1,100	01/01/2029	1
31381F-1W-7. #459465	FED NATL MTG ASSOC		03/01/2006	Various		85,301	85,301	87,883	87,883	.0	..(2,581)	.0	..(2,581)	.0	.85,301	.0	.0	.0	1,375	02/01/2029	1
31381F-1Z-9. #459764	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,113	1,113	1,074	1,076	.0	.36	.0	.36	.0	1,113	.0	.0	.0	.14	04/01/2029	1
31382D-6Z-1. #479116	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.603	.603	.580	.585	.0	.18	.0	.18	.0	.603	.0	.0	.0	.7	01/01/2029	1
31382E-RW-6. #480292	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,027	9,027	8,893	8,914	.0	.113	.0	.113	.0	9,027	.0	.0	.0	.157	06/01/2029	1
31382E-R6-1. #480309	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.165	.165	.159	.160	.0	.5	.0	.5	.0	.165	.0	.0	.0	.2	07/01/2029	1
31382F-JT-7. #480974	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.156	.156	.164	.164	.0	..(8)	.0	..(8)	.0	.156	.0	.0	.0	.2	01/01/2029	1
31382F-4A-4. #481517	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,149	3,149	3,029	3,049	.0	100	.0	100	.0	3,149	.0	.0	.0	.38	01/01/2029	1
31382F-7A-1. #481589	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,341	8,341	8,538	8,559	.0	..(218)	.0	..(218)	.0	8,341	.0	.0	.0	104	02/01/2029	1
31382G-Z6-7. #482365	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.157	.157	.155	.155	.0	.2	.0	.2	.0	.157	.0	.0	.0	.2	02/01/2029	1
31382K-W8-8. #484693	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,145	3,145	3,243	3,241	.0	..(95)	.0	..(95)	.0	3,145	.0	.0	.0	.47	02/01/2029	1
31382L-RN-8. #486693	FED NATL MTG ASSOC		03/01/2006	Various		.201	.201	.207	.207	.0	..(6)	.0	..(6)	.0	.201	.0	.0	.0	.3	04/01/2029	1
31382L-X4-3. #486899	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.960	.960	.926	.928	.0	.32	.0	.32	.0	.960	.0	.0	.0	.15	04/01/2029	1
31382M-JY-1. #486379	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,293	1,293	1,248	1,243	.0	.50	.0	.50	.0	1,293	.0	.0	.0	.21	04/01/2029	1
31382N-LN-0. #487333	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.62	.62	.60	.59	.0	.2	.0	.2	.0	.62	.0	.0	.0	.1	04/01/2029	1
31382G-68-2. #489023	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,477	2,477	2,282	2,310	.0	.166	.0	.166	.0	2,477	.0	.0	.0	.36	06/01/2029	1
31382G-KY-0. #489111	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.984	.984	.937	.949	.0	.35	.0	.35	.0	.984	.0	.0	.0	.14	06/01/2014	1
31382F-EU-3. #489847	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,831	2,831	2,973	2,968	.0	..(138)	.0	..(138)	.0	2,831	.0	.0	.0	.44	07/01/2029	1
31382F-EW-9. #489849	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,425	2,425	2,500	2,502	.0	..(77)	.0	..(77)	.0	2,425	.0	.0	.0	.25	07/01/2029	1
31382G-Z7-1. #490466	FED NATL MTG ASSOC		03/01/2006	Various		.25	.25	.26	.26	.0	..(1)	.0	..(1)	.0	.25	.0	.0	.0	.0	03/01/2029	1
31382G-3Y-7. #490515	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		17,510	17,510	16,743	16,753	.0	.757	.0	.757	.0	17,510	.0	.0	.0	.280	03/01/2029	1
31382S-WM-3. #490612	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		10,042	10,042	9,690	9,694	.0	.348	.0	.348	.0	10,042	.0	.0	.0	.162	04/01/2029	1
31382S-B0-3. #490647	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8	.8	.9	.9	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	12/01/2015	1
31382U-LP-9. #492794	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,736	2,736	2,608	2,606	.0	.130	.0	.130	.0	2,736	.0	.0	.0	.44	04/01/2029	1
31382U-OY-5. #492871	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,906	9,906	9,872	9,906	.0	.0	.0	.0	.0	9,906	.0	.0	.0	.132	02/01/2014	1
31382U-DR-0. #494312	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.153	.153	.152	.152	.0	.1	.0	.1	.0	.153	.0	.0	.0	.3	04/01/2029	1
31382U-FW-9. #494372	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.234	.234	.223	.222	.0	.11	.0	.11	.0	.234	.0	.0	.0	.4	04/01/2029	1
31382U-SR-4. #494728	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,420	8,420	8,028	8,068	.0	.352	.0	.352	.0	8,420	.0	.0	.0	.124	05/01/2029	1
31382M-SU-2. #495059	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.119	.119	.123	.125	.0	..(6)	.0	..(6)	.0	.119	.0	.0	.0	.2	05/01/2029	1
31383A-XF-1. #497578	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.190	.190	.198	.196	.0	..(6)	.0	..(6)	.0	.190	.0	.0	.0	.3	02/01/2016	1
31383G-AK-1. #498710	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.27	.27	.28	.28	.0	(2)	.0	(2)	.0	.27	.0	.0	.0	.0	09/01/2029	1
31383G-T8-8. #499275	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,212	1,212	1,272	1,271	.0	(59)	.0	(59)	.0	1,212	.0	.0	.0	.19	08/01/2029	1
31383D-3C-5. #500395	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,562	1,562	1,622	1,629	.0	(67)	.0	(67)	.0	1,562	.0	.0	.0	.21	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31383E-CU-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		550	550	521	523	.0	.27	.0	.27	.0	550	.0	.0	.0	.7	06/01/2023	1
31383E-HX-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		53	53	51	51	.0	.2	.0	.2	.0	53	.0	.0	.0	.1	06/01/2023	1
31383E-VH-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,004	3,004	3,011	3,010	.0	(6)	.0	(6)	.0	3,004	.0	.0	.0	.44	06/01/2023	1
31383E-XP-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		168	168	161	160	.0	.7	.0	.7	.0	168	.0	.0	.0	.2	06/01/2023	1
31383E-2T-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		410	410	383	385	.0	.24	.0	.24	.0	410	.0	.0	.0	.6	06/01/2023	1
31383F-CU-0..	FED NATL MTG ASSOC		03/01/2006	Various.....		261	261	269	269	.0	(8)	.0	(8)	.0	261	.0	.0	.0	.4	09/01/2023	1
31383F-5J-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		712	712	733	732	.0	(20)	.0	(20)	.0	712	.0	.0	.0	.7	07/01/2023	1
31383G-BQ-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		36	36	36	36	.0	.0	.0	.0	.0	36	.0	.0	.0	.1	08/01/2023	1
31383H-6N-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,232	1,232	1,193	1,195	.0	.37	.0	.37	.0	1,232	.0	.0	.0	.15	06/01/2023	1
31383J-OK-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		88,621	88,621	89,438	89,408	.0	(787)	.0	(787)	.0	88,621	.0	.0	.0	1,238	07/01/2023	1
31383K-WH-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		182	182	183	182	.0	.0	.0	.0	.0	182	.0	.0	.0	.3	03/01/2015	1
31383K-CE-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,519	4,519	4,404	4,457	.0	.63	.0	.63	.0	4,519	.0	.0	.0	.70	06/01/2014	1
31383K-EP-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		562	562	554	555	.0	.8	.0	.8	.0	562	.0	.0	.0	.9	07/01/2023	1
31383L-CG-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		158	158	156	156	.0	.2	.0	.2	.0	158	.0	.0	.0	.3	07/01/2023	1
31383L-FX-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		734	734	710	711	.0	.23	.0	.23	.0	734	.0	.0	.0	.11	11/01/2023	1
31383P-L5-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		263	263	273	278	.0	(15)	.0	(15)	.0	263	.0	.0	.0	.5	08/01/2023	1
31383P-7K-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		52	52	50	50	.0	.1	.0	.1	.0	52	.0	.0	.0	.1	11/01/2023	1
31383R-CA-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,415	2,415	2,336	2,346	.0	.69	.0	.69	.0	2,415	.0	.0	.0	.31	11/01/2023	1
31383S-FY-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,268	3,268	3,393	3,453	.0	(184)	.0	(184)	.0	3,268	.0	.0	.0	.60	09/01/2023	1
31383S-SB-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		727	727	755	751	.0	(24)	.0	(24)	.0	727	.0	.0	.0	.11	10/01/2015	1
31383S-2Z-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		60	60	60	60	.0	.0	.0	.0	.0	60	.0	.0	.0	.1	12/01/2023	1
31383S-3C-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		97	97	97	97	.0	.0	.0	.0	.0	97	.0	.0	.0	.2	12/01/2023	1
31383S-3D-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	.0	.0	.0	.0	.0	3	.0	.0	.0	.0	12/01/2023	1
31383S-3G-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		10	10	10	10	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	12/01/2023	1
31383T-D6-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		19	19	20	20	.0	(1)	.0	(1)	.0	19	.0	.0	.0	.0	11/01/2023	1
31383T-D9-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,002	7,002	6,772	6,763	.0	.239	.0	.239	.0	7,002	.0	.0	.0	.87	12/01/2023	1
31383T-KR-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		113	113	117	121	.0	(7)	.0	(7)	.0	113	.0	.0	.0	.2	10/01/2023	1
31383U-H5-7..	FED NATL MTG ASSOC		03/01/2006	Various.....		34,562	34,562	35,608	35,608	.0	(1,046)	.0	(1,046)	.0	34,562	.0	.0	.0	.377	09/01/2023	1
31383U-JP-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		422	422	443	443	.0	(21)	.0	(21)	.0	422	.0	.0	.0	.6	08/01/2023	1
31383U-WH-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		33,489	33,489	33,824	33,758	.0	(269)	.0	(269)	.0	33,489	.0	.0	.0	.663	09/01/2014	1
31383V-W4-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,919	5,919	5,978	5,970	.0	(51)	.0	(51)	.0	5,919	.0	.0	.0	.105	09/01/2014	1
31383V-B8-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		14,418	14,418	13,945	13,934	.0	.484	.0	.484	.0	14,418	.0	.0	.0	.251	10/01/2023	1
31383W-N7-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,668	4,668	4,673	4,672	.0	(4)	.0	(4)	.0	4,668	.0	.0	.0	.87	09/01/2023	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
31383W-3X-7.	FED NATL MTG ASSOC #515714.		03/01/2006.	SCHEDULED REDEMPTION.		.24	.24	.24	.24	.0	.1	.0	.1	.0	.24	.0	.0	.0	.0	.0	12/01/2023.	1.
31383W-4S-7.	FED NATL MTG ASSOC #515733.		03/01/2006.	SCHEDULED REDEMPTION.		.54	.54	.54	.54	.0	.0	.0	.0	.0	.54	.0	.0	.0	.0	.1	10/01/2023.	1.
31383V-0W-0.	FED NATL MTG ASSOC #517169.		03/01/2006.	SCHEDULED REDEMPTION.		1.717	1.717	1.733	1.729	.0	(12)	.0	(12)	.0	1.717	.0	.0	.0	.31	.02/01/2015.	1.	
31383V-0X-8.	FED NATL MTG ASSOC #517170.		03/01/2006.	SCHEDULED REDEMPTION.		1.481	1.481	1.495	1.494	.0	(12)	.0	(12)	.0	1.481	.0	.0	.0	.26	.03/01/2015.	1.	
31384A-CL-0.	FED NATL MTG ASSOC #517675.		03/01/2006.	SCHEDULED REDEMPTION.		15.300	15.300	16.068	16.044	.0	(744)	.0	(744)	.0	15.300	.0	.0	.0	.193	.07/01/2023.	1.	
31384A-6V-4.	FED NATL MTG ASSOC #517812.		03/01/2006.	SCHEDULED REDEMPTION.		.6	.6	.6	.6	.0	.0	.0	.0	.0	.6	.0	.0	.0	.0	.0	12/01/2023.	1.
31384A-68-5.	FED NATL MTG ASSOC #517823.		03/01/2006.	SCHEDULED REDEMPTION.		.19	.19	.20	.20	.0	(1)	.0	(1)	.0	.19	.0	.0	.0	.0	.0	02/01/2030.	1.
31384A-X7-8.	FED NATL MTG ASSOC #518302.		03/01/2006.	Various.		.161	.161	.165	.165	.0	(5)	.0	(5)	.0	.161	.0	.0	.0	.2	.10/01/2023.	1.	
31384C-5Z-3.	FED NATL MTG ASSOC #520264.		03/01/2006.	SCHEDULED REDEMPTION.		.93	.93	.97	.97	.0	(4)	.0	(4)	.0	.93	.0	.0	.0	.2	.11/01/2023.	1.	
31384D-B4-3.	FED NATL MTG ASSOC #520359.		03/01/2006.	SCHEDULED REDEMPTION.		3.482	3.482	3.616	3.648	.0	(166)	.0	(166)	.0	3.482	.0	.0	.0	.40	.11/01/2023.	1.	
31384D-LN-0.	FED NATL MTG ASSOC #520633.		03/01/2006.	SCHEDULED REDEMPTION.		.47	.47	.48	.49	.0	(2)	.0	(2)	.0	.47	.0	.0	.0	.1	.11/01/2023.	1.	
31384E-AE-0.	FED NATL MTG ASSOC #521205.		03/01/2006.	SCHEDULED REDEMPTION.		.19	.19	.20	.20	.0	(1)	.0	(1)	.0	.19	.0	.0	.0	.0	.0	12/01/2023.	1.
31384E-W-2.	FED NATL MTG ASSOC #521220.		03/01/2006.	SCHEDULED REDEMPTION.		.36	.36	.38	.38	.0	(2)	.0	(2)	.0	.36	.0	.0	.0	.1	.12/01/2023.	1.	
31384E-GJ-3.	FED NATL MTG ASSOC #521401.		03/01/2006.	SCHEDULED REDEMPTION.		.3	.3	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	.0	01/01/2030.	1.
31384F-C6-2.	FED NATL MTG ASSOC #522193.		03/01/2006.	SCHEDULED REDEMPTION.		.251	.251	.243	.242	.0	(10)	.0	(10)	.0	.251	.0	.0	.0	.4	.02/01/2030.	1.	
31384F-WB-0.	FED NATL MTG ASSOC #522454.		03/01/2006.	SCHEDULED REDEMPTION.		.9	.9	.8	.8	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	.0	11/01/2023.	1.
31384F-CS-9.	FED NATL MTG ASSOC #522565.		03/01/2006.	SCHEDULED REDEMPTION.		19.776	19.776	20.354	20.336	.0	(560)	.0	(560)	.0	19.776	.0	.0	.0	.246	.10/01/2023.	1.	
31384F-TT-4.	FED NATL MTG ASSOC #522662.		03/01/2006.	SCHEDULED REDEMPTION.		.35	.35	.35	.35	.0	.0	.0	.0	.0	.35	.0	.0	.0	.1	.06/01/2023.	1.	
31384F-XR-3.	FED NATL MTG ASSOC #522788.		03/01/2006.	SCHEDULED REDEMPTION.		.15	.15	.16	.16	.0	(1)	.0	(1)	.0	.15	.0	.0	.0	.0	.0	12/01/2023.	1.
31384F-VY-7.	FED NATL MTG ASSOC #522827.		03/01/2006.	SCHEDULED REDEMPTION.		1.582	1.582	1.615	1.610	.0	(28)	.0	(28)	.0	1.582	.0	.0	.0	.23	.01/01/2015.	1.	
31384F-VZ-4.	FED NATL MTG ASSOC #522828.		03/01/2006.	SCHEDULED REDEMPTION.		.246	.246	.252	.252	.0	(6)	.0	(6)	.0	.246	.0	.0	.0	.4	.01/01/2015.	1.	
31384G-FB-6.	FED NATL MTG ASSOC #523162.		03/01/2006.	SCHEDULED REDEMPTION.		.111	.111	.116	.116	.0	(5)	.0	(5)	.0	.111	.0	.0	.0	.2	.11/01/2023.	1.	
31384G-KR-5.	FED NATL MTG ASSOC #523304.		03/01/2006.	SCHEDULED REDEMPTION.		.10	.10	.9	.9	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	.0	11/01/2023.	1.
31384G-N6-6.	FED NATL MTG ASSOC #523391.		03/01/2006.	SCHEDULED REDEMPTION.		.74	.74	.77	.78	.0	(4)	.0	(4)	.0	.74	.0	.0	.0	.1	.11/01/2023.	1.	
31384H-CH-4.	FED NATL MTG ASSOC #523972.		03/01/2006.	SCHEDULED REDEMPTION.		.190	.190	.182	.181	.0	.9	.0	.9	.0	.190	.0	.0	.0	.3	.12/01/2023.	1.	
31384H-N3-3.	FED NATL MTG ASSOC #524310.		03/01/2006.	SCHEDULED REDEMPTION.		.15	.15	.16	.16	.0	(1)	.0	(1)	.0	.15	.0	.0	.0	.0	.0	02/01/2030.	1.
31384H-26-7.	FED NATL MTG ASSOC #524675.		03/01/2006.	SCHEDULED REDEMPTION.		.109	.109	.113	.113	.0	(4)	.0	(4)	.0	.109	.0	.0	.0	.2	.12/01/2023.	1.	
31384H-46-5.	FED NATL MTG ASSOC #524723.		03/01/2006.	SCHEDULED REDEMPTION.		1.085	1.085	1.095	1.094	.0	(10)	.0	(10)	.0	1.085	.0	.0	.0	.19	.05/01/2015.	1.	
31384H-5D-1.	FED NATL MTG ASSOC #524744.		03/01/2006.	SCHEDULED REDEMPTION.		.371	.371	.375	.375	.0	(3)	.0	(3)	.0	.371	.0	.0	.0	.7	.07/01/2015.	1.	
31384A-B0-1.	FED NATL MTG ASSOC #524847.		03/01/2006.	SCHEDULED REDEMPTION.		.2	.2	.2	.2	.0	.0	.0	.0	.0	.2	.0	.0	.0	.0	.0	01/01/2030.	1.
31384A-CW-7.	FED NATL MTG ASSOC #524885.		03/01/2006.	SCHEDULED REDEMPTION.		.560	.560	.566	.565	.0	(4)	.0	(4)	.0	.560	.0	.0	.0	.10	.02/01/2015.	1.	
31384A-X0-7.	FED NATL MTG ASSOC #525487.		03/01/2006.	SCHEDULED REDEMPTION.		.7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	.0	02/01/2030.	1.
31384A-7M-5.	FED NATL MTG ASSOC #525700.		03/01/2006.	SCHEDULED REDEMPTION.		.679	.679	.704	.716	.0	(38)	.0	(38)	.0	.679	.0	.0	.0	.14	.01/01/2030.	1.	

SCHEDULE D - PART 4

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										11	12	13	14	15							
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31384K-FD-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		6,683	6,683	6,883	6,908	.0	..(225)	.0	..(225)	.0	6,683	.0	.0	.0	116	09/01/2023..	1
31384K-GS-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		308	308	320	319	.0	..(11)	.0	..(11)	.0	308	.0	.0	.0	4	12/01/2023..	1
31384K-JE-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		67	67	70	71	.0	..(4)	.0	..(4)	.0	67	.0	.0	.0	1	02/01/2030..	1
31384K-JX-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		158	158	164	167	.0	..(9)	.0	..(9)	.0	158	.0	.0	.0	3	03/01/2030..	1
31384L-WX-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		772	772	802	797	.0	..(25)	.0	..(25)	.0	772	.0	.0	.0	12	02/01/2015..	1
31384L-PD-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,963	2,963	3,077	3,165	.0	..(202)	.0	..(202)	.0	2,963	.0	.0	.0	59	01/01/2030..	1
31384L-P7-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		7,854	7,854	8,156	8,360	.0	..(506)	.0	..(506)	.0	7,854	.0	.0	.0	105	02/01/2030..	1
31384L-OH-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		555	555	577	573	.0	..(18)	.0	..(18)	.0	555	.0	.0	.0	9	04/01/2015..	1
31384L-VT-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		53	53	55	56	.0	..(4)	.0	..(4)	.0	53	.0	.0	.0	1	01/01/2030..	1
31384L-C2-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	0	01/01/2030..	1
31384P-JB-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		286	286	294	286	.0	.0	.0	.0	.0	286	.0	.0	.0	5	05/01/2015..	1
31384P-ID-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		264	264	254	250	.0	..14	.0	..14	.0	264	.0	.0	.0	4	02/01/2030..	1
31384P-NF-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		74	74	77	79	.0	..(4)	.0	..(4)	.0	74	.0	.0	.0	1	02/01/2030..	1
31384P-OF-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		25	25	26	26	.0	..(1)	.0	..(1)	.0	25	.0	.0	.0	0	02/01/2030..	1
31384P-VT-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,027	1,027	1,067	1,084	.0	..(56)	.0	..(56)	.0	1,027	.0	.0	.0	21	03/01/2030..	1
31384P-VX-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		7,936	7,936	8,225	8,282	.0	..(347)	.0	..(347)	.0	7,936	.0	.0	.0	158	03/01/2030..	1
31384P-4A-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		546	546	551	546	.0	.0	.0	.0	.0	546	.0	.0	.0	9	02/01/2015..	1
31384P-6A-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		67	67	70	71	.0	..(3)	.0	..(3)	.0	67	.0	.0	.0	1	03/01/2030..	1
31384Q-RG-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,433	1,433	1,446	1,448	.0	..(15)	.0	..(15)	.0	1,433	.0	.0	.0	25	04/01/2015..	1
31384Q-SL-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		78	78	81	82	.0	..(4)	.0	..(4)	.0	78	.0	.0	.0	1	04/01/2030..	1
31384Q-YY-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,542	3,542	3,575	3,572	.0	..(30)	.0	..(30)	.0	3,542	.0	.0	.0	49	04/01/2015..	1
31384R-KG-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	0	05/01/2015..	1
31384R-P4-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		188	188	176	175	.0	..(7)	.0	..(7)	.0	188	.0	.0	.0	3	03/01/2030..	1
31384R-C2-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		186	186	193	193	.0	..(7)	.0	..(7)	.0	186	.0	.0	.0	3	04/01/2030..	1
31384R-TG-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,131	3,131	3,160	3,154	.0	..(23)	.0	..(23)	.0	3,131	.0	.0	.0	60	03/01/2015..	1
31384R-WH-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		49	49	50	51	.0	..(2)	.0	..(2)	.0	49	.0	.0	.0	1	02/01/2030..	1
31384R-V8-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		9	9	9	9	.0	.0	.0	.0	.0	9	.0	.0	.0	0	04/01/2030..	1
31384R-ZP-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,346	1,346	1,382	1,346	.0	.0	.0	.0	.0	1,346	.0	.0	.0	25	04/01/2015..	1
31384S-AF-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		15	15	15	15	.0	.0	.0	.0	.0	15	.0	.0	.0	0	02/01/2030..	1
31384S-V2-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		366	366	369	368	.0	..(2)	.0	..(2)	.0	366	.0	.0	.0	7	04/01/2015..	1
31384S-WA-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		935	935	944	941	.0	..(6)	.0	..(6)	.0	935	.0	.0	.0	17	05/01/2015..	1
31384S-WR-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		7,711	7,711	8,008	7,965	.0	..(254)	.0	..(254)	.0	7,711	.0	.0	.0	99	07/01/2015..	1
31384T-DU-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		5,418	5,418	5,626	5,723	.0	..(305)	.0	..(305)	.0	5,418	.0	.0	.0	91	03/01/2030..	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31384T-EB-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.87	.87	.91	.92	.0	(.15)	.0	(.15)	.0	.87	.0	.0	.0	.2	03/01/2030	1.
31384T-UE-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.116	.116	.120	.121	.0	(.15)	.0	(.15)	.0	.116	.0	.0	.0	.2	03/01/2030	1.
31384T-VT-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.39	.39	.40	.41	.0	(.12)	.0	(.12)	.0	.39	.0	.0	.0	.1	03/01/2030	1.
31384T-7H-4..	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		2.775	2.775	2.875	2.878	.0	(.103)	.0	(.103)	.0	2.775	.0	.0	.0	.37	04/01/2030	1.
31384U-BY-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.6	.6	.7	.7	.0	.0	.0	.0	.0	.6	.0	.0	.0	.0	03/01/2030	1.
31384U-CA-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.380	.380	.380	.379	.0	.1	.0	.1	.0	.380	.0	.0	.0	.6	04/01/2015	1.
31384U-EA-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4.925	4.925	4.971	4.961	.0	(.36)	.0	(.36)	.0	4.925	.0	.0	.0	.90	04/01/2015	1.
31384U-EQ-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.578	.578	.593	.595	.0	(.17)	.0	(.17)	.0	.578	.0	.0	.0	.9	05/01/2015	1.
31384U-ET-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.433	.433	.438	.436	.0	(.3)	.0	(.3)	.0	.433	.0	.0	.0	.8	06/01/2015	1.
31384U-EY-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.167	.167	.166	.166	.0	.1	.0	.1	.0	.167	.0	.0	.0	.3	07/01/2015	1.
31384U-FH-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1.139	1.139	1.150	1.148	.0	(.9)	.0	(.9)	.0	1.139	.0	.0	.0	.20	07/01/2015	1.
31384U-KN-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.20	.20	.21	.21	.0	(.1)	.0	(.1)	.0	.20	.0	.0	.0	.0	03/01/2030	1.
31384U-NQ-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.10	.10	.11	.11	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	04/01/2030	1.
31384U-NK-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.34	.34	.36	.36	.0	(.2)	.0	(.2)	.0	.34	.0	.0	.0	.1	04/01/2030	1.
31384U-WC-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.280	.280	.279	.281	.0	(.1)	.0	(.1)	.0	.280	.0	.0	.0	.5	03/01/2015	1.
31384U-ZL-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.653	.653	.670	.673	.0	(.19)	.0	(.19)	.0	.653	.0	.0	.0	.10	03/01/2015	1.
31384V-BT-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.39	.39	.40	.42	.0	(.3)	.0	(.3)	.0	.39	.0	.0	.0	.1	03/01/2030	1.
31384V-KO-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1.982	1.982	1.931	1.954	.0	.28	.0	.28	.0	1.982	.0	.0	.0	.30	11/01/2014	1.
31384V-W9-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		27.308	27.308	27.905	27.896	.0	(.588)	.0	(.588)	.0	27.308	.0	.0	.0	.343	10/01/2029	1.
31384V-NT-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1.587	1.587	1.648	1.639	.0	(.52)	.0	(.52)	.0	1.587	.0	.0	.0	.24	01/01/2015	1.
31384V-NV-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		29.502	29.502	30.270	30.223	.0	(.722)	.0	(.722)	.0	29.502	.0	.0	.0	.482	01/01/2015	1.
31384V-NV-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.917	.917	.952	.947	.0	(.30)	.0	(.30)	.0	.917	.0	.0	.0	.14	12/01/2014	1.
31384V-OA-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2.268	2.268	2.370	2.366	.0	(.98)	.0	(.98)	.0	2.268	.0	.0	.0	.36	02/01/2030	1.
31384V-OF-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.636	.636	.665	.664	.0	(.28)	.0	(.28)	.0	.636	.0	.0	.0	.9	01/01/2030	1.
31384V-OG-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1.429	1.429	1.480	1.483	.0	(.55)	.0	(.55)	.0	1.429	.0	.0	.0	.22	02/01/2030	1.
31384V-OJ-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11.468	11.468	11.503	11.502	.0	(.34)	.0	(.34)	.0	11.468	.0	.0	.0	.158	02/01/2030	1.
31384V-OL-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.328	.328	.343	.342	.0	(.14)	.0	(.14)	.0	.328	.0	.0	.0	.5	02/01/2030	1.
31384V-OR-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.261	.261	.273	.272	.0	(.11)	.0	(.11)	.0	.261	.0	.0	.0	.4	02/01/2030	1.
31384V-UY-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1.275	1.275	1.324	1.322	.0	(.47)	.0	(.47)	.0	1.275	.0	.0	.0	.20	05/01/2030	1.
31384V-UZ-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11.349	11.349	11.918	11.901	.0	(.652)	.0	(.652)	.0	11.349	.0	.0	.0	.161	05/01/2030	1.
31384V-VG-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13.738	13.738	14.266	14.192	.0	(.454)	.0	(.454)	.0	13.738	.0	.0	.0	.212	05/01/2015	1.
31384V-YW-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		18.264	18.264	18.972	19.099	.0	(.835)	.0	(.835)	.0	18.264	.0	.0	.0	.299	08/01/2030	1.
31384V-ZH-4..	FED NATL MTG ASSOC		03/01/2006	Various		1.696	1.696	1.748	1.748	.0	(.52)	.0	(.52)	.0	1.696	.0	.0	.0	.24	07/01/2029	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
31384V-4U-3. #535535	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,761	8,761	8,780	8,780	.0	(18)	.0	(18)	.0	.0	8,761	.0	.0	.0	128	10/01/2030	1
31384V-5P-3. #535554	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,418	2,418	2,473	2,468	.0	(50)	.0	(50)	.0	.0	2,418	.0	.0	.0	38	10/01/2015	1
31384V-6X-5. #535586	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,034	4,034	4,189	4,168	.0	(134)	.0	(134)	.0	.0	4,034	.0	.0	.0	65	11/01/2015	1
31384W-A8-3. #535631	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13,679	13,679	14,205	14,130	.0	(450)	.0	(450)	.0	.0	13,679	.0	.0	.0	210	12/01/2015	1
31384W-CL-2. #535675	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,716	9,716	10,090	10,039	.0	(322)	.0	(322)	.0	.0	9,716	.0	.0	.0	148	01/01/2016	1
31384W-DW-9. #535708	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,117	7,117	7,132	7,132	.0	(15)	.0	(15)	.0	.0	7,117	.0	.0	.0	101	02/01/2031	1
31384W-EA-4. #535729	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,439	1,439	1,469	1,464	.0	(25)	.0	(25)	.0	.0	1,439	.0	.0	.0	21	02/01/2016	1
31384W-EG-1. #535735	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		56,847	56,847	58,810	58,691	.0	(1,844)	.0	(1,844)	.0	.0	56,847	.0	.0	.0	743	01/01/2016	1
31384W-EH-8. #535740	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		17,943	17,943	18,633	18,537	.0	(594)	.0	(594)	.0	.0	17,943	.0	.0	.0	284	12/01/2015	1
31384W-E6-3. #535757	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,106	2,106	2,187	2,220	.0	(114)	.0	(114)	.0	.0	2,106	.0	.0	.0	39	01/01/2031	1
31384W-GJ-3. #535801	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,910	5,910	6,137	6,099	.0	(189)	.0	(189)	.0	.0	5,910	.0	.0	.0	87	03/01/2016	1
31384W-H6-8. #535831	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		893	893	938	937	.0	(43)	.0	(43)	.0	.0	893	.0	.0	.0	13	04/01/2031	1
31384W-HL-7. #535835	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,190	5,190	5,298	5,283	.0	(93)	.0	(93)	.0	.0	5,190	.0	.0	.0	77	04/01/2016	1
31384W-JP-6. #535870	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,854	7,854	8,017	7,982	.0	(128)	.0	(128)	.0	.0	7,854	.0	.0	.0	121	04/01/2016	1
31384W-K0-2. #535903	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		106	106	109	110	.0	(4)	.0	(4)	.0	.0	106	.0	.0	.0	2	03/01/2031	1
31384W-K2-5. #535913	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		21,476	21,476	22,553	22,521	.0	(1,045)	.0	(1,045)	.0	.0	21,476	.0	.0	.0	305	05/01/2031	1
31384W-LB-4. #535922	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,223	1,223	1,270	1,276	.0	(53)	.0	(53)	.0	.0	1,223	.0	.0	.0	21	03/01/2031	1
31384W-LX-6. #535942	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		308	308	319	320	.0	(12)	.0	(12)	.0	.0	308	.0	.0	.0	5	04/01/2031	1
31384W-NK-3. #535962	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		864	864	882	879	.0	(15)	.0	(15)	.0	.0	864	.0	.0	.0	13	05/01/2016	1
31384W-NW-6. #536005	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		6,259	6,259	6,500	6,463	.0	(204)	.0	(204)	.0	.0	6,259	.0	.0	.0	97	12/01/2014	1
31384W-OW-5. #536060	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		665	665	680	677	.0	(12)	.0	(12)	.0	.0	665	.0	.0	.0	10	02/01/2016	1
31384W-S8-4. #536143	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,329	1,329	1,380	1,413	.0	(65)	.0	(65)	.0	.0	1,329	.0	.0	.0	19	04/01/2030	1
31384W-UT-5. #536194	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		3,821	3,821	3,968	4,047	.0	(226)	.0	(226)	.0	.0	3,821	.0	.0	.0	51	03/01/2030	1
31384W-XN-5. #536285	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,383	2,383	2,523	2,565	.0	(182)	.0	(182)	.0	.0	2,383	.0	.0	.0	34	08/01/2030	1
31384W-Y3-8. #536330	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		83	83	86	88	.0	(5)	.0	(5)	.0	.0	83	.0	.0	.0	2	04/01/2030	1
31384W-ZH-2. #536376	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,424	2,424	2,447	2,443	.0	(18)	.0	(18)	.0	.0	2,424	.0	.0	.0	43	04/01/2015	1
31384W-4F-4. #536422	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,192	2,192	2,213	2,208	.0	(15)	.0	(15)	.0	.0	2,192	.0	.0	.0	39	04/01/2015	1
31384X-K0-9. #536792	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		67	67	69	70	.0	(4)	.0	(4)	.0	.0	67	.0	.0	.0	1	05/01/2030	1
31384X-KF-4. #536794	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		831	831	863	858	.0	(27)	.0	(27)	.0	.0	831	.0	.0	.0	13	05/01/2015	1
31384X-U0-9. #537091	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		55,140	55,140	55,657	55,466	.0	(326)	.0	(326)	.0	.0	55,140	.0	.0	.0	820	05/01/2015	1
31384X-WN-4. #537153	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		104	104	108	110	.0	(6)	.0	(6)	.0	.0	104	.0	.0	.0	2	05/01/2030	1
31384X-ZA-9. #537237	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		54	54	56	56	.0	(2)	.0	(2)	.0	.0	54	.0	.0	.0	1	05/01/2030	1
31384X-4E-5. #537321	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		896	896	904	903	.0	(8)	.0	(8)	.0	.0	896	.0	.0	.0	16	06/01/2015	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31384V-4H-8	FED NATL MTG ASSOC #537324		03/01/2006	SCHEDULED REDEMPTION		35	35	36	37	.0	(2)	.0	(2)	.0	35	.0	.0	.0	1	06/01/2030	1
31384V-JS-6	FED NATL MTG ASSOC #537673		03/01/2006	SCHEDULED REDEMPTION		20	20	21	21	.0	(1)	.0	(1)	.0	20	.0	.0	.0	0	04/01/2030	1
31384V-J3-1	FED NATL MTG ASSOC #537682		03/01/2006	SCHEDULED REDEMPTION		96	96	100	102	.0	(6)	.0	(6)	.0	96	.0	.0	.0	2	05/01/2030	1
31384V-LN-6	FED NATL MTG ASSOC #537732		03/01/2006	SCHEDULED REDEMPTION		16	16	17	17	.0	(1)	.0	(1)	.0	16	.0	.0	.0	0	04/01/2030	1
31384V-L0-7	FED NATL MTG ASSOC #537735		03/01/2006	SCHEDULED REDEMPTION		123	123	127	131	.0	(7)	.0	(7)	.0	123	.0	.0	.0	2	04/01/2030	1
31384V-OP-4	FED NATL MTG ASSOC #537862		03/01/2006	SCHEDULED REDEMPTION		15	15	16	16	.0	(1)	.0	(1)	.0	15	.0	.0	.0	0	04/01/2030	1
31384V-O4-1	FED NATL MTG ASSOC #537875		03/01/2006	SCHEDULED REDEMPTION		896	896	905	903	.0	(7)	.0	(7)	.0	896	.0	.0	.0	16	06/01/2015	1
31384V-TV-2	FED NATL MTG ASSOC #537967		03/01/2006	SCHEDULED REDEMPTION		402	402	417	415	.0	(13)	.0	(13)	.0	402	.0	.0	.0	6	05/01/2015	1
31384V-JE-4	FED NATL MTG ASSOC #537981		03/01/2006	SCHEDULED REDEMPTION		76	76	79	81	.0	(5)	.0	(5)	.0	76	.0	.0	.0	1	05/01/2030	1
31384V-2H-8	FED NATL MTG ASSOC #538176		03/01/2006	SCHEDULED REDEMPTION		741	741	747	741	.0	.0	.0	.0	.0	741	.0	.0	.0	12	05/01/2015	1
31384V-6R-2	FED NATL MTG ASSOC #538280		03/01/2006	SCHEDULED REDEMPTION		342	342	345	344	.0	(2)	.0	(2)	.0	342	.0	.0	.0	6	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		03/01/2006	SCHEDULED REDEMPTION		24,273	24,273	23,974	24,128	.0	145	.0	145	.0	24,273	.0	.0	.0	302	11/01/2010	1
31385A-H5-9	FED NATL MTG ASSOC #538552		03/01/2006	SCHEDULED REDEMPTION		16	16	16	17	.0	(1)	.0	(1)	.0	16	.0	.0	.0	0	05/01/2030	1
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2006	SCHEDULED REDEMPTION		1,393	1,393	1,406	1,403	.0	(11)	.0	(11)	.0	1,393	.0	.0	.0	25	06/01/2015	1
31385A-RV-7	FED NATL MTG ASSOC #538802		03/01/2006	SCHEDULED REDEMPTION		42	42	44	45	.0	(3)	.0	(3)	.0	42	.0	.0	.0	1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2006	SCHEDULED REDEMPTION		629	629	635	633	.0	(5)	.0	(5)	.0	629	.0	.0	.0	11	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2006	SCHEDULED REDEMPTION		47	47	48	47	.0	.0	.0	.0	.0	47	.0	.0	.0	1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2006	SCHEDULED REDEMPTION		201	201	203	202	.0	(2)	.0	(2)	.0	201	.0	.0	.0	3	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		03/01/2006	SCHEDULED REDEMPTION		3,423	3,423	3,553	3,644	.0	(221)	.0	(221)	.0	3,423	.0	.0	.0	68	05/01/2030	1
31385B-ZN-8	FED NATL MTG ASSOC #539949		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	0	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2006	SCHEDULED REDEMPTION		32	32	34	34	.0	(2)	.0	(2)	.0	32	.0	.0	.0	1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2006	SCHEDULED REDEMPTION		57	57	59	60	.0	(3)	.0	(3)	.0	57	.0	.0	.0	1	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2006	SCHEDULED REDEMPTION		221	221	229	238	.0	(17)	.0	(17)	.0	221	.0	.0	.0	4	07/01/2030	1
31385C-ON-7	FED NATL MTG ASSOC #540305		03/01/2006	SCHEDULED REDEMPTION		616	616	632	633	.0	(18)	.0	(18)	.0	616	.0	.0	.0	10	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2006	SCHEDULED REDEMPTION		770	770	777	776	.0	(6)	.0	(6)	.0	770	.0	.0	.0	14	06/01/2015	1
31385C-W0-2	FED NATL MTG ASSOC #540755		03/01/2006	SCHEDULED REDEMPTION		88	88	91	93	.0	(5)	.0	(5)	.0	88	.0	.0	.0	2	05/01/2030	1
31385C-WY-9	FED NATL MTG ASSOC #540824		03/01/2006	SCHEDULED REDEMPTION		4,791	4,791	4,915	4,919	.0	(128)	.0	(128)	.0	4,791	.0	.0	.0	82	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		03/01/2006	Various		11,022	11,022	11,131	11,131	.0	(109)	.0	(109)	.0	11,022	.0	.0	.0	135	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2006	SCHEDULED REDEMPTION		2,426	2,426	2,519	2,553	.0	(127)	.0	(127)	.0	2,426	.0	.0	.0	32	05/01/2030	1
31385D-6U-9	FED NATL MTG ASSOC #541211		03/01/2006	SCHEDULED REDEMPTION		157	157	163	167	.0	(10)	.0	(10)	.0	157	.0	.0	.0	2	06/01/2030	1
31385D-W4-0	FED NATL MTG ASSOC #541379		03/01/2006	SCHEDULED REDEMPTION		4,685	4,685	4,729	4,725	.0	(40)	.0	(40)	.0	4,685	.0	.0	.0	68	05/01/2015	1
31385D-W9-9	FED NATL MTG ASSOC #541384		03/01/2006	SCHEDULED REDEMPTION		615	615	621	620	.0	(5)	.0	(5)	.0	615	.0	.0	.0	11	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		03/01/2006	SCHEDULED REDEMPTION		649	649	674	671	.0	(21)	.0	(21)	.0	649	.0	.0	.0	11	06/01/2015	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31385E-AP-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.498	.498	.503	.502	.0	(.4)	.0	(.4)	.0	.498	.0	.0	.0	.9	06/01/2015	1
31385E-BS-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.193	.193	.200	.200	.0	(.7)	.0	(.7)	.0	.193	.0	.0	.0	.3	07/01/2030	1
31385E-FS-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.58	.58	.61	.62	.0	(.3)	.0	(.3)	.0	.58	.0	.0	.0	.1	07/01/2030	1
31385E-UK-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.897	.897	.904	.897	.0	.0	.0	.0	.0	.897	.0	.0	.0	.15	07/01/2015	1
31385E-WH-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.39	.39	.41	.42	.0	(.2)	.0	(.2)	.0	.39	.0	.0	.0	.1	07/01/2030	1
31385E-XH-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.190	.190	.198	.202	.0	(.11)	.0	(.11)	.0	.190	.0	.0	.0	.3	08/01/2030	1
31385F-CZ-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.34	.34	.35	.37	.0	(.3)	.0	(.3)	.0	.34	.0	.0	.0	.1	06/01/2030	1
31385F-EM-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.66	.66	.70	.69	.0	(.4)	.0	(.4)	.0	.66	.0	.0	.0	.1	07/01/2030	1
31385F-KC-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.92	.92	.95	.98	.0	(.6)	.0	(.6)	.0	.92	.0	.0	.0	.2	06/01/2030	1
31385F-OZ-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.137	.137	.143	.144	.0	(.7)	.0	(.7)	.0	.137	.0	.0	.0	.2	07/01/2030	1
31385E-E8-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.297	.297	.314	.315	.0	(.18)	.0	(.18)	.0	.297	.0	.0	.0	.6	07/01/2030	1
31385E-ZH-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	09/01/2030	1
31385H-AB-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.593	.593	.599	.598	.0	(.5)	.0	(.5)	.0	.593	.0	.0	.0	.11	06/01/2015	1
31385H-AD-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.928	.928	.964	.959	.0	(.30)	.0	(.30)	.0	.928	.0	.0	.0	.15	06/01/2015	1
31385H-WN-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.1326	.1326	.1338	.1335	.0	(.9)	.0	(.9)	.0	.1326	.0	.0	.0	.15	06/01/2015	1
31385H-PJ-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8991	.8991	.9178	.9136	.0	(.145)	.0	(.145)	.0	.8991	.0	.0	.0	.130	06/01/2016	1
31385H-OC-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.300	.300	.307	.307	.0	(.6)	.0	(.6)	.0	.300	.0	.0	.0	.4	09/01/2029	1
31385H-O4-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.136	.136	.142	.141	.0	(.6)	.0	(.6)	.0	.136	.0	.0	.0	.2	07/01/2031	1
31385H-O8-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.733	.733	.770	.769	.0	(.36)	.0	(.36)	.0	.733	.0	.0	.0	.11	05/01/2030	1
31385H-S2-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.7665	.7665	.7881	.7966	.0	(.301)	.0	(.301)	.0	.7665	.0	.0	.0	.117	08/01/2031	1
31385H-S3-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.109058	.109058	.116215	.116021	.0	(.6963)	.0	(.6963)	.0	.109058	.0	.0	.0	1.816	08/01/2031	1
31385H-TE-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.8230	.8230	.8574	.8549	.0	(.319)	.0	(.319)	.0	.8230	.0	.0	.0	.107	08/01/2016	1
31385H-TK-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.2785	.2785	.2892	.2875	.0	(.91)	.0	(.91)	.0	.2785	.0	.0	.0	.43	08/01/2016	1
31385H-UU-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.213	.213	.223	.222	.0	(.9)	.0	(.9)	.0	.213	.0	.0	.0	.3	09/01/2031	1
31385H-VT-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.370	.370	.384	.382	.0	(.12)	.0	(.12)	.0	.370	.0	.0	.0	.6	09/01/2016	1
31385H-V4-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.983	.983	.1028	.1026	.0	(.43)	.0	(.43)	.0	.983	.0	.0	.0	.15	10/01/2031	1
31385H-YA-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.2848	.2848	.2962	.2952	.0	(.104)	.0	(.104)	.0	.2848	.0	.0	.0	.37	11/01/2016	1
31385H-ZA-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.1774	.1774	.1843	.1833	.0	(.58)	.0	(.58)	.0	.1774	.0	.0	.0	.27	09/01/2016	1
31385E-B2-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.37976	.37976	.39845	.39784	.0	(.1808)	.0	(.1808)	.0	.37976	.0	.0	.0	.548	04/01/2032	1
31385E-D4-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.2426	.2426	.2523	.2515	.0	(.89)	.0	(.89)	.0	.2426	.0	.0	.0	.32	05/01/2017	1
31385E-EK-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.1271	.1271	.1334	.1331	.0	(.60)	.0	(.60)	.0	.1271	.0	.0	.0	.17	05/01/2032	1
31385E-HC-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.34608	.34608	.35147	.35111	.0	(.503)	.0	(.503)	.0	.34608	.0	.0	.0	.420	05/01/2017	1
31385E-JC-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.11081	.11081	.11112	.11108	.0	(.27)	.0	(.27)	.0	.11081	.0	.0	.0	.155	07/01/2032	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31385J-JF-6..	FED NATL MTG ASSOC #545762		03/01/2006..	SCHEDULED REDEMPTION..		978,672	978,672	983,704	982,996	.0	..(4,325)	.0	..(4,325)	.0	.978,672	.0	.0	.0	13,704	07/01/2032..	1..
31385J-JK-5..	FED NATL MTG ASSOC #545766		03/01/2006..	SCHEDULED REDEMPTION..		20,819	20,819	21,655	21,546	.0	..(727)	.0	..(727)	.0	20,819	.0	.0	.0	269	07/01/2017..	1..
31385J-K3-1..	FED NATL MTG ASSOC #545814		03/01/2006..	SCHEDULED REDEMPTION..		11,547	11,547	11,572	11,568	.0	..(21)	.0	..(21)	.0	11,547	.0	.0	.0	163	08/01/2032..	1..
31385J-K4-9..	FED NATL MTG ASSOC #545815		03/01/2006..	SCHEDULED REDEMPTION..		3,926	3,926	4,107	4,085	.0	..(159)	.0	..(159)	.0	3,926	.0	.0	.0	60	07/01/2032..	1..
31385J-W8-8..	FED NATL MTG ASSOC #545883		03/01/2006..	SCHEDULED REDEMPTION..		26,069	26,069	26,767	26,721	.0	..(652)	.0	..(652)	.0	26,069	.0	.0	.0	316	09/01/2017..	1..
31385J-PN-2..	FED NATL MTG ASSOC #545929		03/01/2006..	SCHEDULED REDEMPTION..		838	838	880	876	.0	..(38)	.0	..(38)	.0	838	.0	.0	.0	12	08/01/2032..	1..
31385J-UL-0..	FED NATL MTG ASSOC #546087		03/01/2006..	SCHEDULED REDEMPTION..		842	842	850	848	.0	..(6)	.0	..(6)	.0	842	.0	.0	.0	15	07/01/2015..	1..
31385J-VG-0..	FED NATL MTG ASSOC #546115		03/01/2006..	SCHEDULED REDEMPTION..		1,614	1,614	1,629	1,628	.0	..(14)	.0	..(14)	.0	1,614	.0	.0	.0	23	07/01/2015..	1..
31385J-5K-0..	FED NATL MTG ASSOC #546350		03/01/2006..	SCHEDULED REDEMPTION..		3,385	3,385	3,515	3,495	.0	..(110)	.0	..(110)	.0	3,385	.0	.0	.0	57	06/01/2015..	1..
31385K-ED-3..	FED NATL MTG ASSOC #546532		03/01/2006..	SCHEDULED REDEMPTION..		5	5	5	5	.0	.0	.0	.0	.0	5	.0	.0	.0	.0	08/01/2030..	1..
31385K-FA-8..	FED NATL MTG ASSOC #546561		02/01/2006..	SCHEDULED REDEMPTION..		3,471	3,471	3,603	3,705	.0	..(235)	.0	..(235)	.0	3,471	.0	.0	.0	46	07/01/2030..	1..
31385K-GC-3..	FED NATL MTG ASSOC #546595		03/01/2006..	SCHEDULED REDEMPTION..		87	87	90	93	.0	..(6)	.0	..(6)	.0	87	.0	.0	.0	2	05/01/2030..	1..
31385K-K5-3..	FED NATL MTG ASSOC #546716		03/01/2006..	SCHEDULED REDEMPTION..		3	3	3	3	.0	.0	.0	.0	.0	3	.0	.0	.0	.0	07/01/2030..	1..
31385K-XE-0..	FED NATL MTG ASSOC #547077		03/01/2006..	SCHEDULED REDEMPTION..		37	37	39	40	.0	..(3)	.0	..(3)	.0	37	.0	.0	.0	1	07/01/2030..	1..
31385K-YD-1..	FED NATL MTG ASSOC #547108		03/01/2006..	SCHEDULED REDEMPTION..		819	819	827	826	.0	..(7)	.0	..(7)	.0	819	.0	.0	.0	13	07/01/2015..	1..
31385K-ZM-0..	FED NATL MTG ASSOC #547148		03/01/2006..	SCHEDULED REDEMPTION..		585	585	598	600	.0	..(15)	.0	..(15)	.0	585	.0	.0	.0	9	11/01/2015..	1..
31385K-3Y-9..	FED NATL MTG ASSOC #547215		03/01/2006..	SCHEDULED REDEMPTION..		31	31	32	33	.0	..(2)	.0	..(2)	.0	31	.0	.0	.0	1	07/01/2030..	1..
31385K-5H-4..	FED NATL MTG ASSOC #547248		03/01/2006..	SCHEDULED REDEMPTION..		12	12	12	13	.0	..(1)	.0	..(1)	.0	12	.0	.0	.0	.0	07/01/2030..	1..
31385N-6V-5..	FED NATL MTG ASSOC #547512		03/01/2006..	SCHEDULED REDEMPTION..		5	5	5	5	.0	.0	.0	.0	.0	5	.0	.0	.0	.0	08/01/2030..	1..
31385N-LZ-0..	FED NATL MTG ASSOC #547644		03/01/2006..	SCHEDULED REDEMPTION..		39	39	40	40	.0	..(2)	.0	..(2)	.0	39	.0	.0	.0	1	03/01/2031..	1..
31385N-TJ-8..	FED NATL MTG ASSOC #547853		03/01/2006..	SCHEDULED REDEMPTION..		807	807	826	828	.0	..(21)	.0	..(21)	.0	807	.0	.0	.0	13	08/01/2015..	1..
31385P-4C-8..	FED NATL MTG ASSOC #548203		03/01/2006..	SCHEDULED REDEMPTION..		194	194	199	200	.0	..(6)	.0	..(6)	.0	194	.0	.0	.0	3	01/01/2016..	1..
31385P-4H-7..	FED NATL MTG ASSOC #548208		03/01/2006..	SCHEDULED REDEMPTION..		1,827	1,827	1,874	1,867	.0	..(40)	.0	..(40)	.0	1,827	.0	.0	.0	28	04/01/2016..	1..
31385P-H6-4..	FED NATL MTG ASSOC #548453		03/01/2006..	SCHEDULED REDEMPTION..		1,057	1,057	1,110	1,109	.0	..(51)	.0	..(51)	.0	1,057	.0	.0	.0	15	11/01/2029..	1..
31385Q-6E-7..	FED NATL MTG ASSOC #549969		03/01/2006..	SCHEDULED REDEMPTION..		32	32	33	33	.0	..(1)	.0	..(1)	.0	32	.0	.0	.0	.0	10/01/2015..	1..
31385R-N6-3..	FED NATL MTG ASSOC #550413		03/01/2006..	SCHEDULED REDEMPTION..		547	547	568	564	.0	..(18)	.0	..(18)	.0	547	.0	.0	.0	9	11/01/2015..	1..
31385R-TC-4..	FED NATL MTG ASSOC #550547		03/01/2006..	SCHEDULED REDEMPTION..		11,160	11,160	11,585	11,738	.0	..(578)	.0	..(578)	.0	11,160	.0	.0	.0	223	09/01/2030..	1..
31385R-UV-0..	FED NATL MTG ASSOC #550596		03/01/2006..	SCHEDULED REDEMPTION..		223	223	229	223	.0	.0	.0	.0	.0	223	.0	.0	.0	4	10/01/2015..	1..
31385R-WB-2..	FED NATL MTG ASSOC #550642		03/01/2006..	SCHEDULED REDEMPTION..		18	18	18	19	.0	..(1)	.0	..(1)	.0	18	.0	.0	.0	.0	08/01/2030..	1..
31385R-4G-2..	FED NATL MTG ASSOC #550823		03/01/2006..	SCHEDULED REDEMPTION..		350	350	363	361	.0	..(11)	.0	..(11)	.0	350	.0	.0	.0	5	01/01/2016..	1..
31385S-AL-2..	FED NATL MTG ASSOC #550911		03/01/2006..	SCHEDULED REDEMPTION..		203	203	208	212	.0	..(9)	.0	..(9)	.0	203	.0	.0	.0	3	09/01/2015..	1..
31385S-K6-6..	FED NATL MTG ASSOC #551216		03/01/2006..	SCHEDULED REDEMPTION..		347	347	360	361	.0	..(14)	.0	..(14)	.0	347	.0	.0	.0	6	09/01/2030..	1..
31385U-P9-8..	FED NATL MTG ASSOC #553148		03/01/2006..	SCHEDULED REDEMPTION..		1,836	1,836	1,878	1,888	.0	..(52)	.0	..(52)	.0	1,836	.0	.0	.0	23	09/01/2015..	1..

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31385W-J8-3..	FED NATL MTG ASSOC #554787		03/01/2006	SCHEDULED REDEMPTION		1,055	1,055	1,066	1,053	.0	.2	.0	.2	.0	1,055	.0	.0	.0	.19	10/01/2023	1
31385W-L0-0..	FED NATL MTG ASSOC #554835		03/01/2006	SCHEDULED REDEMPTION		51,054	51,054	53,032	52,874	.0	(1,820)	.0	(1,820)	.0	51,054	.0	.0	.0	.645	11/01/2030	1
31385W-MS-5..	FED NATL MTG ASSOC #554869		03/01/2006	SCHEDULED REDEMPTION		.36	.36	.37	.38	.0	(1)	.0	(1)	.0	.36	.0	.0	.0	.1	11/01/2030	1
31385W-NA-3..	FED NATL MTG ASSOC #554885		03/01/2006	SCHEDULED REDEMPTION		3,501	3,501	3,594	3,501	.0	.0	.0	.0	.0	3,501	.0	.0	.0	.58	11/01/2015	1
31385W-WY-1..	FED NATL MTG ASSOC #555163		03/01/2006	SCHEDULED REDEMPTION		7,819	7,819	8,211	8,170	.0	(351)	.0	(351)	.0	7,819	.0	.0	.0	.100	01/01/2033	1
31385W-XJ-3..	FED NATL MTG ASSOC #555181		03/01/2006	SCHEDULED REDEMPTION		.633	.633	.665	.664	.0	(31)	.0	(31)	.0	.633	.0	.0	.0	.9	01/01/2033	1
31385W-XY-0..	FED NATL MTG ASSOC #555195		03/01/2006	SCHEDULED REDEMPTION		80,901	80,901	84,282	83,851	.0	(2,949)	.0	(2,949)	.0	80,901	.0	.0	.0	1,036	11/01/2017	1
31385W-X8-7..	FED NATL MTG ASSOC #555203		03/01/2006	SCHEDULED REDEMPTION		96,526	96,526	102,016	101,871	.0	(5,345)	.0	(5,345)	.0	96,526	.0	.0	.0	1,487	09/01/2032	1
31385X-BZ-9..	FED NATL MTG ASSOC #555456		03/01/2006	SCHEDULED REDEMPTION		3,155	3,155	3,203	3,201	.0	(47)	.0	(47)	.0	3,155	.0	.0	.0	.38	04/01/2018	1
31385X-C8-8..	FED NATL MTG ASSOC #555495		03/01/2006	Various		344,993	344,993	342,010	342,010	.0	2,983	.0	2,983	.0	344,993	.0	.0	.0	3,785	05/01/2018	1
31385X-M8-7..	FED NATL MTG ASSOC #555793		03/01/2006	SCHEDULED REDEMPTION		322,900	322,900	308,647	309,359	.0	13,540	.0	13,540	.0	322,900	.0	.0	.0	3,150	10/01/2033	1
31385X-2P-1..	FED NATL MTG ASSOC #556182		03/01/2006	SCHEDULED REDEMPTION		.682	.682	.686	.686	.0	(4)	.0	(4)	.0	.682	.0	.0	.0	.10	07/01/2030	1
31385X-5Y-9..	FED NATL MTG ASSOC #556293		03/01/2006	SCHEDULED REDEMPTION		.64	.64	.65	.65	.0	(1)	.0	(1)	.0	.64	.0	.0	.0	.1	12/01/2015	1
31386A-BN-5..	FED NATL MTG ASSOC #557245		03/01/2006	SCHEDULED REDEMPTION		15,968	15,968	15,988	16,281	.0	(885)	.0	(885)	.0	15,968	.0	.0	.0	308	08/01/2030	1
31386A-CV-6..	FED NATL MTG ASSOC #557284		03/01/2006	SCHEDULED REDEMPTION		968	968	993	988	.0	(20)	.0	(20)	.0	968	.0	.0	.0	.15	09/01/2015	1
31386A-DZ-6..	FED NATL MTG ASSOC #557320		03/01/2006	SCHEDULED REDEMPTION		.23	.23	23	23	.0	.0	.0	.0	.0	23	.0	.0	.0	.0	01/01/2016	1
31386A-4N-3..	FED NATL MTG ASSOC #558029		03/01/2006	SCHEDULED REDEMPTION		.44	.44	.45	.45	.0	(1)	.0	(1)	.0	.44	.0	.0	.0	.1	10/01/2015	1
31386B-UH-5..	FED NATL MTG ASSOC #558684		03/01/2006	SCHEDULED REDEMPTION		295	295	306	305	.0	(10)	.0	(10)	.0	295	.0	.0	.0	.5	01/01/2031	1
31386B-UK-8..	FED NATL MTG ASSOC #558686		03/01/2006	SCHEDULED REDEMPTION		5,402	5,402	5,597	5,568	.0	(166)	.0	(166)	.0	5,402	.0	.0	.0	.85	02/01/2031	1
31386B-7H-1..	FED NATL MTG ASSOC #558996		03/01/2006	SCHEDULED REDEMPTION		11,508	11,508	11,601	11,508	.0	.0	.0	.0	.0	11,508	.0	.0	.0	.188	10/01/2015	1
31386C-CY-1..	FED NATL MTG ASSOC #559471		03/01/2006	SCHEDULED REDEMPTION		4,694	4,694	4,875	4,846	.0	(152)	.0	(152)	.0	4,694	.0	.0	.0	.65	11/01/2015	1
31386C-R9-5..	FED NATL MTG ASSOC #559512		03/01/2006	SCHEDULED REDEMPTION		1,230	1,230	1,230	1,230	.0	.0	.0	.0	.0	1,230	.0	.0	.0	.23	11/01/2015	1
31386C-SY-9..	FED NATL MTG ASSOC #559535		03/01/2006	SCHEDULED REDEMPTION		19,470	19,470	19,709	19,471	.0	(1)	.0	(1)	.0	19,470	.0	.0	.0	330	12/01/2015	1
31386C-WE-8..	FED NATL MTG ASSOC #559645		03/01/2006	SCHEDULED REDEMPTION		4,659	4,659	4,839	4,811	.0	(151)	.0	(151)	.0	4,659	.0	.0	.0	.66	01/01/2016	1
31386C-5W-8..	FED NATL MTG ASSOC #559861		03/01/2006	SCHEDULED REDEMPTION		.200	.200	.200	.200	.0	.0	.0	.0	.0	.200	.0	.0	.0	.3	12/01/2015	1
31386D-ET-3..	FED NATL MTG ASSOC #560046		03/01/2006	SCHEDULED REDEMPTION		.6	.6	.6	.6	.0	.0	.0	.0	.0	.6	.0	.0	.0	.0	02/01/2031	1
31386D-RG-7..	FED NATL MTG ASSOC #560397		03/01/2006	SCHEDULED REDEMPTION		.47	.47	.48	.48	.0	(1)	.0	(1)	.0	.47	.0	.0	.0	.1	01/01/2016	1
31386D-TN-0..	FED NATL MTG ASSOC #560457		03/01/2006	SCHEDULED REDEMPTION		152	152	158	158	.0	(6)	.0	(6)	.0	152	.0	.0	.0	.3	12/01/2030	1
31386E-PY-8..	FED NATL MTG ASSOC #561239		03/01/2006	SCHEDULED REDEMPTION		134	134	139	139	.0	(5)	.0	(5)	.0	134	.0	.0	.0	.2	04/01/2031	1
31386F-BW-6..	FED NATL MTG ASSOC #561744		03/01/2006	SCHEDULED REDEMPTION		13,213	13,213	13,993	13,871	.0	(659)	.0	(659)	.0	13,213	.0	.0	.0	280	12/01/2030	1
31386F-K9-5..	FED NATL MTG ASSOC #562020		03/01/2006	SCHEDULED REDEMPTION		4,933	4,933	5,044	5,055	.0	(123)	.0	(123)	.0	4,933	.0	.0	.0	.80	12/01/2015	1
31386F-WY-8..	FED NATL MTG ASSOC #562075		03/01/2006	SCHEDULED REDEMPTION		278	278	.278	.278	.0	.0	.0	.0	.0	.278	.0	.0	.0	.4	12/01/2015	1
31386F-W3-6..	FED NATL MTG ASSOC #562078		03/01/2006	SCHEDULED REDEMPTION		10,174	10,174	10,565	10,572	.0	(398)	.0	(398)	.0	10,174	.0	.0	.0	.191	12/01/2030	1

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31386F-RU-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,338	4,338	4,534	4,526	.0	(188)	.0	(188)	.0	4,338	.0	.0	.0	.76	01/01/2031	1
31386F-VF-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,784	5,784	6,006	5,968	.0	(184)	.0	(184)	.0	5,784	.0	.0	.0	.97	01/01/2016	1
31386F-X3-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		28,585	28,585	30,019	29,976	.0	(1,391)	.0	(1,391)	.0	28,585	.0	.0	.0	.382	02/01/2031	1
31386F-3X-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,907	8,907	8,948	8,946	.0	(40)	.0	(40)	.0	8,907	.0	.0	.0	.143	02/01/2031	1
31386G-K3-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.209	.209	.212	.211	.0	(2)	.0	(2)	.0	.209	.0	.0	.0	.3	03/01/2016	1
31386G-ZL-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		12,827	12,827	13,115	13,104	.0	(277)	.0	(277)	.0	12,827	.0	.0	.0	.191	12/01/2015	1
31386H-L2-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,027	1,027	1,053	1,055	.0	(28)	.0	(28)	.0	1,027	.0	.0	.0	.16	02/01/2016	1
31386H-WR-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		24,800	24,800	25,761	25,881	.0	(1,081)	.0	(1,081)	.0	24,800	.0	.0	.0	.413	01/01/2031	1
31386H-4A-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.3	.3	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	11/01/2030	1
31386L-BG-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.81	.81	.84	.84	.0	(3)	.0	(3)	.0	.81	.0	.0	.0	.1	06/01/2031	1
31386L-FQ-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.898	.898	.933	.930	.0	(32)	.0	(32)	.0	.898	.0	.0	.0	.12	03/01/2031	1
31386L-KL-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.291	.291	.302	.300	.0	(9)	.0	(9)	.0	.291	.0	.0	.0	.5	12/01/2015	1
31386K-VF-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.238	.238	.244	.243	.0	(5)	.0	(5)	.0	.238	.0	.0	.0	.4	01/01/2016	1
31386L-S9-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,192	1,192	1,238	1,234	.0	(43)	.0	(43)	.0	1,192	.0	.0	.0	.20	01/01/2031	1
31386L-YZ-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,263	1,263	1,312	1,304	.0	(40)	.0	(40)	.0	1,263	.0	.0	.0	.17	01/01/2016	1
31386H-HB-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.175	.175	.182	.184	.0	(9)	.0	(9)	.0	.175	.0	.0	.0	.3	01/01/2031	1
31386M-RK-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,215	2,215	2,315	2,309	.0	(94)	.0	(94)	.0	2,215	.0	.0	.0	.39	02/01/2031	1
31386M-SP-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,688	4,688	4,868	4,855	.0	(167)	.0	(167)	.0	4,688	.0	.0	.0	.88	02/01/2031	1
31386M-3B-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,722	1,722	1,789	1,777	.0	(55)	.0	(55)	.0	1,722	.0	.0	.0	.29	01/01/2016	1
31386M-5V-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.199	.199	.194	.195	.0	.5	.0	.5	.0	.199	.0	.0	.0	.3	02/01/2031	1
31386N-B7-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.352	.352	.359	.365	.0	(14)	.0	(14)	.0	.352	.0	.0	.0	.5	05/01/2016	1
31386N-C2-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.626	.626	.650	.656	.0	(30)	.0	(30)	.0	.626	.0	.0	.0	.10	01/01/2031	1
31386N-DQ-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.40	.40	.42	.43	.0	(3)	.0	(3)	.0	.40	.0	.0	.0	.1	01/01/2031	1
31386N-LR-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.81	.81	.84	.84	.0	(3)	.0	(3)	.0	.81	.0	.0	.0	.1	01/01/2031	1
31386N-SH-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,833	1,833	1,875	1,876	.0	(42)	.0	(42)	.0	1,833	.0	.0	.0	.24	01/01/2016	1
31386N-SM-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,068	1,068	1,109	1,102	.0	(34)	.0	(34)	.0	1,068	.0	.0	.0	.18	01/01/2016	1
31386N-WK-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.185	.185	.190	.190	.0	(5)	.0	(5)	.0	.185	.0	.0	.0	.3	01/01/2016	1
31386N-XE-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		23,213	23,213	24,113	24,162	.0	(949)	.0	(949)	.0	23,213	.0	.0	.0	.369	01/01/2031	1
31386N-6A-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.438	.438	.455	.457	.0	(19)	.0	(19)	.0	.438	.0	.0	.0	.8	12/01/2030	1
31386P-NR-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,273	2,273	2,365	2,357	.0	(84)	.0	(84)	.0	2,273	.0	.0	.0	.31	06/01/2016	1
31386P-N6-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,978	1,978	2,029	2,044	.0	(66)	.0	(66)	.0	1,978	.0	.0	.0	.31	07/01/2016	1
31386G-DC-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.152	.152	.158	.158	.0	(6)	.0	(6)	.0	.152	.0	.0	.0	.3	02/01/2031	1
31386G-E6-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.277	.277	.285	.286	.0	(8)	.0	(8)	.0	.277	.0	.0	.0	.4	02/01/2016	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
313860-YT-3..	FED NATL MTG ASSOC #570490..		03/01/2006..	SCHEDULED REDEMPTION..		151	151	157	156	.0	..(5)	.0	..(5)	.0	..151	.0	.0	.0	.2	12/01/2015..	1
313865-BY-2..	FED NATL MTG ASSOC #571655..		03/01/2006..	SCHEDULED REDEMPTION..		10,725	10,725	11,118	11,061	.0	..(336)	.0	..(336)	.0	..10,725	.0	.0	.0	139	02/01/2016..	1
313865-W7-8..	FED NATL MTG ASSOC #572014..		03/01/2006..	SCHEDULED REDEMPTION..		1,718	1,718	1,784	1,773	.0	..(55)	.0	..(55)	.0	..1,718	.0	.0	.0	27	03/01/2016..	1
313865-T5-6..	FED NATL MTG ASSOC #572172..		03/01/2006..	SCHEDULED REDEMPTION..		34	34	35	35	.0	..(1)	.0	..(1)	.0	..34	.0	.0	.0	1	01/01/2031..	1
313861-AV-7..	FED NATL MTG ASSOC #572520..		03/01/2006..	SCHEDULED REDEMPTION..		577	577	589	586	.0	..(9)	.0	..(9)	.0	..577	.0	.0	.0	8	04/01/2016..	1
313861-B2-0..	FED NATL MTG ASSOC #572557..		03/01/2006..	SCHEDULED REDEMPTION..		1,646	1,646	1,689	1,682	.0	..(36)	.0	..(36)	.0	..1,646	.0	.0	.0	26	04/01/2016..	1
313861-WT-9..	FED NATL MTG ASSOC #572870..		03/01/2006..	SCHEDULED REDEMPTION..		550	550	566	566	.0	..(15)	.0	..(15)	.0	..550	.0	.0	.0	7	04/01/2021..	1
313861-W7-7..	FED NATL MTG ASSOC #572882..		03/01/2006..	SCHEDULED REDEMPTION..		935	935	954	951	.0	..(16)	.0	..(16)	.0	..935	.0	.0	.0	13	04/01/2016..	1
313861-PS-8..	FED NATL MTG ASSOC #572933..		03/01/2006..	SCHEDULED REDEMPTION..		314	314	329	327	.0	..(12)	.0	..(12)	.0	..314	.0	.0	.0	5	04/01/2031..	1
313861-P8-2..	FED NATL MTG ASSOC #572947..		03/01/2006..	SCHEDULED REDEMPTION..		7,604	7,604	7,762	7,738	.0	..(134)	.0	..(134)	.0	..7,604	.0	.0	.0	121	04/01/2016..	1
313861-OR-9..	FED NATL MTG ASSOC #572964..		03/01/2006..	SCHEDULED REDEMPTION..		1,877	1,877	1,971	1,968	.0	..(91)	.0	..(91)	.0	..1,877	.0	.0	.0	28	05/01/2031..	1
313860-V5-8..	FED NATL MTG ASSOC #574036..		03/01/2006..	SCHEDULED REDEMPTION..		1,597	1,597	1,675	1,673	.0	..(76)	.0	..(76)	.0	..1,597	.0	.0	.0	24	05/01/2031..	1
313860-ZX-3..	FED NATL MTG ASSOC #574193..		03/01/2006..	SCHEDULED REDEMPTION..		13,557	13,557	14,078	13,993	.0	..(436)	.0	..(436)	.0	..13,557	.0	.0	.0	175	04/01/2016..	1
313861-U3-2..	FED NATL MTG ASSOC #574902..		03/01/2006..	SCHEDULED REDEMPTION..		8,821	8,821	9,190	9,162	.0	..(341)	.0	..(341)	.0	..8,821	.0	.0	.0	128	06/01/2016..	1
313860-DN-5..	FED NATL MTG ASSOC #575309..		03/01/2006..	SCHEDULED REDEMPTION..		340	340	353	351	.0	..(11)	.0	..(11)	.0	..340	.0	.0	.0	5	03/01/2016..	1
313860+FF-0..	FED NATL MTG ASSOC #575366..		03/01/2006..	SCHEDULED REDEMPTION..		11,310	11,310	11,782	11,746	.0	..(436)	.0	..(436)	.0	..11,310	.0	.0	.0	165	03/01/2016..	1
313860+AN-6..	FED NATL MTG ASSOC #576113..		03/01/2006..	SCHEDULED REDEMPTION..		3,965	3,965	4,118	4,098	.0	..(132)	.0	..(132)	.0	..3,965	.0	.0	.0	44	05/01/2031..	1
313860+AR-7..	FED NATL MTG ASSOC #576116..		03/01/2006..	SCHEDULED REDEMPTION..		1,302	1,302	1,329	1,323	.0	..(21)	.0	..(21)	.0	..1,302	.0	.0	.0	20	05/01/2016..	1
313860+BG-2..	FED NATL MTG ASSOC #576161..		03/01/2006..	SCHEDULED REDEMPTION..		1,268	1,268	1,295	1,290	.0	..(22)	.0	..(22)	.0	..1,268	.0	.0	.0	19	03/01/2016..	1
313860+TB-2..	FED NATL MTG ASSOC #576646..		03/01/2006..	SCHEDULED REDEMPTION..		82	82	85	85	.0	..(3)	.0	..(3)	.0	..82	.0	.0	.0	1	02/01/2031..	1
313860+Z6-6..	FED NATL MTG ASSOC #576865..		03/01/2006..	SCHEDULED REDEMPTION..		66	66	70	70	.0	..(3)	.0	..(3)	.0	..66	.0	.0	.0	1	06/01/2031..	1
31386Y-S8-8..	FED NATL MTG ASSOC #577543..		03/01/2006..	SCHEDULED REDEMPTION..		25	25	25	25	.0	.0	.0	.0	.0	..25	.0	.0	.0	0	05/01/2016..	1
31386Y-YR-0..	FED NATL MTG ASSOC #577688..		03/01/2006..	SCHEDULED REDEMPTION..		157	157	165	166	.0	..(9)	.0	..(9)	.0	..157	.0	.0	.0	3	03/01/2031..	1
31386Y-3S-1..	FED NATL MTG ASSOC #577809..		03/01/2006..	SCHEDULED REDEMPTION..		4,511	4,511	4,632	4,625	.0	..(114)	.0	..(114)	.0	..4,511	.0	.0	.0	55	04/01/2016..	1
31386Y-5W-0..	FED NATL MTG ASSOC #577861..		03/01/2006..	SCHEDULED REDEMPTION..		839	839	852	851	.0	..(12)	.0	..(12)	.0	..839	.0	.0	.0	10	04/01/2016..	1
31387B-S0-6..	FED NATL MTG ASSOC #579316..		03/01/2006..	SCHEDULED REDEMPTION..		1,415	1,415	1,444	1,440	.0	..(26)	.0	..(26)	.0	..1,415	.0	.0	.0	16	04/01/2016..	1
31387B-S7-9..	FED NATL MTG ASSOC #579342..		03/01/2006..	SCHEDULED REDEMPTION..		59	59	61	60	.0	..(1)	.0	..(1)	.0	..59	.0	.0	.0	1	04/01/2016..	1
31387B-T8-6..	FED NATL MTG ASSOC #579375..		03/01/2006..	SCHEDULED REDEMPTION..		11,635	11,635	11,896	11,837	.0	..(203)	.0	..(203)	.0	..11,635	.0	.0	.0	201	04/01/2016..	1
31387C-D9-9..	FED NATL MTG ASSOC #579828..		03/01/2006..	SCHEDULED REDEMPTION..		767	767	797	793	.0	..(25)	.0	..(25)	.0	..767	.0	.0	.0	13	05/01/2016..	1
31387C-LZ-2..	FED NATL MTG ASSOC #580044..		03/01/2006..	SCHEDULED REDEMPTION..		874	874	909	906	.0	..(32)	.0	..(32)	.0	..874	.0	.0	.0	12	06/01/2016..	1
31387C-OK-0..	FED NATL MTG ASSOC #580158..		03/01/2006..	SCHEDULED REDEMPTION..		654	654	689	666	.0	..(12)	.0	..(12)	.0	..654	.0	.0	.0	10	08/01/2016..	1
31387C-CU-8..	FED NATL MTG ASSOC #580167..		03/01/2006..	SCHEDULED REDEMPTION..		643	643	657	654	.0	..(11)	.0	..(11)	.0	..643	.0	.0	.0	8	09/01/2016..	1
31387C-C6-1..	FED NATL MTG ASSOC #580177..		03/01/2006..	SCHEDULED REDEMPTION..		2,138	2,138	2,224	2,216	.0	..(78)	.0	..(78)	.0	..2,138	.0	.0	.0	29	10/01/2016..	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313870-SW-2..#580233..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		13,157	13,157	13,817	13,798	.0	(640)	.0	(640)	.0	13,157	.0	.0	.0	181	08/01/2031..	1
313870-AJ-8..#580609..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		594	594	595	595	.0	(1)	.0	(1)	.0	594	.0	.0	.0	10	05/01/2031..	1
313870-BR-9..#580648..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		340	340	353	361	.0	(21)	.0	(21)	.0	340	.0	.0	.0	6	05/01/2031..	1
313870-JH-3..#580864..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,645	1,645	1,708	1,696	.0	(51)	.0	(51)	.0	1,645	.0	.0	.0	26	05/01/2016..	1
313870-KZ-1..#580912..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		235	235	239	239	.0	(4)	.0	(4)	.0	235	.0	.0	.0	4	05/01/2016..	1
313870-NM-7..#580996..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		87,262	87,262	87,718	87,705	.0	(443)	.0	(443)	.0	87,262	.0	.0	.0	961	05/01/2031..	1
313870-SW-0..#581133..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		23,015	23,015	23,899	23,725	.0	(711)	.0	(711)	.0	23,015	.0	.0	.0	394	05/01/2016..	1
313870-TN-9..#581157..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		4,388	4,388	4,608	4,602	.0	(214)	.0	(214)	.0	4,388	.0	.0	.0	49	04/01/2031..	1
313870-XO-7..#581287..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		692	692	726	725	.0	(34)	.0	(34)	.0	692	.0	.0	.0	10	05/01/2031..	1
313870-3T-4..#581410..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		12,643	12,643	13,265	13,248	.0	(605)	.0	(605)	.0	12,643	.0	.0	.0	204	06/01/2031..	1
313870-4W-6..#584327..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		709	709	744	743	.0	(34)	.0	(34)	.0	709	.0	.0	.0	10	06/01/2031..	1
31387E-CT-2..#581592..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,356	1,356	1,424	1,422	.0	(66)	.0	(66)	.0	1,356	.0	.0	.0	21	06/01/2031..	1
31387E-E2-9..#581653..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		13,984	13,984	14,275	14,200	.0	(216)	.0	(216)	.0	13,984	.0	.0	.0	159	06/01/2016..	1
31387E-NM-5..#581896..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		718	718	734	731	.0	(13)	.0	(13)	.0	718	.0	.0	.0	11	07/01/2016..	1
31387E-TL-1..#582035..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		6,022	6,022	6,294	6,269	.0	(246)	.0	(246)	.0	6,022	.0	.0	.0	72	05/01/2031..	1
31387F-N2-6..#582809..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		55	55	59	58	.0	(2)	.0	(2)	.0	55	.0	.0	.0	1	04/01/2031..	1
31387F-R9-7..#582912..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		474	474	493	489	.0	(15)	.0	(15)	.0	474	.0	.0	.0	7	06/01/2016..	1
31387H-VU-8..#584923..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		68	68	70	70	.0	(2)	.0	(2)	.0	68	.0	.0	.0	1	05/01/2031..	1
31387J-OW-1..#585560..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		192	192	196	195	.0	(3)	.0	(3)	.0	192	.0	.0	.0	3	06/01/2016..	1
31387J-VW-3..#585729..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		319	319	328	328	.0	(8)	.0	(8)	.0	319	.0	.0	.0	4	05/01/2016..	1
31387K-BV-4..#586052..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		8,545	8,545	8,355	8,404	.0	141	.0	141	.0	8,545	.0	.0	.0	106	06/01/2016..	1
31387M-A6-6..#587829..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		75,761	75,761	77,720	77,193	.0	(1,432)	.0	(1,432)	.0	75,761	.0	.0	.0	1,317	09/01/2016..	1
31387M-OW-2..#588269..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		103	103	105	105	.0	(2)	.0	(2)	.0	103	.0	.0	.0	2	06/01/2016..	1
31387N-YP-6..#589418..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,598	1,598	1,660	1,647	.0	(48)	.0	(48)	.0	1,598	.0	.0	.0	25	07/01/2016..	1
31387N-ZK-6..#589446..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,526	1,526	1,558	1,551	.0	(25)	.0	(25)	.0	1,526	.0	.0	.0	25	07/01/2016..	1
31387N-Z9-1..#589498..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		72	72	74	74	.0	(2)	.0	(2)	.0	72	.0	.0	.0	1	07/01/2016..	1
31387N-6D-4..#589568..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,335	1,335	1,365	1,362	.0	(27)	.0	(27)	.0	1,335	.0	.0	.0	21	04/01/2016..	1
31387P-OF-2..#590034..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		12,758	12,758	12,904	12,865	.0	(106)	.0	(106)	.0	12,758	.0	.0	.0	186	06/01/2016..	1
31387P-OZ-8..#590072..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		11,093	11,093	11,323	11,264	.0	(171)	.0	(171)	.0	11,093	.0	.0	.0	152	06/01/2016..	1
31387P-SH-6..#590120..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,112	1,112	1,135	1,129	.0	(17)	.0	(17)	.0	1,112	.0	.0	.0	17	07/01/2016..	1
31387Q-UH-1..#591084..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		372	372	381	381	.0	(10)	.0	(10)	.0	372	.0	.0	.0	6	08/01/2016..	1
31387Q-6V-1..#591387..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,639	2,639	2,750	2,741	.0	(102)	.0	(102)	.0	2,639	.0	.0	.0	32	09/01/2016..	1
31387Q-JJ-3..#591397..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,847	2,847	2,975	2,953	.0	(106)	.0	(106)	.0	2,847	.0	.0	.0	50	08/01/2031..	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31387R-AU-2..	FED NATL MTG ASSOC #591419..		03/01/2006..	SCHEDULED REDEMPTION..		21,175	21,175	21,615	21,497	.0	..(322)	.0	..(322)	.0	21,175	.0	.0	.0	252	09/01/2016..	1..
31387R-B5-6..	FED NATL MTG ASSOC #591460..		03/01/2006..	SCHEDULED REDEMPTION..		454	454	463	461	.0	..(7)	.0	..(7)	.0	454	.0	.0	.0	7	08/01/2016..	1..
31387R-XR-4..	FED NATL MTG ASSOC #592088..		03/01/2006..	SCHEDULED REDEMPTION..		22	22	22	22	.0	.0	.0	.0	.0	22	.0	.0	.0	.0	06/01/2016..	1..
31387R-SL-8..	FED NATL MTG ASSOC #592251..		03/01/2006..	SCHEDULED REDEMPTION..		88	88	92	91	.0	..(3)	.0	..(3)	.0	88	.0	.0	.0	1	09/01/2031..	1..
31387S-VS-2..	FED NATL MTG ASSOC #592925..		03/01/2006..	SCHEDULED REDEMPTION..		52	52	53	53	.0	..(1)	.0	..(1)	.0	52	.0	.0	.0	1	07/01/2016..	1..
31387S-2G-0..	FED NATL MTG ASSOC #593075..		03/01/2006..	SCHEDULED REDEMPTION..		14,488	14,488	15,143	15,028	.0	..(540)	.0	..(540)	.0	14,488	.0	.0	.0	171	07/01/2031..	1..
31387S-2S-4..	FED NATL MTG ASSOC #593085..		03/01/2006..	SCHEDULED REDEMPTION..		52	52	54	54	.0	..(2)	.0	..(2)	.0	52	.0	.0	.0	1	07/01/2031..	1..
31387S-3T-1..	FED NATL MTG ASSOC #593110..		03/01/2006..	SCHEDULED REDEMPTION..		1,679	1,679	1,722	1,714	.0	..(35)	.0	..(35)	.0	1,679	.0	.0	.0	20	07/01/2016..	1..
31387S-5G-7..	FED NATL MTG ASSOC #593147..		03/01/2006..	SCHEDULED REDEMPTION..		7,415	7,415	7,569	7,534	.0	..(119)	.0	..(119)	.0	7,415	.0	.0	.0	87	08/01/2016..	1..
31387S-5H-5..	FED NATL MTG ASSOC #593148..		03/01/2006..	SCHEDULED REDEMPTION..		9,702	9,702	9,953	9,902	.0	..(201)	.0	..(201)	.0	9,702	.0	.0	.0	166	08/01/2016..	1..
31387S-5X-0..	FED NATL MTG ASSOC #593162..		03/01/2006..	SCHEDULED REDEMPTION..		246	246	258	257	.0	..(12)	.0	..(12)	.0	246	.0	.0	.0	4	08/01/2031..	1..
31387T-AH-7..	FED NATL MTG ASSOC #593208..		03/01/2006..	SCHEDULED REDEMPTION..		175	175	183	181	.0	..(6)	.0	..(6)	.0	175	.0	.0	.0	3	08/01/2031..	1..
31387U-B2-6..	FED NATL MTG ASSOC #594157..		03/01/2006..	SCHEDULED REDEMPTION..		5,363	5,363	5,605	5,558	.0	..(195)	.0	..(195)	.0	5,363	.0	.0	.0	63	08/01/2031..	1..
31387U-CS-8..	FED NATL MTG ASSOC #594181..		03/01/2006..	SCHEDULED REDEMPTION..		1,521	1,521	1,590	1,587	.0	..(66)	.0	..(66)	.0	1,521	.0	.0	.0	19	06/01/2031..	1..
31387U-SL-6..	FED NATL MTG ASSOC #594623..		03/01/2006..	SCHEDULED REDEMPTION..		9,002	9,002	9,189	9,145	.0	..(143)	.0	..(143)	.0	9,002	.0	.0	.0	130	06/01/2016..	1..
31387U-TJ-0..	FED NATL MTG ASSOC #594653..		03/01/2006..	SCHEDULED REDEMPTION..		12,207	12,207	12,928	12,747	.0	..(540)	.0	..(540)	.0	12,207	.0	.0	.0	177	06/01/2031..	1..
31387U-SZ-0..	FED NATL MTG ASSOC #594984..		03/01/2006..	SCHEDULED REDEMPTION..		527	527	541	537	.0	..(10)	.0	..(10)	.0	527	.0	.0	.0	8	08/01/2016..	1..
31387V-WR-6..	FED NATL MTG ASSOC #595656..		03/01/2006..	SCHEDULED REDEMPTION..		392	392	407	404	.0	..(12)	.0	..(12)	.0	392	.0	.0	.0	6	04/01/2016..	1..
31387V-Y0-6..	FED NATL MTG ASSOC #595719..		03/01/2006..	SCHEDULED REDEMPTION..		6,822	6,822	6,964	6,935	.0	..(113)	.0	..(113)	.0	6,822	.0	.0	.0	80	08/01/2016..	1..
31387V-2W-0..	FED NATL MTG ASSOC #595780..		03/01/2006..	SCHEDULED REDEMPTION..		53	53	54	55	.0	..(2)	.0	..(2)	.0	53	.0	.0	.0	1	08/01/2031..	1..
31387W-I3-2..	FED NATL MTG ASSOC #596182..		03/01/2006..	SCHEDULED REDEMPTION..		4,559	4,559	4,765	4,725	.0	..(166)	.0	..(166)	.0	4,559	.0	.0	.0	56	09/01/2031..	1..
31387W-LE-5..	FED NATL MTG ASSOC #596225..		03/01/2006..	SCHEDULED REDEMPTION..		37,724	37,724	38,699	38,454	.0	..(731)	.0	..(731)	.0	37,724	.0	.0	.0	581	08/01/2016..	1..
31387W-LT-2..	FED NATL MTG ASSOC #596238..		03/01/2006..	SCHEDULED REDEMPTION..		71	71	74	74	.0	..(3)	.0	..(3)	.0	71	.0	.0	.0	1	07/01/2031..	1..
31387W-0G-5..	FED NATL MTG ASSOC #596355..		03/01/2006..	SCHEDULED REDEMPTION..		10,463	10,463	10,681	10,632	.0	..(169)	.0	..(169)	.0	10,463	.0	.0	.0	144	07/01/2016..	1..
31387W-OH-3..	FED NATL MTG ASSOC #596396..		03/01/2006..	SCHEDULED REDEMPTION..		5,293	5,293	5,403	5,376	.0	..(83)	.0	..(83)	.0	5,293	.0	.0	.0	80	07/01/2016..	1..
31387W-TT-4..	FED NATL MTG ASSOC #596462..		03/01/2006..	SCHEDULED REDEMPTION..		1,672	1,672	1,756	1,754	.0	..(81)	.0	..(81)	.0	1,672	.0	.0	.0	22	08/01/2031..	1..
31387W-ZK-6..	FED NATL MTG ASSOC #596646..		03/01/2006..	SCHEDULED REDEMPTION..		1,172	1,172	1,196	1,194	.0	..(22)	.0	..(22)	.0	1,172	.0	.0	.0	17	08/01/2016..	1..
31387A-HX-6..	FED NATL MTG ASSOC #597046..		03/01/2006..	SCHEDULED REDEMPTION..		1,044	1,044	1,066	1,060	.0	..(16)	.0	..(16)	.0	1,044	.0	.0	.0	15	09/01/2016..	1..
31387A-JE-6..	FED NATL MTG ASSOC #597061..		03/01/2006..	SCHEDULED REDEMPTION..		15,957	15,957	16,678	16,551	.0	..(594)	.0	..(594)	.0	15,957	.0	.0	.0	259	09/01/2031..	1..
31387A-JP-1..	FED NATL MTG ASSOC #597070..		03/01/2006..	SCHEDULED REDEMPTION..		2,549	2,549	2,602	2,590	.0	..(41)	.0	..(41)	.0	2,549	.0	.0	.0	39	09/01/2016..	1..
31387A-WK-6..	FED NATL MTG ASSOC #598002..		03/01/2006..	SCHEDULED REDEMPTION..		49	49	50	50	.0	..(2)	.0	..(2)	.0	49	.0	.0	.0	1	08/01/2031..	1..
31387A-TE-3..	FED NATL MTG ASSOC #598249..		03/01/2006..	SCHEDULED REDEMPTION..		114	114	117	116	.0	..(2)	.0	..(2)	.0	114	.0	.0	.0	2	07/01/2016..	1..
31387A-EZ-2..	FED NATL MTG ASSOC #598564..		03/01/2006..	SCHEDULED REDEMPTION..		782	782	784	784	.0	..(2)	.0	..(2)	.0	782	.0	.0	.0	11	08/01/2031..	1..

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31388A-KR-4..	FED NATL MTG ASSOC #596904..		03/01/2006..	SCHEDULED REDEMPTION..		..268	..268	..280	..277	..0	..(10)	..0	..(10)	..0	..268	..0	..0	..0	..4	10/01/2031..	1..
31388A-K9-4..	FED NATL MTG ASSOC #596920..		03/01/2006..	SCHEDULED REDEMPTION..		..9,776	..9,776	..9,979	..9,930	..0	..(154)	..0	..(154)	..0	..9,776	..0	..0	..0	..156	11/01/2016..	1..
31388A-OT-4..	FED NATL MTG ASSOC #596906..		03/01/2006..	SCHEDULED REDEMPTION..		..176	..176	..183	..182	..0	..(6)	..0	..(6)	..0	..176	..0	..0	..0	..3	08/01/2031..	1..
31388A-W2-6..	FED NATL MTG ASSOC #596265..		03/01/2006..	SCHEDULED REDEMPTION..		..1,765	..1,765	..1,801	..1,792	..0	..(27)	..0	..(27)	..0	..1,765	..0	..0	..0	..26	08/01/2016..	1..
31388A-YS-7..	FED NATL MTG ASSOC #596321..		03/01/2006..	SCHEDULED REDEMPTION..		..2,740	..2,740	..2,864	..2,842	..0	..(102)	..0	..(102)	..0	..2,740	..0	..0	..0	..48	07/01/2031..	1..
31388B-02-1..	FED NATL MTG ASSOC #596973..		03/01/2006..	SCHEDULED REDEMPTION..		..2,193	..2,193	..2,239	..2,226	..0	..(33)	..0	..(33)	..0	..2,193	..0	..0	..0	..31	08/01/2016..	1..
31388B-X8-0..	FED NATL MTG ASSOC #600203..		03/01/2006..	SCHEDULED REDEMPTION..		..1,237	..1,237	..1,310	..1,287	..0	..(50)	..0	..(50)	..0	..1,237	..0	..0	..0	..26	07/01/2031..	1..
31388B-ZY-1..	FED NATL MTG ASSOC #600259..		03/01/2006..	SCHEDULED REDEMPTION..		..18,576	..18,576	..19,352	..19,295	..0	..(719)	..0	..(719)	..0	..18,576	..0	..0	..0	..243	08/01/2016..	1..
31388B-ZZ-8..	FED NATL MTG ASSOC #600260..		03/01/2006..	SCHEDULED REDEMPTION..		..7,393	..7,393	..7,546	..7,517	..0	..(125)	..0	..(125)	..0	..7,393	..0	..0	..0	..116	08/01/2016..	1..
31388C-76-9..	FED NATL MTG ASSOC #601295..		03/01/2006..	SCHEDULED REDEMPTION..		..649	..649	..667	..676	..0	..(27)	..0	..(27)	..0	..649	..0	..0	..0	..12	08/01/2031..	1..
31388D-DP-0..	FED NATL MTG ASSOC #601410..		03/01/2006..	SCHEDULED REDEMPTION..		..226	..226	..231	..230	..0	..(4)	..0	..(4)	..0	..226	..0	..0	..0	..3	10/01/2016..	1..
31388D-DW-5..	FED NATL MTG ASSOC #601477..		03/01/2006..	SCHEDULED REDEMPTION..		..494	..494	..517	..512	..0	..(18)	..0	..(18)	..0	..494	..0	..0	..0	..8	11/01/2031..	1..
31388D-LC-0..	FED NATL MTG ASSOC #601623..		03/01/2006..	SCHEDULED REDEMPTION..		..24,403	..24,403	..25,090	..25,019	..0	..(616)	..0	..(616)	..0	..24,403	..0	..0	..0	..396	08/01/2031..	1..
31388D-PB-8..	FED NATL MTG ASSOC #601718..		03/01/2006..	SCHEDULED REDEMPTION..		..134	..134	..137	..136	..0	..(2)	..0	..(2)	..0	..134	..0	..0	..0	..2	08/01/2016..	1..
31388D-P4-4..	FED NATL MTG ASSOC #601743..		03/01/2006..	SCHEDULED REDEMPTION..		..193	..193	..197	..196	..0	..(3)	..0	..(3)	..0	..193	..0	..0	..0	..3	08/01/2016..	1..
31388D-VP-7..	FED NATL MTG ASSOC #602018..		03/01/2006..	SCHEDULED REDEMPTION..		..2,420	..2,420	..2,474	..2,460	..0	..(40)	..0	..(40)	..0	..2,420	..0	..0	..0	..38	08/01/2016..	1..
31388D-Y7-7..	FED NATL MTG ASSOC #602034..		03/01/2006..	SCHEDULED REDEMPTION..		..633	..633	..657	..666	..0	..(34)	..0	..(34)	..0	..633	..0	..0	..0	..9	08/01/2031..	1..
31388D-ZG-6..	FED NATL MTG ASSOC #602043..		03/01/2006..	SCHEDULED REDEMPTION..		..12,300	..12,300	..12,556	..12,489	..0	..(188)	..0	..(188)	..0	..12,300	..0	..0	..0	..163	08/01/2016..	1..
31388E-FY-7..	FED NATL MTG ASSOC #602393..		03/01/2006..	SCHEDULED REDEMPTION..		..6,340	..6,340	..6,471	..6,441	..0	..(102)	..0	..(102)	..0	..6,340	..0	..0	..0	..97	08/01/2016..	1..
31388E-T7-1..	FED NATL MTG ASSOC #602774..		03/01/2006..	SCHEDULED REDEMPTION..		..4,080	..4,080	..4,237	..4,207	..0	..(127)	..0	..(127)	..0	..4,080	..0	..0	..0	..50	06/01/2016..	1..
31388E-W4-4..	FED NATL MTG ASSOC #602867..		03/01/2006..	SCHEDULED REDEMPTION..		..1,830	..1,830	..1,868	..1,857	..0	..(27)	..0	..(27)	..0	..1,830	..0	..0	..0	..27	10/01/2016..	1..
31388E-FX-6..	FED NATL MTG ASSOC #603292..		03/01/2006..	SCHEDULED REDEMPTION..		..2,617	..2,617	..2,735	..2,715	..0	..(97)	..0	..(97)	..0	..2,617	..0	..0	..0	..43	09/01/2031..	1..
31388E-UW-9..	FED NATL MTG ASSOC #604597..		03/01/2006..	Various.....		..572	..572	..588	..588	..0	..(16)	..0	..(16)	..0	..572	..0	..0	..0	..8	09/01/2031..	1..
31388H-NW-7..	FED NATL MTG ASSOC #605296..		03/01/2006..	SCHEDULED REDEMPTION..		..116	..116	..118	..117	..0	..(2)	..0	..(2)	..0	..116	..0	..0	..0	..2	09/01/2016..	1..
31388H-R4-3..	FED NATL MTG ASSOC #605407..		03/01/2006..	SCHEDULED REDEMPTION..		..207	..207	..219	..216	..0	..(9)	..0	..(9)	..0	..207	..0	..0	..0	..4	05/01/2031..	1..
31388H-TY-5..	FED NATL MTG ASSOC #605467..		03/01/2006..	SCHEDULED REDEMPTION..		..351	..351	..371	..366	..0	..(15)	..0	..(15)	..0	..351	..0	..0	..0	..7	08/01/2031..	1..
31388J-XL-4..	FED NATL MTG ASSOC #606493..		03/01/2006..	SCHEDULED REDEMPTION..		..46	..46	..47	..46	..0	..(1)	..0	..(1)	..0	..46	..0	..0	..0	..1	09/01/2016..	1..
31388K-D9-0..	FED NATL MTG ASSOC #606628..		03/01/2006..	SCHEDULED REDEMPTION..		..51	..51	..54	..54	..0	..(2)	..0	..(2)	..0	..51	..0	..0	..0	..1	10/01/2031..	1..
31388K-K6-8..	FED NATL MTG ASSOC #607017..		03/01/2006..	SCHEDULED REDEMPTION..		..284	..284	..290	..289	..0	..(4)	..0	..(4)	..0	..284	..0	..0	..0	..4	10/01/2016..	1..
31388K-PK-2..	FED NATL MTG ASSOC #607126..		03/01/2006..	SCHEDULED REDEMPTION..		..27,907	..27,907	..27,995	..27,983	..0	..(75)	..0	..(75)	..0	..27,907	..0	..0	..0	..351	11/01/2031..	1..
31388K-OF-2..	FED NATL MTG ASSOC #607154..		03/01/2006..	SCHEDULED REDEMPTION..		..14,785	..14,785	..15,452	..15,299	..0	..(514)	..0	..(514)	..0	..14,785	..0	..0	..0	..175	11/01/2031..	1..
31388K-W4-0..	FED NATL MTG ASSOC #607367..		03/01/2006..	SCHEDULED REDEMPTION..		..592	..592	..593	..593	..0	..(1)	..0	..(1)	..0	..592	..0	..0	..0	..8	11/01/2031..	1..
31388K-4F-6..	FED NATL MTG ASSOC #607522..		03/01/2006..	SCHEDULED REDEMPTION..		..19,238	..19,238	..19,280	..19,276	..0	..(38)	..0	..(38)	..0	..19,238	..0	..0	..0	..271	11/01/2031..	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31388*-7A-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.89	.89	.91	.91	.0	(1)	.0	(1)	.0	.89	.0	.0	.0	.1	11/01/2016	1
31388*-05-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.20	.20	.20	.20	.0	.0	.0	.0	.0	.20	.0	.0	.0	.0	10/01/2031	1
31388*-U7-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.866	.866	.875	.873	.0	(8)	.0	(8)	.0	.866	.0	.0	.0	.13	01/01/2032	1
31388*-F0-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.248	.248	.259	.256	.0	(9)	.0	(9)	.0	.248	.0	.0	.0	.4	10/01/2031	1
31388*-J0-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.54,490	.54,490	.55,359	.54,982	.0	(492)	.0	(492)	.0	.54,490	.0	.0	.0	.735	09/01/2016	1
31388*-K4-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.11,445	.11,445	.11,628	.11,547	.0	(101)	.0	(101)	.0	.11,445	.0	.0	.0	.170	09/01/2016	1
31388*-S7-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,265	4,265	4,354	4,331	.0	(66)	.0	(66)	.0	4,265	.0	.0	.0	.67	09/01/2016	1
31388*-JA-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,613	1,613	1,646	1,638	.0	(25)	.0	(25)	.0	1,613	.0	.0	.0	.26	09/01/2016	1
31388*-5X-2..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.582	.582	.594	.591	.0	(9)	.0	(9)	.0	.582	.0	.0	.0	.8	10/01/2016	1
31388*-BN-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.292	.292	.309	.304	.0	(12)	.0	(12)	.0	.292	.0	.0	.0	.6	07/01/2031	1
31388*-CR-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,387	3,387	3,539	3,513	.0	(126)	.0	(126)	.0	3,387	.0	.0	.0	.40	10/01/2031	1
31388*-FK-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,256	2,256	2,303	2,290	.0	(33)	.0	(33)	.0	2,256	.0	.0	.0	.32	11/01/2016	1
31388*-GM-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,023	5,023	5,127	5,100	.0	(78)	.0	(78)	.0	5,023	.0	.0	.0	.76	11/01/2016	1
31388*-CS-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.125	.125	.130	.129	.0	(4)	.0	(4)	.0	.125	.0	.0	.0	.2	10/01/2031	1
31388*-FG-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,088	1,088	1,112	1,109	.0	(21)	.0	(21)	.0	1,088	.0	.0	.0	.17	10/01/2031	1
31388*-OM-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.141	.141	.147	.145	.0	(5)	.0	(5)	.0	.141	.0	.0	.0	.2	01/01/2032	1
31388*-W8-8..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.828	.828	.845	.840	.0	(12)	.0	(12)	.0	.828	.0	.0	.0	.12	11/01/2016	1
31388*-AN-5..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.90	.90	.94	.94	.0	(3)	.0	(3)	.0	.90	.0	.0	.0	.2	05/01/2031	1
31388*-2G-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.240	.240	.250	.249	.0	(9)	.0	(9)	.0	.240	.0	.0	.0	.3	11/01/2016	1
31388*-WZ-3..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.413	.413	.433	.433	.0	(20)	.0	(20)	.0	.413	.0	.0	.0	.6	01/01/2032	1
31388*-WE-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,313	7,313	7,745	7,615	.0	(302)	.0	(302)	.0	7,313	.0	.0	.0	104	07/01/2031	1
31388*-PG-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		6,492	6,492	6,665	6,656	.0	(164)	.0	(164)	.0	6,492	.0	.0	.0	.78	11/01/2016	1
31388*-PK-0..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.132	.132	.135	.134	.0	(2)	.0	(2)	.0	.132	.0	.0	.0	.2	11/01/2016	1
31388*-MM-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		41,174	41,174	41,818	41,785	.0	(610)	.0	(610)	.0	41,174	.0	.0	.0	.443	11/01/2016	1
31388*-M2-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		32,009	32,009	32,674	32,489	.0	(480)	.0	(480)	.0	32,009	.0	.0	.0	.413	11/01/2016	1
31388*-RS-9..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.912	.912	.953	.943	.0	(31)	.0	(31)	.0	.912	.0	.0	.0	.14	12/01/2031	1
31388*-R2-4..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,008	5,008	5,060	5,052	.0	(44)	.0	(44)	.0	5,008	.0	.0	.0	.67	12/01/2031	1
31388*-AD-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,700	2,700	2,809	2,798	.0	(98)	.0	(98)	.0	2,700	.0	.0	.0	.39	01/01/2017	1
31388*-R9-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		35,649	35,649	36,020	35,964	.0	(315)	.0	(315)	.0	35,649	.0	.0	.0	.451	02/01/2032	1
31388*-UC-6..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,277	2,277	2,324	2,312	.0	(36)	.0	(36)	.0	2,277	.0	.0	.0	.33	12/01/2016	1
31388*-X6-6..	FED NATL MTG ASSOC		03/01/2006	Various		.205	.205	.210	.210	.0	(6)	.0	(6)	.0	.205	.0	.0	.0	.3	11/01/2031	1
31388*-FW-7..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,645	7,645	7,997	7,935	.0	(291)	.0	(291)	.0	7,645	.0	.0	.0	.133	08/01/2031	1
31389*-CM-1..	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		.19	.19	.19	.19	.0	(11)	.0	(11)	.0	.19	.0	.0	.0	.0	02/01/2032	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31389A-RK-1..	FED NATL MTG ASSOC #619790..		03/01/2006..	SCHEDULED REDEMPTION..		10,412	10,412	10,520	10,504	.0	(92)	.0	(92)	.0	10,412	.0	.0	.0	149	12/01/2031..	1..
31389A-V9-1..	FED NATL MTG ASSOC #619940..		03/01/2006..	SCHEDULED REDEMPTION..		13,618	13,618	13,909	13,916	.0	(298)	.0	(298)	.0	13,618	.0	.0	.0	197	12/01/2021..	1..
31389A-5Z-2..	FED NATL MTG ASSOC #620164..		03/01/2006..	SCHEDULED REDEMPTION..		94	94	98	98	.0	(4)	.0	(4)	.0	94	.0	.0	.0	1	12/01/2031..	1..
31389D-1A-5..	FED NATL MTG ASSOC #622545..		03/01/2006..	SCHEDULED REDEMPTION..		542	542	548	548	.0	(5)	.0	(5)	.0	542	.0	.0	.0	7	09/01/2031..	1..
31389D-V3-8..	FED NATL MTG ASSOC #622634..		03/01/2006..	SCHEDULED REDEMPTION..		503	503	504	504	.0	(1)	.0	(1)	.0	503	.0	.0	.0	6	06/01/2031..	1..
31389E-AK-1..	FED NATL MTG ASSOC #622910..		03/01/2006..	SCHEDULED REDEMPTION..		2,582	2,582	2,582	2,582	.0	.0	.0	.0	.0	2,582	.0	.0	.0	35	10/01/2031..	1..
31389E-WP-7..	FED NATL MTG ASSOC #623266..		03/01/2006..	SCHEDULED REDEMPTION..		243	243	253	251	.0	(8)	.0	(8)	.0	243	.0	.0	.0	4	04/01/2016..	1..
31389E-W0-5..	FED NATL MTG ASSOC #623267..		03/01/2006..	SCHEDULED REDEMPTION..		2,304	2,304	2,376	2,368	.0	(64)	.0	(64)	.0	2,304	.0	.0	.0	31	06/01/2021..	1..
31389F-FM-9..	FED NATL MTG ASSOC #623972..		03/01/2006..	SCHEDULED REDEMPTION..		37,998	37,998	39,714	39,287	.0	(1,289)	.0	(1,289)	.0	37,998	.0	.0	.0	444	01/01/2032..	1..
31389F-O5-4..	FED NATL MTG ASSOC #624276..		03/01/2006..	SCHEDULED REDEMPTION..		16,733	16,733	17,181	17,150	.0	(417)	.0	(417)	.0	16,733	.0	.0	.0	211	01/01/2017..	1..
31389F-SU-7..	FED NATL MTG ASSOC #624331..		03/01/2006..	SCHEDULED REDEMPTION..		118	118	123	122	.0	(4)	.0	(4)	.0	118	.0	.0	.0	2	02/01/2032..	1..
31389G-W5-5..	FED NATL MTG ASSOC #625368..		03/01/2006..	SCHEDULED REDEMPTION..		53,854	53,854	54,044	54,021	.0	(168)	.0	(168)	.0	53,854	.0	.0	.0	872	02/01/2032..	1..
31389H-NC-8..	FED NATL MTG ASSOC #625987..		03/01/2006..	SCHEDULED REDEMPTION..		3,211	3,211	3,288	3,266	.0	(55)	.0	(55)	.0	3,211	.0	.0	.0	42	01/01/2017..	1..
31389H-WF-1..	FED NATL MTG ASSOC #625990..		03/01/2006..	SCHEDULED REDEMPTION..		22,892	22,892	23,505	23,462	.0	(570)	.0	(570)	.0	22,892	.0	.0	.0	283	12/01/2016..	1..
31389J-TH-7..	FED NATL MTG ASSOC #627052..		03/01/2006..	SCHEDULED REDEMPTION..		7,857	7,857	7,950	7,937	.0	(80)	.0	(80)	.0	7,857	.0	.0	.0	91	02/01/2032..	1..
31389J-VJ-0..	FED NATL MTG ASSOC #627117..		03/01/2006..	SCHEDULED REDEMPTION..		20,733	20,733	21,754	21,716	.0	(982)	.0	(982)	.0	20,733	.0	.0	.0	289	02/01/2032..	1..
31389K-XN-6..	FED NATL MTG ASSOC #628085..		03/01/2006..	SCHEDULED REDEMPTION..		11,891	11,891	12,476	12,450	.0	(560)	.0	(560)	.0	11,891	.0	.0	.0	192	02/01/2032..	1..
31389K-ZL-4..	FED NATL MTG ASSOC #628179..		03/01/2006..	SCHEDULED REDEMPTION..		5,238	5,238	5,475	5,403	.0	(164)	.0	(164)	.0	5,238	.0	.0	.0	91	02/01/2032..	1..
31389L-VB-2..	FED NATL MTG ASSOC #628910..		03/01/2006..	SCHEDULED REDEMPTION..		441	441	463	461	.0	(21)	.0	(21)	.0	441	.0	.0	.0	6	03/01/2032..	1..
31389L-3R-8..	FED NATL MTG ASSOC #629108..		03/01/2006..	SCHEDULED REDEMPTION..		1,784	1,784	1,856	1,847	.0	(63)	.0	(63)	.0	1,784	.0	.0	.0	24	04/01/2017..	1..
31389M-C0-8..	FED NATL MTG ASSOC #629279..		03/01/2006..	SCHEDULED REDEMPTION..		10,501	10,501	11,018	10,998	.0	(497)	.0	(497)	.0	10,501	.0	.0	.0	133	02/01/2032..	1..
31389M-UV-7..	FED NATL MTG ASSOC #629796..		03/01/2006..	SCHEDULED REDEMPTION..		867	867	910	904	.0	(37)	.0	(37)	.0	867	.0	.0	.0	13	09/01/2032..	1..
31389M-YZ-5..	FED NATL MTG ASSOC #629896..		03/01/2006..	SCHEDULED REDEMPTION..		365	365	383	381	.0	(16)	.0	(16)	.0	365	.0	.0	.0	5	09/01/2032..	1..
31389M-Y3-5..	FED NATL MTG ASSOC #629930..		03/01/2006..	SCHEDULED REDEMPTION..		29,596	29,596	28,874	28,889	.0	707	.0	707	.0	29,596	.0	.0	.0	227	08/01/2033..	1..
31389M-AH-8..	FED NATL MTG ASSOC #630108..		03/01/2006..	SCHEDULED REDEMPTION..		104	104	108	112	.0	(8)	.0	(8)	.0	104	.0	.0	.0	2	02/01/2032..	1..
31389M-HU-2..	FED NATL MTG ASSOC #630343..		03/01/2006..	SCHEDULED REDEMPTION..		139	139	145	143	.0	(4)	.0	(4)	.0	139	.0	.0	.0	2	04/01/2032..	1..
31389M-R3-1..	FED NATL MTG ASSOC #630606..		03/01/2006..	SCHEDULED REDEMPTION..		37,272	37,272	38,114	37,932	.0	(659)	.0	(659)	.0	37,272	.0	.0	.0	649	05/01/2032..	1..
31389M-TG-0..	FED NATL MTG ASSOC #630651..		03/01/2006..	SCHEDULED REDEMPTION..		205	205	212	210	.0	(6)	.0	(6)	.0	205	.0	.0	.0	3	02/01/2032..	1..
31389M-WF-8..	FED NATL MTG ASSOC #630746..		03/01/2006..	SCHEDULED REDEMPTION..		96,739	96,739	101,107	99,536	.0	(2,797)	.0	(2,797)	.0	96,739	.0	.0	.0	1,692	05/01/2032..	1..
31389M-WM-7..	FED NATL MTG ASSOC #632264..		03/01/2006..	SCHEDULED REDEMPTION..		29	29	30	30	.0	(1)	.0	(1)	.0	29	.0	.0	.0	0	03/01/2032..	1..
31389M-WF-0..	FED NATL MTG ASSOC #632578..		03/01/2006..	SCHEDULED REDEMPTION..		1,681	1,681	1,701	1,699	.0	(18)	.0	(18)	.0	1,681	.0	.0	.0	26	02/01/2032..	1..
31389R-B8-8..	FED NATL MTG ASSOC #632863..		03/01/2006..	SCHEDULED REDEMPTION..		6,555	6,555	6,818	6,787	.0	(233)	.0	(233)	.0	6,555	.0	.0	.0	81	04/01/2017..	1..
31389R-VP-8..	FED NATL MTG ASSOC #633422..		03/01/2006..	SCHEDULED REDEMPTION..		57	57	60	60	.0	(3)	.0	(3)	.0	57	.0	.0	.0	1	03/01/2032..	1..

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										11	12	13	14	15							
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31389R-ZK-5, #633546	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11,953	11,953	12,140	12,132	.0	(179)	.0	(179)	.0	11,953	.0	.0	.0	146	07/01/2017	1
31389S-DD-3, #633800	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,866	9,866	9,866	9,866	.0	.0	.0	.0	.0	9,866	.0	.0	.0	127	12/01/2031	1
31389S-6W-9, #634585	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,107	1,107	1,163	1,161	.0	(53)	.0	(53)	.0	1,107	.0	.0	.0	14	01/01/2032	1
31389T-E6-5, #634757	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11,650	11,650	11,952	11,937	.0	(287)	.0	(287)	.0	11,650	.0	.0	.0	153	03/01/2017	1
31389T-FH-0, #634768	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		16,514	16,514	16,770	16,753	.0	(239)	.0	(239)	.0	16,514	.0	.0	.0	185	03/01/2017	1
31389T-SN-3, #635125	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		324	324	331	329	.0	(6)	.0	(6)	.0	324	.0	.0	.0	5	06/01/2032	1
31389U-KV-0, #635808	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		441	441	461	456	.0	(14)	.0	(14)	.0	441	.0	.0	.0	7	03/01/2032	1
31389U-RF-8, #635986	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,071	9,071	9,526	9,494	.0	(423)	.0	(423)	.0	9,071	.0	.0	.0	146	04/01/2032	1
31389U-7A-1, #636389	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		21,265	21,265	22,332	22,257	.0	(992)	.0	(992)	.0	21,265	.0	.0	.0	296	04/01/2032	1
31389V-N4-5, #636811	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13,178	13,178	13,476	13,419	.0	(240)	.0	(240)	.0	13,178	.0	.0	.0	195	04/01/2032	1
31389V-RL-3, #636891	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		867	867	901	889	.0	(21)	.0	(21)	.0	867	.0	.0	.0	14	04/01/2032	1
31389V-TV-3, #636967	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		599	599	622	614	.0	(15)	.0	(15)	.0	599	.0	.0	.0	10	04/01/2032	1
31389V-6K-8, #637274	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		7,021	7,021	7,036	7,034	.0	(13)	.0	(13)	.0	7,021	.0	.0	.0	96	05/01/2032	1
31389V-7L-5, #637299	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		15,971	15,971	16,584	16,372	.0	(401)	.0	(401)	.0	15,971	.0	.0	.0	299	04/01/2032	1
31389W-AB-1, #637302	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		350	350	363	359	.0	(9)	.0	(9)	.0	350	.0	.0	.0	6	04/01/2032	1
31389W-AW-5, #637321	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		32,336	32,336	33,958	33,789	.0	(1,453)	.0	(1,453)	.0	32,336	.0	.0	.0	441	07/01/2032	1
31389W-EA-9, #637429	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		80,432	80,432	82,597	82,418	.0	(1,985)	.0	(1,985)	.0	80,432	.0	.0	.0	1,059	08/01/2032	1
31389W-VG-4, #638011	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		64,996	64,996	66,463	66,163	.0	(1,167)	.0	(1,167)	.0	64,996	.0	.0	.0	781	04/01/2032	1
31389X-JK-0, #638466	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		319	319	332	327	.0	(8)	.0	(8)	.0	319	.0	.0	.0	5	03/01/2032	1
31389Y-AE-1, #639105	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		2,082	2,082	2,094	2,092	.0	(10)	.0	(10)	.0	2,082	.0	.0	.0	24	07/01/2032	1
31389Y-AL-5, #639111	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		337	337	339	339	.0	(2)	.0	(2)	.0	337	.0	.0	.0	5	07/01/2032	1
31389Y-CJ-8, #639173	FED NATL MTG ASSOC		03/01/2006	Various		33,013	33,013	33,943	33,943	.0	(931)	.0	(931)	.0	33,013	.0	.0	.0	531	08/01/2032	1
31389Y-C3-8, #639574	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		929	929	970	957	.0	(28)	.0	(28)	.0	929	.0	.0	.0	14	03/01/2032	1
31389Y-UZ-2, #639700	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11,570	11,570	11,604	11,599	.0	(30)	.0	(30)	.0	11,570	.0	.0	.0	165	03/01/2032	1
31390A-BU-3, #640051	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		173	173	174	174	.0	.0	.0	.0	.0	173	.0	.0	.0	2	04/01/2032	1
31390A-B4-1, #640059	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,374	1,374	1,443	1,439	.0	(65)	.0	(65)	.0	1,374	.0	.0	.0	17	03/01/2032	1
31390B-D4-7, #641023	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,247	8,247	8,293	8,285	.0	(39)	.0	(39)	.0	8,247	.0	.0	.0	134	05/01/2032	1
31390B-ED-6, #641032	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		917	917	953	947	.0	(30)	.0	(30)	.0	917	.0	.0	.0	12	01/01/2018	1
31390B-E8-7, #641059	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		786	786	788	788	.0	(1)	.0	(1)	.0	786	.0	.0	.0	11	05/01/2032	1
31390B-KV-9, #641208	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		9,058	9,058	9,467	9,319	.0	(262)	.0	(262)	.0	9,058	.0	.0	.0	119	06/01/2032	1
31390B-PE-2, #641321	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13,589	13,589	14,258	14,223	.0	(634)	.0	(634)	.0	13,589	.0	.0	.0	150	04/01/2032	1
31390B-PH-5, #641324	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		159	159	165	162	.0	(4)	.0	(4)	.0	159	.0	.0	.0	3	04/01/2032	1
31390B-PL-6, #641327	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,374	3,374	3,473	3,466	.0	(92)	.0	(92)	.0	3,374	.0	.0	.0	42	04/01/2032	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31390B-OV-3..	FED NATL MTG ASSOC #641368.		03/01/2006.	SCHEDULED REDEMPTION.		36,483	36,483	38,045	37,585	.0	..(1,102)	.0	..(1,102)	.0	36,483	.0	.0	.0	467	04/01/2032.	1.
31390B-RK-6..	FED NATL MTG ASSOC #641390.		03/01/2006.	SCHEDULED REDEMPTION.		3,911	3,911	4,061	4,007	.0	..(96)	.0	..(96)	.0	3,911	.0	.0	.0	73	04/01/2032.	1.
31390B-UV-8..	FED NATL MTG ASSOC #641496.		03/01/2006.	SCHEDULED REDEMPTION.		162	162	171	170	.0	..(7)	.0	..(7)	.0	162	.0	.0	.0	2	08/01/2032.	1.
31390B-VA-0..	FED NATL MTG ASSOC #641605.		03/01/2006.	SCHEDULED REDEMPTION.		129	129	134	133	.0	..(4)	.0	..(4)	.0	129	.0	.0	.0	2	04/01/2032.	1.
31390B-3G-1..	FED NATL MTG ASSOC #641699.		03/01/2006.	SCHEDULED REDEMPTION.		79	79	81	81	.0	..(2)	.0	..(2)	.0	79	.0	.0	.0	1	06/01/2032.	1.
31390C-WX-0..	FED NATL MTG ASSOC #642206.		03/01/2006.	SCHEDULED REDEMPTION.		605	605	606	606	.0	..(1)	.0	..(1)	.0	605	.0	.0	.0	9	05/01/2032.	1.
31390C-TD-8..	FED NATL MTG ASSOC #642348.		03/01/2006.	SCHEDULED REDEMPTION.		71,260	71,260	74,790	74,694	.0	..(3,434)	.0	..(3,434)	.0	71,260	.0	.0	.0	1,032	05/01/2032.	1.
31390D-AR-5..	FED NATL MTG ASSOC #642716.		03/01/2006.	SCHEDULED REDEMPTION.		12,659	12,659	13,188	13,178	.0	..(519)	.0	..(519)	.0	12,659	.0	.0	.0	138	06/01/2032.	1.
31390D-JK-1..	FED NATL MTG ASSOC #642966.		03/01/2006.	SCHEDULED REDEMPTION.		48	48	49	49	.0	..(1)	.0	..(1)	.0	48	.0	.0	.0	1	04/01/2032.	1.
31390D-ZF-4..	FED NATL MTG ASSOC #643442.		03/01/2006.	SCHEDULED REDEMPTION.		6,203	6,203	6,462	6,428	.0	..(225)	.0	..(225)	.0	6,203	.0	.0	.0	83	06/01/2017.	1.
31390E-HN-5..	FED NATL MTG ASSOC #643837.		03/01/2006.	SCHEDULED REDEMPTION.		12,729	12,729	13,261	13,199	.0	..(471)	.0	..(471)	.0	12,729	.0	.0	.0	172	05/01/2017.	1.
31390E-SP-8..	FED NATL MTG ASSOC #644126.		03/01/2006.	SCHEDULED REDEMPTION.		2,377	2,377	2,383	2,382	.0	..(4)	.0	..(4)	.0	2,377	.0	.0	.0	33	05/01/2032.	1.
31390E-UP-5..	FED NATL MTG ASSOC #644190.		03/01/2006.	SCHEDULED REDEMPTION.		28	28	29	29	.0	..(1)	.0	..(1)	.0	28	.0	.0	.0	0	06/01/2032.	1.
31390F-C7-2..	FED NATL MTG ASSOC #644594.		03/01/2006.	Various		538	538	553	553	.0	..(15)	.0	..(15)	.0	538	.0	.0	.0	8	05/01/2032.	1.
31390F-UD-9..	FED NATL MTG ASSOC #645080.		03/01/2006.	SCHEDULED REDEMPTION.		445	445	465	461	.0	..(16)	.0	..(16)	.0	445	.0	.0	.0	7	06/01/2032.	1.
31390G-6V-3..	FED NATL MTG ASSOC #645612.		03/01/2006.	SCHEDULED REDEMPTION.		455	455	478	476	.0	..(21)	.0	..(21)	.0	455	.0	.0	.0	7	06/01/2032.	1.
31390H-PP-5..	FED NATL MTG ASSOC #646474.		03/01/2006.	SCHEDULED REDEMPTION.		31,290	31,290	32,702	32,194	.0	..(905)	.0	..(905)	.0	31,290	.0	.0	.0	546	06/01/2032.	1.
31390H-KW-4..	FED NATL MTG ASSOC #646609.		03/01/2006.	SCHEDULED REDEMPTION.		6,553	6,553	6,881	6,843	.0	..(290)	.0	..(290)	.0	6,553	.0	.0	.0	80	07/01/2032.	1.
31390H-OC-2..	FED NATL MTG ASSOC #646751.		03/01/2006.	SCHEDULED REDEMPTION.		12,013	12,013	12,604	12,535	.0	..(522)	.0	..(522)	.0	12,013	.0	.0	.0	195	10/01/2032.	1.
31390H-CN-8..	FED NATL MTG ASSOC #646761.		03/01/2006.	SCHEDULED REDEMPTION.		37	37	39	38	.0	..(2)	.0	..(2)	.0	37	.0	.0	.0	1	01/01/2033.	1.
31390I-CP-4..	FED NATL MTG ASSOC #647278.		03/01/2006.	SCHEDULED REDEMPTION.		2,006	2,006	2,105	2,099	.0	..(93)	.0	..(93)	.0	2,006	.0	.0	.0	29	05/01/2032.	1.
31390I-CX-7..	FED NATL MTG ASSOC #647286.		03/01/2006.	SCHEDULED REDEMPTION.		80	80	82	82	.0	..(1)	.0	..(1)	.0	80	.0	.0	.0	1	05/01/2032.	1.
31390I-EP-2..	FED NATL MTG ASSOC #647342.		03/01/2006.	SCHEDULED REDEMPTION.		579	579	583	582	.0	..(3)	.0	..(3)	.0	579	.0	.0	.0	8	07/01/2032.	1.
31390I-J9-3..	FED NATL MTG ASSOC #647488.		03/01/2006.	SCHEDULED REDEMPTION.		1,257	1,257	1,264	1,263	.0	..(6)	.0	..(6)	.0	1,257	.0	.0	.0	19	06/01/2032.	1.
31390I-20-3..	FED NATL MTG ASSOC #647983.		03/01/2006.	SCHEDULED REDEMPTION.		8,309	8,309	8,684	8,584	.0	..(275)	.0	..(275)	.0	8,309	.0	.0	.0	99	03/01/2032.	1.
31390I-3Z-2..	FED NATL MTG ASSOC #648016.		03/01/2006.	SCHEDULED REDEMPTION.		12,377	12,377	12,447	12,435	.0	..(57)	.0	..(57)	.0	12,377	.0	.0	.0	176	07/01/2032.	1.
31390K-IU-4..	FED NATL MTG ASSOC #648461.		03/01/2006.	SCHEDULED REDEMPTION.		48,376	48,376	51,097	49,927	.0	..(1,551)	.0	..(1,551)	.0	48,376	.0	.0	.0	616	07/01/2032.	1.
31390K-RX-8..	FED NATL MTG ASSOC #648602.		03/01/2006.	SCHEDULED REDEMPTION.		42	42	42	42	.0	.0	.0	.0	.0	42	.0	.0	.0	1	07/01/2032.	1.
31390L-E4-4..	FED NATL MTG ASSOC #649155.		03/01/2006.	SCHEDULED REDEMPTION.		12,925	12,925	13,515	13,504	.0	..(579)	.0	..(579)	.0	12,925	.0	.0	.0	170	07/01/2032.	1.
31390L-SX-5..	FED NATL MTG ASSOC #649534.		03/01/2006.	SCHEDULED REDEMPTION.		292	292	306	305	.0	..(13)	.0	..(13)	.0	292	.0	.0	.0	4	06/01/2032.	1.
31390L-WA-0..	FED NATL MTG ASSOC #649641.		03/01/2006.	SCHEDULED REDEMPTION.		3,909	3,909	3,931	3,927	.0	..(18)	.0	..(18)	.0	3,909	.0	.0	.0	63	07/01/2032.	1.
31390M-CJ-6..	FED NATL MTG ASSOC #650357.		03/01/2006.	SCHEDULED REDEMPTION.		319	319	335	332	.0	..(13)	.0	..(13)	.0	319	.0	.0	.0	5	11/01/2032.	1.
31390M-YU-2..	FED NATL MTG ASSOC #650623.		03/01/2006.	SCHEDULED REDEMPTION.		34	34	34	34	.0	.0	.0	.0	.0	34	.0	.0	.0	0	07/01/2032.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31390U-Q0-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,588	3,588	3,765	3,751	.0	..(162)	.0	..(162)	.0	3,588	.0	.0	.0	58	07/01/2032..	1..
#651263..	FED NATL MTG ASSOC									.0	..(4,769)	.0	..(4,769)	.0	144,616	.0	.0	.0	2,704	07/01/2032..	1..
31390U-TB-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		144,616	144,616	152,751	149,386	.0	..(4,769)	.0	..(4,769)	.0	144,616	.0	.0	.0			
#651346..	FED NATL MTG ASSOC									.0	..(4)	.0	..(4)	.0	.802	.0	.0	.0	.13	07/01/2032..	1..
31390U-T5-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.802	.802	.806	.805	.0	..(4)	.0	..(4)	.0	.802	.0	.0	.0			
#651372..	FED NATL MTG ASSOC									.0	..(4)	.0	..(4)	.0	.791	.0	.0	.0	.12	07/01/2032..	1..
31390U-2T-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.791	.791	.796	.795	.0	..(4)	.0	..(4)	.0	.791	.0	.0	.0			
#651586..	FED NATL MTG ASSOC									.0	..(1,101)	.0	..(1,101)	.0	246,128	.0	.0	.0	3,686	07/01/2032..	1..
31390U-3C-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		246,128	246,128	247,478	247,228	.0	..(1,101)	.0	..(1,101)	.0	246,128	.0	.0	.0			
#651595..	FED NATL MTG ASSOC									.0	..(18)	.0	..(18)	.0	.414	.0	.0	.0	6	08/01/2032..	1..
31390U-5L-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.414	.414	.435	.432	.0	..(36)	.0	..(36)	.0	.821	.0	.0	.0	.12	08/01/2032..	1..
#651779..	FED NATL MTG ASSOC									.0	..(32)	.0	..(32)	.0	6,197	.0	.0	.0	93	08/01/2032..	1..
31390P-GK-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		6,197	6,197	6,236	6,229	.0	..(32)	.0	..(32)	.0	6,197	.0	.0	.0			
#651902..	FED NATL MTG ASSOC									.0	..(202)	.0	..(202)	.0	4,647	.0	.0	.0	.70	09/01/2032..	1..
31390U-HX-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		4,647	4,647	4,876	4,849	.0	..(202)	.0	..(202)	.0	4,647	.0	.0	.0			
#652846..	FED NATL MTG ASSOC									.0	..(1,304)	.0	..(1,304)	.0	34,276	.0	.0	.0	599	02/01/2032..	1..
31390U-WB-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		34,276	34,276	35,824	35,580	.0	..(1,304)	.0	..(1,304)	.0	34,276	.0	.0	.0	374	10/01/2032..	1..
#652954..	FED NATL MTG ASSOC									.0	..(1,022)	.0	..(1,022)	.0	23,777	.0	.0	.0			
31390U-2Y-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		23,777	23,777	24,970	24,799	.0	..(1,022)	.0	..(1,022)	.0	23,777	.0	.0	.0	264	08/01/2032..	1..
#653398..	FED NATL MTG ASSOC									.0	..(730)	.0	..(730)	.0	16,342	.0	.0	.0	34	08/01/2032..	1..
31390R-BH-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		16,342	16,342	17,146	17,072	.0	..(48)	.0	..(48)	.0	2,094	.0	.0	.0			
#653540..	FED NATL MTG ASSOC									.0	..(48)	.0	..(48)	.0	2,094	.0	.0	.0			
31390U-EX-7..	FED NATL MTG ASSOC		03/01/2006..	Various..		2,094	2,094	2,142	2,142	.0	..(1)	.0	..(1)	.0	.49	.0	.0	.0	.1	08/01/2032..	1..
#653657..	FED NATL MTG ASSOC									.0	..(15)	.0	..(15)	.0	.957	.0	.0	.0	14	07/01/2032..	1..
31390R-E6-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.49	.49	.51	.50	.0	..(1)	.0	..(1)	.0	.49	.0	.0	.0			
#653657..	FED NATL MTG ASSOC									.0	..(15)	.0	..(15)	.0	.957	.0	.0	.0	630	10/01/2032..	1..
31390R-H2-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.957	.957	.983	.962	.0	..(1,642)	.0	..(1,642)	.0	38,856	.0	.0	.0	190	08/01/2032..	1..
#653749..	FED NATL MTG ASSOC									.0	..(101)	.0	..(101)	.0	11,753	.0	.0	.0	.11	08/01/2032..	1..
31390S-A6-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		38,856	38,856	40,805	40,498	.0	..(1,642)	.0	..(1,642)	.0	38,856	.0	.0	.0			
#654416..	FED NATL MTG ASSOC									.0	..(44)	.0	..(44)	.0	1,003	.0	.0	.0	383	08/01/2032..	1..
31390T-KX-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		11,753	11,753	11,855	11,854	.0	..(101)	.0	..(101)	.0	11,753	.0	.0	.0			
#655610..	FED NATL MTG ASSOC									.0	..(44)	.0	..(44)	.0	1,003	.0	.0	.0			
31390T-TK-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,003	1,003	1,054	1,047	.0	..(44)	.0	..(44)	.0	1,003	.0	.0	.0			
#655854..	FED NATL MTG ASSOC									.0	..(1,155)	.0	..(1,155)	.0	26,458	.0	.0	.0			
31390T-T6-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		26,458	26,458	27,785	27,613	.0	..(1,155)	.0	..(1,155)	.0	26,458	.0	.0	.0			
#655873..	FED NATL MTG ASSOC									.0	..(32)	.0	..(32)	.0	.742	.0	.0	.0	.11	08/01/2032..	1..
31390T-JF-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.742	.742	.779	.774	.0	..(32)	.0	..(32)	.0	.742	.0	.0	.0			
#655882..	FED NATL MTG ASSOC									.0	..(665)	.0	..(665)	.0	129,896	.0	.0	.0	1,819	08/01/2032..	1..
31390U-A0-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		129,896	129,896	130,701	130,561	.0	..(665)	.0	..(665)	.0	129,896	.0	.0	.0	429	07/01/2032..	1..
#656215..	FED NATL MTG ASSOC									.0	..(143)	.0	..(143)	.0	30,154	.0	.0	.0			
31390U-B9-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		30,154	30,154	30,312	30,297	.0	..(143)	.0	..(143)	.0	30,154	.0	.0	.0	11	09/01/2032..	1..
#656264..	FED NATL MTG ASSOC									.0	..(34)	.0	..(34)	.0	.785	.0	.0	.0			
31390U-C5-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		.785	.785	.825	.820	.0	..(34)	.0	..(34)	.0	.785	.0	.0	.0			
#656292..	FED NATL MTG ASSOC									.0	..(48)	.0	..(48)	.0	1,807	.0	.0	.0	.23	10/01/2017..	1..
31390U-D9-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,807	1,807	1,857	1,854	.0	..(48)	.0	..(48)	.0	1,807	.0	.0	.0	42	05/01/2032..	1..
#656328..	FED NATL MTG ASSOC									.0	..(13)	.0	..(13)	.0	3,070	.0	.0	.0	125	08/01/2032..	1..
31390U-0B-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,070	3,070	3,086	3,083	.0	..(13)	.0	..(13)	.0	3,070	.0	.0	.0	2	11/01/2017..	1..
#656650..	FED NATL MTG ASSOC									.0	..(495)	.0	..(495)	.0	11,336	.0	.0	.0	.1	08/01/2032..	1..
31390U-RZ-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		11,336	11,336	11,905	11,831	.0	..(495)	.0	..(495)	.0	11,336	.0	.0	.0	98	02/01/2033..	1..
#656704..	FED NATL MTG ASSOC									.0	..(5,716)	.0	..(5,716)	.0	185,961	.0	.0	.0	212	09/01/2032..	1..
31390U-KP-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		185,961	185,961	192,073	191,677	.0	..(5,716)	.0	..(5,716)	.0	185,961	.0	.0	.0	156	07/01/2032..	1..
#657402..	FED NATL MTG ASSOC									.0	..(2)	.0	..(2)	.0	.42	.0	.0	.0	250	10/01/2032..	1..
31390U-WM-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..																	

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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
31391B-WR-5...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		11,231	11,231	11,783	11,726	.0	(485)	.0	(485)	.0	.0	11,231	.0	.0	.0	169	10/01/2032	1
31391B-RY-5...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		56,130	56,130	57,422	57,348	.0	(1,218)	.0	(1,218)	.0	.0	56,130	.0	.0	.0	663	09/01/2017	1
31391B-7G-6...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		483	483	507	504	.0	(21)	.0	(21)	.0	.0	483	.0	.0	.0	7	09/01/2032	1
31391C-WF-8...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		31,712	31,712	32,503	32,484	.0	(773)	.0	(773)	.0	.0	31,712	.0	.0	.0	410	12/01/2032	1
31391C-PD-1...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		127,309	127,309	131,600	131,321	.0	(4,012)	.0	(4,012)	.0	.0	127,309	.0	.0	.0	1,654	11/01/2017	1
31391C-OA-6...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		503	503	514	514	.0	(11)	.0	(11)	.0	.0	503	.0	.0	.0	6	02/01/2033	1
31391C-XS-9...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		410	410	420	419	.0	(9)	.0	(9)	.0	.0	410	.0	.0	.0	5	09/01/2017	1
31391D-J6-1...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		13,993	13,993	14,381	14,356	.0	(363)	.0	(363)	.0	.0	13,993	.0	.0	.0	171	01/01/2018	1
31391D-QV-8...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		12,246	12,246	12,861	12,773	.0	(526)	.0	(526)	.0	.0	12,246	.0	.0	.0	157	10/01/2032	1
31391G-C2-6...	FED NATL MTG ASSOC		03/01/2006	Various		24,219	24,219	24,902	24,902	.0	(683)	.0	(683)	.0	.0	24,219	.0	.0	.0	303	09/01/2032	1
31391G-2Y-1...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		18,930	18,930	19,880	19,730	.0	(800)	.0	(800)	.0	.0	18,930	.0	.0	.0	307	11/01/2032	1
31391H-AM-6...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8,681	8,681	8,914	8,903	.0	(222)	.0	(222)	.0	.0	8,681	.0	.0	.0	108	11/01/2017	1
31391H-EQ-3...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		303,554	303,554	310,348	310,064	.0	(6,509)	.0	(6,509)	.0	.0	303,554	.0	.0	.0	3,534	10/01/2017	1
31391H-UK-8...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		18,274	18,274	19,174	19,069	.0	(794)	.0	(794)	.0	.0	18,274	.0	.0	.0	270	10/01/2032	1
31391M-6G-2...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		550,170	550,170	559,519	556,919	.0	(6,749)	.0	(6,749)	.0	.0	550,170	.0	.0	.0	5,003	11/01/2032	1
31391M-4X-8...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		167	167	175	173	.0	(6)	.0	(6)	.0	.0	167	.0	.0	.0	3	10/01/2032	1
31391M-6Y-4...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,287	1,287	1,307	1,306	.0	(19)	.0	(19)	.0	.0	1,287	.0	.0	.0	15	11/01/2017	1
31391P-Z9-0...	FED NATL MTG ASSOC		03/01/2006	Various		3,132	3,132	3,156	3,156	.0	(24)	.0	(24)	.0	.0	3,132	.0	.0	.0	37	12/01/2017	1
31391P-2L-9...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		123,910	123,910	129,234	128,267	.0	(4,357)	.0	(4,357)	.0	.0	123,910	.0	.0	.0	1,375	02/01/2018	1
31391P-5L-6...	FED NATL MTG ASSOC		03/01/2006	Various		982	982	989	989	.0	(7)	.0	(7)	.0	.0	982	.0	.0	.0	12	01/01/2018	1
31391S-K8-2...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		20,558	20,558	21,472	21,455	.0	(897)	.0	(897)	.0	.0	20,558	.0	.0	.0	332	12/01/2032	1
31391S-RX-0...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		563	563	589	587	.0	(23)	.0	(23)	.0	.0	563	.0	.0	.0	9	01/01/2032	1
31391S-J5-7...	FED NATL MTG ASSOC		03/01/2006	Various		1,398	1,398	1,323	1,323	.0	74	.0	74	.0	.0	1,398	.0	.0	.0	14	02/01/2033	1
31391S-5Y-2...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,243	3,243	3,393	3,386	.0	(143)	.0	(143)	.0	.0	3,243	.0	.0	.0	41	02/01/2032	1
31391T-WE-4...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		5,973	5,973	6,122	6,119	.0	(146)	.0	(146)	.0	.0	5,973	.0	.0	.0	75	01/01/2033	1
31391U-DE-2...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		27	27	28	28	.0	(1)	.0	(1)	.0	.0	27	.0	.0	.0	0	01/01/2033	1
31391U-FJ-9...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		4,856	4,856	4,916	4,913	.0	(57)	.0	(57)	.0	.0	4,856	.0	.0	.0	59	12/01/2032	1
31391U-SA-4...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		303,153	303,153	310,827	309,300	.0	(6,147)	.0	(6,147)	.0	.0	303,153	.0	.0	.0	2,568	01/01/2033	1
31391V-HB-2...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		3,259	3,259	3,389	3,374	.0	(115)	.0	(115)	.0	.0	3,259	.0	.0	.0	39	09/01/2017	1
31391W-4W-8...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		346,573	346,573	349,659	349,624	.0	(3,051)	.0	(3,051)	.0	.0	346,573	.0	.0	.0	3,622	03/01/2033	1
31391X-RL-5...	FED NATL MTG ASSOC		03/01/2006	Various		774	774	780	780	.0	(6)	.0	(6)	.0	.0	774	.0	.0	.0	9	01/01/2018	1
31391Y-VS-3...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		1,827	1,827	1,872	1,871	.0	(44)	.0	(44)	.0	.0	1,827	.0	.0	.0	25	02/01/2033	1
31400A-UN-6...	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		601	601	631	625	.0	(24)	.0	(24)	.0	.0	601	.0	.0	.0	9	01/01/2033	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
31400B-VK-6.	FED NATL MTG ASSOC #683014.		03/01/2006.	Various.....		6,138	6,138	6,183	6,183	.0	(45)	.0	(45)	.0	6,138	.0	.0	.63	02/01/2018.	1.	
31400B-ZG-4.	FED NATL MTG ASSOC #683043.		03/01/2006.	SCHEDULED REDEMPTION.		75,754	75,754	79,483	78,838	.0	(3,083)	.0	(3,083)	.0	75,754	.0	.0	.829	02/01/2033.	1.	
31400B-SZ-5.	FED NATL MTG ASSOC #683164.		03/01/2006.	SCHEDULED REDEMPTION.		9,207	9,207	9,669	9,576	.0	(369)	.0	(369)	.0	9,207	.0	.0	.101	02/01/2033.	1.	
31400C-A0-7.	FED NATL MTG ASSOC #683215.		03/01/2006.	SCHEDULED REDEMPTION.		2,998	2,998	3,145	3,120	.0	(122)	.0	(122)	.0	2,998	.0	.0	.49	02/01/2033.	1.	
31400D-A8-5.	FED NATL MTG ASSOC #684131.		03/01/2006.	SCHEDULED REDEMPTION.		1,111	1,111	1,135	1,132	.0	(21)	.0	(21)	.0	1,111	.0	.0	.13	02/01/2018.	1.	
31400E-BV-5.	FED NATL MTG ASSOC #685055.		03/01/2006.	Various.....		2,642	2,642	2,567	2,567	.0	.75	.0	.75	.0	2,642	.0	.0	.28	05/01/2034.	1.	
31400E-V9-8.	FED NATL MTG ASSOC #685640.		03/01/2006.	SCHEDULED REDEMPTION.		619,371	619,371	638,340	634,582	.0	(15,210)	.0	(15,210)	.0	619,371	.0	.0	5,803	02/01/2033.	1.	
31400F-RF-6.	FED NATL MTG ASSOC #686396.		03/01/2006.	SCHEDULED REDEMPTION.		232	.232	.237	.237	.0	(5)	.0	(5)	.0	.232	.0	.0	.3	03/01/2033.	1.	
31400F-R4-1.	FED NATL MTG ASSOC #686407.		03/01/2006.	SCHEDULED REDEMPTION.		668	.668	.682	.680	.0	(13)	.0	(13)	.0	.668	.0	.0	.7	03/01/2018.	1.	
31400H-TG-8.	FED NATL MTG ASSOC #689251.		03/01/2006.	SCHEDULED REDEMPTION.		70,392	70,392	71,139	71,128	.0	(737)	.0	(737)	.0	70,392	.0	.0	.854	02/01/2033.	1.	
31400J-DN-6.	FED NATL MTG ASSOC #689709.		03/01/2006.	SCHEDULED REDEMPTION.		35	.35	.36	.36	.0	(1)	.0	(1)	.0	.35	.0	.0	1	03/01/2033.	1.	
31400K-YD-2.	FED NATL MTG ASSOC #690208.		03/01/2006.	SCHEDULED REDEMPTION.		76	.76	.80	.79	.0	(3)	.0	(3)	.0	.76	.0	.0	1	03/01/2033.	1.	
31400B-BV-4.	FED NATL MTG ASSOC #694052.		03/01/2006.	SCHEDULED REDEMPTION.		2,057	2,057	2,079	2,078	.0	(21)	.0	(21)	.0	2,057	.0	.0	.25	04/01/2033.	1.	
31400D-JF-1.	FED NATL MTG ASSOC #694262.		03/01/2006.	SCHEDULED REDEMPTION.		39	.39	.40	.40	.0	(1)	.0	(1)	.0	.39	.0	.0	1	03/01/2033.	1.	
31400C-OU-0.	FED NATL MTG ASSOC #694467.		03/01/2006.	SCHEDULED REDEMPTION.		45,150	45,150	46,211	46,193	.0	(1,043)	.0	(1,043)	.0	45,150	.0	.0	.595	03/01/2033.	1.	
31400C-SW-4.	FED NATL MTG ASSOC #694533.		03/01/2006.	SCHEDULED REDEMPTION.		5,502	5,502	5,674	5,671	.0	(168)	.0	(168)	.0	5,502	.0	.0	.72	03/01/2033.	1.	
31400C-ZZ-9.	FED NATL MTG ASSOC #694760.		03/01/2006.	SCHEDULED REDEMPTION.		30,672	30,672	30,998	30,992	.0	(320)	.0	(320)	.0	30,672	.0	.0	.357	04/01/2033.	1.	
31400U-TL-8.	FED NATL MTG ASSOC #698155.		03/01/2006.	SCHEDULED REDEMPTION.		473,681	473,681	479,380	479,291	.0	(5,610)	.0	(5,610)	.0	473,681	.0	.0	5,995	04/01/2033.	1.	
31400W-L7-3.	FED NATL MTG ASSOC #699750.		03/01/2006.	SCHEDULED REDEMPTION.		854,433	854,433	842,844	843,378	.0	11,055	.0	11,055	.0	854,433	.0	.0	10,414	04/01/2033.	1.	
31400W-RF-9.	FED NATL MTG ASSOC #699886.		03/01/2006.	SCHEDULED REDEMPTION.		22,528	22,528	23,594	23,575	.0	(1,047)	.0	(1,047)	.0	22,528	.0	.0	.365	04/01/2033.	1.	
31400W-RX-0.	FED NATL MTG ASSOC #699902.		03/01/2006.	SCHEDULED REDEMPTION.		92,238	92,238	93,388	93,330	.0	(1,092)	.0	(1,092)	.0	92,238	.0	.0	1,253	04/01/2033.	1.	
31400Y-GF-7.	FED NATL MTG ASSOC #701398.		03/01/2006.	Various.....		4,578	4,578	4,613	4,613	.0	(34)	.0	(34)	.0	4,578	.0	.0	.56	02/01/2018.	1.	
31401B-P4-1.	FED NATL MTG ASSOC #703443.		03/01/2006.	SCHEDULED REDEMPTION.		2,419	2,419	2,471	2,465	.0	(46)	.0	(46)	.0	2,419	.0	.0	.27	05/01/2018.	1.	
31401C-GJ-6.	FED NATL MTG ASSOC #704101.		03/01/2006.	SCHEDULED REDEMPTION.		22,441	22,441	22,679	22,672	.0	(231)	.0	(231)	.0	22,441	.0	.0	.267	05/01/2033.	1.	
31401C-RN-5.	FED NATL MTG ASSOC #704393.		03/01/2006.	SCHEDULED REDEMPTION.		7,826	7,826	8,071	8,063	.0	(237)	.0	(237)	.0	7,826	.0	.0	.98	05/01/2033.	1.	
31401F-XJ-0.	FED NATL MTG ASSOC #707281.		03/01/2006.	SCHEDULED REDEMPTION.		1,452	1,452	1,488	1,487	.0	(35)	.0	(35)	.0	1,452	.0	.0	.20	05/01/2033.	1.	
31401H-KB-7.	FED NATL MTG ASSOC #709690.		03/01/2006.	SCHEDULED REDEMPTION.		2,364	2,364	2,416	2,409	.0	(45)	.0	(45)	.0	2,364	.0	.0	.28	06/01/2018.	1.	
31401J-S6-6.	FED NATL MTG ASSOC #709841.		03/01/2006.	SCHEDULED REDEMPTION.		.657	.657	.673	.670	.0	(13)	.0	(13)	.0	.657	.0	.0	.7	06/01/2018.	1.	
31401L-3L-0.	FED NATL MTG ASSOC #710103.		03/01/2006.	SCHEDULED REDEMPTION.		1,650	1,650	1,690	1,690	.0	(39)	.0	(39)	.0	1,650	.0	.0	.24	05/01/2033.	1.	
31401L-RC-9.	FED NATL MTG ASSOC #711593.		03/01/2006.	SCHEDULED REDEMPTION.		.568	.568	.583	.582	.0	(14)	.0	(14)	.0	.568	.0	.0	.7	05/01/2033.	1.	
31401P-GD-0.	FED NATL MTG ASSOC #713996.		03/01/2006.	SCHEDULED REDEMPTION.		11,184	11,184	11,191	11,191	.0	(7)	.0	(7)	.0	11,184	.0	.0	.121	03/01/2018.	1.	
31401V-3P-4.	FED NATL MTG ASSOC #720006.		03/01/2006.	SCHEDULED REDEMPTION.		72,554	72,554	73,325	73,306	.0	(752)	.0	(752)	.0	72,554	.0	.0	.893	07/01/2033.	1.	
31401V-CV-7.	FED NATL MTG ASSOC #721084.		03/01/2006.	SCHEDULED REDEMPTION.		10,362	10,362	10,095	10,102	.0	260	.0	260	.0	10,362	.0	.0	110	10/01/2033.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31401A-EA-1..	FED NATL MTG ASSOC #721129		03/01/2006	SCHEDULED REDEMPTION		217	217	228	228	.0	(10)	.0	(10)	.0	217	.0	.0	.0	.3	07/01/2034	1
31401A-HB-3..	FED NATL MTG ASSOC #721255		03/01/2006	SCHEDULED REDEMPTION		178,822	178,822	180,722	180,676	.0	(1,854)	.0	(1,854)	.0	178,822	.0	.0	.0	2,135	07/01/2033	1
31401A-VB-7..	FED NATL MTG ASSOC #721706		03/01/2006	SCHEDULED REDEMPTION		49,646	49,646	50,174	50,165	.0	(518)	.0	(518)	.0	49,646	.0	.0	.0	624	04/01/2033	1
31401A-VU-5..	FED NATL MTG ASSOC #721723		03/01/2006	SCHEDULED REDEMPTION		50,305	50,305	51,552	51,523	.0	(1,218)	.0	(1,218)	.0	50,305	.0	.0	.0	750	06/01/2033	1
31401V-DT-9..	FED NATL MTG ASSOC #722014		03/01/2006	SCHEDULED REDEMPTION		311	311	326	323	.0	(12)	.0	(12)	.0	311	.0	.0	.0	4	06/01/2033	1
31401V-JP-1..	FED NATL MTG ASSOC #722170		03/01/2006	SCHEDULED REDEMPTION		8,597	8,597	8,603	8,602	.0	(5)	.0	(5)	.0	8,597	.0	.0	.0	77	07/01/2033	1
31402A-JW-7..	FED NATL MTG ASSOC #723077		03/01/2006	SCHEDULED REDEMPTION		36,270	36,270	34,734	34,788	.0	1,481	.0	1,481	.0	36,270	.0	.0	.0	405	04/01/2033	1
31402A-RP-3..	FED NATL MTG ASSOC #723294		03/01/2006	SCHEDULED REDEMPTION		5,066	5,066	5,201	5,195	.0	(129)	.0	(129)	.0	5,066	.0	.0	.0	62	10/01/2017	1
31402B-EH-3..	FED NATL MTG ASSOC #723836		03/01/2006	SCHEDULED REDEMPTION		78,948	78,948	79,787	79,742	.0	(793)	.0	(793)	.0	78,948	.0	.0	.0	1,009	06/01/2033	1
31402B-WU-4..	FED NATL MTG ASSOC #724359		03/01/2006	SCHEDULED REDEMPTION		210,803	210,803	210,045	210,075	.0	728	.0	728	.0	210,803	.0	.0	.0	2,322	07/01/2033	1
31402C-PL-0..	FED NATL MTG ASSOC #726027		03/01/2006	SCHEDULED REDEMPTION		12,029	12,029	12,037	12,037	.0	(7)	.0	(7)	.0	12,029	.0	.0	.0	132	11/01/2033	1
31402C-PX-4..	FED NATL MTG ASSOC #726038		03/01/2006	SCHEDULED REDEMPTION		86,318	86,318	88,054	87,972	.0	(1,653)	.0	(1,653)	.0	86,318	.0	.0	.0	1,022	11/01/2018	1
31402C-RV-6..	FED NATL MTG ASSOC #726100		03/01/2006	SCHEDULED REDEMPTION		70,698	70,698	72,183	72,115	.0	(1,417)	.0	(1,417)	.0	70,698	.0	.0	.0	860	11/01/2018	1
31402C-TT-9..	FED NATL MTG ASSOC #726162		03/01/2006	SCHEDULED REDEMPTION		2,298	2,298	2,347	2,346	.0	(48)	.0	(48)	.0	2,298	.0	.0	.0	30	02/01/2034	1
31402C-VZ-2..	FED NATL MTG ASSOC #726232		03/01/2006	Various		659,147	659,147	647,717	647,761	.0	11,387	.0	11,387	.0	659,147	.0	.0	.0	7,181	03/01/2034	1
31402C-WK-2..	FED NATL MTG ASSOC #726314		03/01/2006	SCHEDULED REDEMPTION		14,231	14,231	14,191	14,194	.0	38	.0	38	.0	14,231	.0	.0	.0	156	04/01/2034	1
31402C-3J-9..	FED NATL MTG ASSOC #726401		03/01/2006	Various		41,913	41,913	43,095	43,095	.0	(1,182)	.0	(1,182)	.0	41,913	.0	.0	.0	574	01/01/2034	1
31402C-5E-8..	FED NATL MTG ASSOC #726445		03/01/2006	SCHEDULED REDEMPTION		10,184	10,184	10,127	10,133	.0	51	.0	51	.0	10,184	.0	.0	.0	100	05/01/2019	1
31402C-F7-0..	FED NATL MTG ASSOC #726590		03/01/2006	SCHEDULED REDEMPTION		32,528	32,528	33,351	33,335	.0	(808)	.0	(808)	.0	32,528	.0	.0	.0	425	08/01/2034	1
31402E-J4-1..	FED NATL MTG ASSOC #726683		03/01/2006	SCHEDULED REDEMPTION		46,870	46,870	46,899	46,898	.0	(28)	.0	(28)	.0	46,870	.0	.0	.0	419	10/01/2033	1
31402E-KE-7..	FED NATL MTG ASSOC #726693		03/01/2006	SCHEDULED REDEMPTION		8,512	8,512	8,618	8,613	.0	(101)	.0	(101)	.0	8,512	.0	.0	.0	104	10/01/2033	1
31402E-KJ-6..	FED NATL MTG ASSOC #726697		03/01/2006	SCHEDULED REDEMPTION		296	296	296	296	.0	.0	.0	.0	.0	296	.0	.0	.0	3	11/01/2033	1
31402E-WA-2..	FED NATL MTG ASSOC #727041		03/01/2006	Various		1,111	1,111	1,081	1,081	.0	30	.0	30	.0	1,111	.0	.0	.0	12	08/01/2033	1
31402E-WR-5..	FED NATL MTG ASSOC #727056		03/01/2006	SCHEDULED REDEMPTION		35,540	35,540	35,163	35,186	.0	354	.0	354	.0	35,540	.0	.0	.0	427	09/01/2033	1
31402E-VX-1..	FED NATL MTG ASSOC #727094		03/01/2006	Various		16,796	16,796	15,900	15,900	.0	896	.0	896	.0	16,796	.0	.0	.0	161	08/01/2033	1
31402E-2V-9..	FED NATL MTG ASSOC #727188		03/01/2006	SCHEDULED REDEMPTION		6,779	6,779	6,604	6,609	.0	170	.0	170	.0	6,779	.0	.0	.0	71	08/01/2033	1
31402H-J6-9..	FED NATL MTG ASSOC #729385		03/01/2006	SCHEDULED REDEMPTION		127,762	127,762	122,153	122,229	.0	5,534	.0	5,534	.0	127,762	.0	.0	.0	1,333	08/01/2033	1
31402H-PE-5..	FED NATL MTG ASSOC #729521		03/01/2006	SCHEDULED REDEMPTION		3,285	3,285	3,287	3,287	.0	(2)	.0	(2)	.0	3,285	.0	.0	.0	36	07/01/2033	1
31402H-VR-9..	FED NATL MTG ASSOC #729724		03/01/2006	Various		146,568	146,568	142,631	142,631	.0	3,937	.0	3,937	.0	146,568	.0	.0	.0	1,531	07/01/2033	1
31402H-VP-0..	FED NATL MTG ASSOC #729818		03/01/2006	SCHEDULED REDEMPTION		1,151	1,151	1,176	1,173	.0	(22)	.0	(22)	.0	1,151	.0	.0	.0	12	02/01/2019	1
31402J-F9-3..	FED NATL MTG ASSOC #730192		03/01/2006	Various		1,505	1,505	1,522	1,522	.0	(17)	.0	(17)	.0	1,505	.0	.0	.0	20	08/01/2034	1
31402J-2E-6..	FED NATL MTG ASSOC #730773		03/01/2006	Various		202	202	191	191	.0	11	.0	11	.0	202	.0	.0	.0	2	08/01/2033	1
31402J-2F-3..	FED NATL MTG ASSOC #730774		03/01/2006	SCHEDULED REDEMPTION		287,769	287,769	284,711	284,890	.0	2,879	.0	2,879	.0	287,769	.0	.0	.0	3,166	08/01/2033	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31402K-6P-3..	FED NATL MTG ASSOC #731106..		03/01/2006..	Various.....		28,807	28,807	27,270	27,270	.0	1,537	.0	1,537	.0	28,807	.0	.0	.0	311	..07/01/2033..	1..
31402K-0L-1..	FED NATL MTG ASSOC #731359..		03/01/2006..	SCHEDULED REDEMPTION..		131,810	131,810	130,842	130,901	.0	909	.0	909	.0	131,810	.0	.0	.0	1,539	..08/01/2033..	1..
31402K-2L-7..	FED NATL MTG ASSOC #731679..		03/01/2006..	SCHEDULED REDEMPTION..		923	923	943	941	.0	(18)	.0	(18)	.0	923	.0	.0	.0	11	..02/01/2019..	1..
31402L-JY-9..	FED NATL MTG ASSOC #732079..		03/01/2006..	SCHEDULED REDEMPTION..		3,948	3,948	4,066	4,064	.0	(116)	.0	(116)	.0	3,948	.0	.0	.0	57	..10/01/2033..	1..
31402N-6L-6..	FED NATL MTG ASSOC #733803..		03/01/2006..	SCHEDULED REDEMPTION..		31,341	31,341	32,600	32,098	.0	(757)	.0	(757)	.0	31,341	.0	.0	.0	418	..09/01/2008..	1..
31402N-J7-4..	FED NATL MTG ASSOC #733886..		03/01/2006..	SCHEDULED REDEMPTION..		33,653	33,653	34,180	34,156	.0	(502)	.0	(502)	.0	33,653	.0	.0	.0	387	..12/01/2017..	1..
31402N-4B-1..	FED NATL MTG ASSOC #734418..		03/01/2006..	SCHEDULED REDEMPTION..		329,996	329,996	316,280	316,974	.0	13,022	.0	13,022	.0	329,996	.0	.0	.0	3,616	..08/01/2033..	1..
31402N-BK-6..	FED NATL MTG ASSOC #734542..		03/01/2006..	SCHEDULED REDEMPTION..		22,690	22,690	23,828	23,632	.0	(942)	.0	(942)	.0	22,690	.0	.0	.0	247	..06/01/2033..	1..
31402N-JS-1..	FED NATL MTG ASSOC #734773..		03/01/2006..	SCHEDULED REDEMPTION..		11,178	11,178	11,394	11,369	.0	(191)	.0	(191)	.0	11,178	.0	.0	.0	114	..09/01/2018..	1..
31402N-N9-8..	FED NATL MTG ASSOC #734916..		03/01/2006..	Various.....		977	977	951	951	.0	26	.0	26	.0	977	.0	.0	.0	10	..08/01/2033..	1..
31402N-2Y-6..	FED NATL MTG ASSOC #735291..		01/04/2006..	BARCLAYS BANK.....		63	64	64	64	.0	.0	.0	.0	.0	64	.0	(1)	(1)	.0	..03/01/2020..	1..
31402N-4B-4..	FED NATL MTG ASSOC #735318..		03/01/2006..	SCHEDULED REDEMPTION..		23,987	23,987	23,962	23,963	.0	23	.0	23	.0	23,987	.0	.0	.0	240	..11/01/2019..	1..
31402N-7H-8..	FED NATL MTG ASSOC #735396..		03/01/2006..	SCHEDULED REDEMPTION..		794	794	773	773	.0	21	.0	21	.0	794	.0	.0	.0	8	..04/01/2035..	1..
31402N-0A-4..	FED NATL MTG ASSOC #736497..		03/01/2006..	SCHEDULED REDEMPTION..		4,965	4,965	4,830	4,835	.0	130	.0	130	.0	4,965	.0	.0	.0	51	..04/01/2035..	1..
31402R-T0-2..	FED NATL MTG ASSOC #736959..		03/01/2006..	SCHEDULED REDEMPTION..		260,769	260,769	257,061	.0	.0	3,708	.0	3,708	.0	260,769	.0	.0	.0	2,090	..06/01/2035..	1..
31402S-0G-5..	FED NATL MTG ASSOC #736755..		03/01/2006..	SCHEDULED REDEMPTION..		3,120	3,120	3,275	3,250	.0	(129)	.0	(129)	.0	3,120	.0	.0	.0	44	..08/01/2034..	1..
31402S-RW-9..	FED NATL MTG ASSOC #736801..		03/01/2006..	SCHEDULED REDEMPTION..		38,037	38,037	37,056	37,083	.0	954	.0	954	.0	38,037	.0	.0	.0	468	..09/01/2033..	1..
31402T-M7-7..	FED NATL MTG ASSOC #737582..		03/01/2006..	Various.....		35,125	35,125	36,056	36,056	.0	(931)	.0	(931)	.0	35,125	.0	.0	.0	559	..09/01/2033..	1..
31402T-V4-4..	FED NATL MTG ASSOC #737835..		03/01/2006..	SCHEDULED REDEMPTION..		13,999	13,999	13,426	13,453	.0	547	.0	547	.0	13,999	.0	.0	.0	148	..09/01/2033..	1..
31402U-WC-3..	FED NATL MTG ASSOC #738455..		03/01/2006..	SCHEDULED REDEMPTION..		42,568	42,568	41,471	41,501	.0	1,068	.0	1,068	.0	42,568	.0	.0	.0	522	..09/01/2033..	1..
31402U-WE-9..	FED NATL MTG ASSOC #738457..		03/01/2006..	Various.....		5,474	5,474	5,182	5,182	.0	292	.0	292	.0	5,474	.0	.0	.0	59	..09/01/2033..	1..
31402U-X9-8..	FED NATL MTG ASSOC #738904..		03/01/2006..	SCHEDULED REDEMPTION..		519,649	519,649	538,648	533,823	.0	(14,174)	.0	(14,174)	.0	519,649	.0	.0	.0	6,255	..10/01/2018..	1..
31402U-YJ-5..	FED NATL MTG ASSOC #739813..		03/01/2006..	SCHEDULED REDEMPTION..		58,317	58,317	61,050	61,002	.0	(2,685)	.0	(2,685)	.0	58,317	.0	.0	.0	944	..10/01/2033..	1..
31402V-H4-5..	FED NATL MTG ASSOC #739251..		03/01/2006..	SCHEDULED REDEMPTION..		25,487	25,487	26,765	26,355	.0	(868)	.0	(868)	.0	25,487	.0	.0	.0	368	..09/01/2033..	1..
31402V-0X-1..	FED NATL MTG ASSOC #739470..		03/01/2006..	SCHEDULED REDEMPTION..		325,604	325,604	335,881	333,477	.0	(7,873)	.0	(7,873)	.0	325,604	.0	.0	.0	4,049	..10/01/2018..	1..
31402N-F4-5..	FED NATL MTG ASSOC #740087..		03/01/2006..	SCHEDULED REDEMPTION..		611	611	626	623	.0	(12)	.0	(12)	.0	611	.0	.0	.0	7	..09/01/2018..	1..
31402N-LA-4..	FED NATL MTG ASSOC #740221..		03/01/2006..	Various.....		6,395	6,395	6,054	6,054	.0	341	.0	341	.0	6,395	.0	.0	.0	63	..09/01/2033..	1..
31402N-LE-6..	FED NATL MTG ASSOC #740225..		03/01/2006..	SCHEDULED REDEMPTION..		9,422	9,422	8,951	8,987	.0	435	.0	435	.0	9,422	.0	.0	.0	90	..09/01/2033..	1..
31402N-NL-8..	FED NATL MTG ASSOC #740295..		03/01/2006..	Various.....		1,210	1,210	1,145	1,145	.0	65	.0	65	.0	1,210	.0	.0	.0	12	..10/01/2033..	1..
31402N-OE-1..	FED NATL MTG ASSOC #740353..		03/01/2006..	SCHEDULED REDEMPTION..		92,583	92,583	93,737	93,681	.0	(1,097)	.0	(1,097)	.0	92,583	.0	.0	.0	1,261	..10/01/2033..	1..
31402N-SP-4..	FED NATL MTG ASSOC #740426..		03/01/2006..	SCHEDULED REDEMPTION..		3,131	3,131	3,231	3,203	.0	(72)	.0	(72)	.0	3,131	.0	.0	.0	43	..09/01/2033..	1..
31402N-R4-0..	FED NATL MTG ASSOC #741307..		03/01/2006..	SCHEDULED REDEMPTION..		37,177	37,177	39,041	38,443	.0	(1,267)	.0	(1,267)	.0	37,177	.0	.0	.0	404	..09/01/2033..	1..
31402N-5Z-5..	FED NATL MTG ASSOC #741664..		03/01/2006..	SCHEDULED REDEMPTION..		2,201	2,201	2,256	2,255	.0	(54)	.0	(54)	.0	2,201	.0	.0	.0	23	..10/01/2033..	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
314021-FH-2..	FED NATL MTG ASSOC #741868.....		03/01/2006..	SCHEDULED REDEMPTION..		180,387.....	180,387.....	184,058.....	183,876.....	.0.....	(3,488).....	.0.....	(3,488).....	.0.....	180,387.....	.0.....	.0.....	.0.....	2,222.....	09/01/2033..	1.....
314021-GR-9..	FED NATL MTG ASSOC #741908.....		03/01/2006..	Various.....		65,759.....	65,759.....	63,992.....	63,992.....	.0.....	1,766.....	.0.....	1,766.....	.0.....	65,759.....	.0.....	.0.....	.0.....	667.....	11/01/2033..	1.....
314021-GS-7..	FED NATL MTG ASSOC #741909.....		03/01/2006..	SCHEDULED REDEMPTION..		263,172.....	263,172.....	257,909.....	258,064.....	.0.....	5,108.....	.0.....	5,108.....	.0.....	263,172.....	.0.....	.0.....	.0.....	2,915.....	10/01/2033..	1.....
314021-JE-5..	FED NATL MTG ASSOC #741961.....		03/01/2006..	SCHEDULED REDEMPTION..		16,891.....	16,891.....	16,997.....	16,980.....	.0.....	(89).....	.0.....	(89).....	.0.....	16,891.....	.0.....	.0.....	.0.....	206.....	09/01/2033..	1.....
314021-OH-0..	FED NATL MTG ASSOC #742156.....		03/01/2006..	SCHEDULED REDEMPTION..		4,617.....	4,617.....	4,752.....	4,718.....	.0.....	(101).....	.0.....	(101).....	.0.....	4,617.....	.0.....	.0.....	.0.....	62.....	09/01/2033..	1.....
314034-WX-0..	FED NATL MTG ASSOC #742974.....		03/01/2006..	SCHEDULED REDEMPTION..		341,214.....	341,214.....	351,877.....	351,323.....	.0.....	(10,110).....	.0.....	(10,110).....	.0.....	341,214.....	.0.....	.0.....	.0.....	4,591.....	10/01/2033..	1.....
314034-WA-9..	FED NATL MTG ASSOC #743241.....		03/01/2006..	SCHEDULED REDEMPTION..		26,694.....	26,694.....	27,941.....	27,919.....	.0.....	(1,226).....	.0.....	(1,226).....	.0.....	26,694.....	.0.....	.0.....	.0.....	432.....	10/01/2033..	1.....
31403B-HW-8..	FED NATL MTG ASSOC #743736.....		03/01/2006..	Various.....		1,222.....	1,222.....	1,255.....	1,255.....	.0.....	(32).....	.0.....	(32).....	.0.....	1,222.....	.0.....	.0.....	.0.....	17.....	11/01/2033..	1.....
31403B-H8-9..	FED NATL MTG ASSOC #743755.....		03/01/2006..	Various.....		102,768.....	102,768.....	105,492.....	105,492.....	.0.....	(2,724).....	.0.....	(2,724).....	.0.....	102,768.....	.0.....	.0.....	.0.....	1,252.....	11/01/2033..	1.....
31403B-HP-9..	FED NATL MTG ASSOC #744638.....		03/01/2006..	SCHEDULED REDEMPTION..		26,714.....	26,714.....	26,730.....	26,730.....	.0.....	(16).....	.0.....	(16).....	.0.....	26,714.....	.0.....	.0.....	.0.....	329.....	10/01/2033..	1.....
31403C-RJ-2..	FED NATL MTG ASSOC #744899.....		03/01/2006..	SCHEDULED REDEMPTION..		17,761.....	17,761.....	17,772.....	17,772.....	.0.....	(11).....	.0.....	(11).....	.0.....	17,761.....	.0.....	.0.....	.0.....	219.....	11/01/2033..	1.....
31403E-MA-6..	FED NATL MTG ASSOC #746579.....		03/01/2006..	SCHEDULED REDEMPTION..		4,676.....	4,676.....	4,679.....	4,679.....	.0.....	(3).....	.0.....	(3).....	.0.....	4,676.....	.0.....	.0.....	.0.....	51.....	10/01/2033..	1.....
31403F-HE-7..	FED NATL MTG ASSOC #747329.....		03/01/2006..	SCHEDULED REDEMPTION..		56,161.....	56,161.....	58,878.....	58,831.....	.0.....	(2,670).....	.0.....	(2,670).....	.0.....	56,161.....	.0.....	.0.....	.0.....	909.....	10/01/2033..	1.....
31403F-PV-0..	FED NATL MTG ASSOC #747536.....		03/01/2006..	SCHEDULED REDEMPTION..		123,233.....	123,233.....	121,019.....	121,084.....	.0.....	2,149.....	.0.....	2,149.....	.0.....	123,233.....	.0.....	.0.....	.0.....	1,316.....	11/01/2033..	1.....
31403G-JT-0..	FED NATL MTG ASSOC #748274.....		03/01/2006..	SCHEDULED REDEMPTION..		58,891.....	58,891.....	58,928.....	58,927.....	.0.....	(35).....	.0.....	(35).....	.0.....	58,891.....	.0.....	.0.....	.0.....	712.....	10/01/2033..	1.....
31403G-RW-4..	FED NATL MTG ASSOC #748501.....		03/01/2006..	SCHEDULED REDEMPTION..		19,646.....	19,646.....	19,140.....	19,154.....	.0.....	492.....	.0.....	492.....	.0.....	19,646.....	.0.....	.0.....	.0.....	212.....	11/01/2033..	1.....
31403G-XF-4..	FED NATL MTG ASSOC #748678.....		03/01/2006..	SCHEDULED REDEMPTION..		4,734.....	4,734.....	4,612.....	4,615.....	.0.....	119.....	.0.....	119.....	.0.....	4,734.....	.0.....	.0.....	.0.....	55.....	10/01/2033..	1.....
31403G-WX-7..	FED NATL MTG ASSOC #748693.....		03/01/2006..	SCHEDULED REDEMPTION..		111,306.....	111,306.....	115,880.....	114,421.....	.0.....	(3,114).....	.0.....	(3,114).....	.0.....	111,306.....	.0.....	.0.....	.0.....	1,799.....	10/01/2033..	1.....
31403G-Z4-7..	FED NATL MTG ASSOC #748763.....		03/01/2006..	SCHEDULED REDEMPTION..		17,839.....	17,839.....	18,441.....	18,405.....	.0.....	(566).....	.0.....	(566).....	.0.....	17,839.....	.0.....	.0.....	.0.....	217.....	11/01/2018..	1.....
31403H-E5-5..	FED NATL MTG ASSOC #749056.....		03/01/2006..	SCHEDULED REDEMPTION..		11,267.....	11,267.....	11,079.....	11,080.....	.0.....	187.....	.0.....	187.....	.0.....	11,267.....	.0.....	.0.....	.0.....	126.....	11/01/2033..	1.....
31403H-JY-7..	FED NATL MTG ASSOC #749179.....		03/01/2006..	Various.....		6,060.....	6,060.....	5,897.....	5,897.....	.0.....	163.....	.0.....	163.....	.0.....	6,060.....	.0.....	.0.....	.0.....	67.....	10/01/2033..	1.....
31403H-RX-6..	FED NATL MTG ASSOC #750302.....		03/01/2006..	Various.....		984.....	984.....	931.....	931.....	.0.....	52.....	.0.....	52.....	.0.....	984.....	.0.....	.0.....	.0.....	10.....	09/01/2033..	1.....
31403J-SR-8..	FED NATL MTG ASSOC #750328.....		03/01/2006..	Various.....		5,598.....	5,598.....	5,447.....	5,447.....	.0.....	150.....	.0.....	150.....	.0.....	5,598.....	.0.....	.0.....	.0.....	68.....	11/01/2033..	1.....
31403J-WK-7..	FED NATL MTG ASSOC #750482.....		03/01/2006..	SCHEDULED REDEMPTION..		45,881.....	45,881.....	47,533.....	47,505.....	.0.....	(1,624).....	.0.....	(1,624).....	.0.....	45,881.....	.0.....	.0.....	.0.....	584.....	12/01/2033..	1.....
31403J-ZG-4..	FED NATL MTG ASSOC #750543.....		03/01/2006..	Various.....		8,605.....	8,605.....	8,667.....	8,667.....	.0.....	(62).....	.0.....	(62).....	.0.....	8,605.....	.0.....	.0.....	.0.....	105.....	01/01/2019..	1.....
31403J-ZW-1..	FED NATL MTG ASSOC #750548.....		03/01/2006..	SCHEDULED REDEMPTION..		27,080.....	27,080.....	26,623.....	26,629.....	.0.....	452.....	.0.....	452.....	.0.....	27,080.....	.0.....	.0.....	.0.....	328.....	02/01/2034..	1.....
31403K-JW-4..	FED NATL MTG ASSOC #750977.....		03/01/2006..	SCHEDULED REDEMPTION..		42,450.....	42,450.....	40,526.....	40,702.....	.0.....	1,748.....	.0.....	1,748.....	.0.....	42,450.....	.0.....	.0.....	.0.....	427.....	11/01/2033..	1.....
31403K-JX-2..	FED NATL MTG ASSOC #750978.....		03/01/2006..	SCHEDULED REDEMPTION..		9,232.....	9,232.....	8,994.....	9,000.....	.0.....	232.....	.0.....	232.....	.0.....	9,232.....	.0.....	.0.....	.0.....	103.....	11/01/2033..	1.....
31403K-R4-7..	FED NATL MTG ASSOC #751207.....		03/01/2006..	SCHEDULED REDEMPTION..		2,363.....	2,363.....	2,421.....	2,419.....	.0.....	(55).....	.0.....	(55).....	.0.....	2,363.....	.0.....	.0.....	.0.....	32.....	01/01/2034..	1.....
31403K-E5-4..	FED NATL MTG ASSOC #752656.....		03/01/2006..	SCHEDULED REDEMPTION..		336,435.....	336,435.....	342,714.....	341,459.....	.0.....	(5,024).....	.0.....	(5,024).....	.0.....	336,435.....	.0.....	.0.....	.0.....	4,463.....	02/01/2034..	1.....
31403N-UU-1..	FED NATL MTG ASSOC #753095.....		03/01/2006..	SCHEDULED REDEMPTION..		411,048.....	411,048.....	419,526.....	417,563.....	.0.....	(6,515).....	.0.....	(6,515).....	.0.....	411,048.....	.0.....	.0.....	.0.....	4,235.....	12/01/2033..	1.....
31403N-CF-2..	FED NATL MTG ASSOC #753470.....		03/01/2006..	Various.....		3,050.....	3,050.....	2,968.....	2,968.....	.0.....	82.....	.0.....	82.....	.0.....	3,050.....	.0.....	.0.....	.0.....	38.....	11/01/2033..	1.....
31403N-KJ-5..	FED NATL MTG ASSOC #753697.....		03/01/2006..	Various.....		125.....	125.....	118.....	118.....	.0.....	7.....	.0.....	7.....	.0.....	125.....	.0.....	.0.....	.0.....	1.....	09/01/2033..	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31403R-RZ-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		184,689	184,689	193,281	193,133	.0	..(8,444)	.0	..(8,444)	.0	..184,689	.0	.0	.0	2,518	..12/01/2033..	1..
31403R-NU-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		97,826	97,826	100,852	100,086	.0	..(2,260)	.0	..(2,260)	.0	..97,826	.0	.0	.0	1,176	..11/01/2033..	1..
31403R-AX-6..	FED NATL MTG ASSOC		03/01/2006..	Various.....		41,240	41,240	41,704	41,704	.0	..(465)	.0	..(465)	.0	..41,240	.0	.0	.0	566	..11/01/2033..	1..
31403R-DC-9..	FED NATL MTG ASSOC		03/01/2006..	Various.....		16,868	16,868	15,968	15,968	.0	..900	.0	..900	.0	..16,868	.0	.0	.0	184	..12/01/2033..	1..
31403S-DL-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		6,032	6,032	5,876	5,881	.0	..151	.0	..151	.0	..6,032	.0	.0	.0	69	..12/01/2033..	1..
31403S-FA-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		13,596	13,596	13,370	13,370	.0	..226	.0	..226	.0	..13,596	.0	.0	.0	184	..11/01/2033..	1..
31403S-K9-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,278	2,278	2,383	2,381	.0	..(104)	.0	..(104)	.0	..2,278	.0	.0	.0	33	..08/01/2034..	1..
31403S-5A-0..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK		2	2	2	2	.0	.0	.0	.0	.0	..2	.0	.0	.0	.0	..02/01/2020..	1..
31403T-QF-4..	FED NATL MTG ASSOC		03/01/2006..	Various.....		7,860	7,860	7,917	7,917	.0	..(57)	.0	..(57)	.0	..7,860	.0	.0	.0	96	..11/01/2018..	1..
31403T-R9-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		391,802	391,802	400,158	398,588	.0	..(6,786)	.0	..(6,786)	.0	..391,802	.0	.0	.0	4,042	..02/01/2034..	1..
31403R-CR-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,159	1,159	1,171	1,168	.0	..(9)	.0	..(9)	.0	..1,159	.0	.0	.0	13	..12/01/2018..	1..
31403R-HE-4..	FED NATL MTG ASSOC		03/01/2006..	Various.....		16,210	16,210	15,345	15,345	.0	..865	.0	..865	.0	..16,210	.0	.0	.0	177	..12/01/2033..	1..
31403V-YT-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		15,372	15,372	15,113	15,115	.0	..258	.0	..258	.0	..15,372	.0	.0	.0	190	..02/01/2034..	1..
31403V-ZJ-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		16,105	16,105	15,833	15,835	.0	..270	.0	..270	.0	..16,105	.0	.0	.0	220	..02/01/2034..	1..
31403R-PA-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		1,370	1,370	1,384	1,380	.0	..(11)	.0	..(11)	.0	..1,370	.0	.0	.0	17	..12/01/2018..	1..
31403R-OD-0..	FED NATL MTG ASSOC		03/01/2006..	Various.....		29,778	29,778	30,114	30,114	.0	..(335)	.0	..(335)	.0	..29,778	.0	.0	.0	364	..12/01/2033..	1..
31403R-SP-6..	FED NATL MTG ASSOC		03/01/2006..	Various.....		50,193	50,193	50,557	50,557	.0	..(364)	.0	..(364)	.0	..50,193	.0	.0	.0	468	..03/01/2019..	1..
31403R-B3-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		19,429	19,429	19,104	19,106	.0	..323	.0	..323	.0	..19,429	.0	.0	.0	224	..12/01/2033..	1..
31404A-NU-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		716	716	732	730	.0	..(14)	.0	..(14)	.0	..716	.0	.0	.0	8	..10/01/2018..	1..
31404A-VR-2..	FED NATL MTG ASSOC		03/01/2006..	Various.....		13,681	13,681	13,784	13,784	.0	..(103)	.0	..(103)	.0	..13,681	.0	.0	.0	165	..08/01/2018..	1..
31404A-7D-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,858	2,858	2,920	2,917	.0	..(59)	.0	..(59)	.0	..2,858	.0	.0	.0	32	..03/01/2019..	1..
31404B-W4-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		25,711	25,711	26,731	26,404	.0	..(694)	.0	..(694)	.0	..25,711	.0	.0	.0	343	..01/01/2034..	1..
31404B-OD-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		17,928	17,928	17,625	17,627	.0	..301	.0	..301	.0	..17,928	.0	.0	.0	208	..01/01/2034..	1..
31404B-V7-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		25,940	25,940	25,502	25,505	.0	..435	.0	..435	.0	..25,940	.0	.0	.0	320	..01/01/2034..	1..
31404C-TY-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		32,094	32,094	31,552	31,556	.0	..538	.0	..538	.0	..32,094	.0	.0	.0	356	..03/01/2034..	1..
31404D-NP-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		255,723	255,723	262,056	261,729	.0	..(6,006)	.0	..(6,006)	.0	..255,723	.0	.0	.0	3,722	..01/01/2034..	1..
31404D-ZM-3..	FED NATL MTG ASSOC		03/01/2006..	Various.....		92,107	92,107	94,534	94,534	.0	..(2,427)	.0	..(2,427)	.0	..92,107	.0	.0	.0	1,494	..02/01/2034..	1..
31404D-3V-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		17,588	17,588	17,291	17,293	.0	..295	.0	..295	.0	..17,588	.0	.0	.0	238	..02/01/2034..	1..
31404E-FL-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		23,422	23,422	24,394	24,377	.0	..(955)	.0	..(955)	.0	..23,422	.0	.0	.0	367	..02/01/2034..	1..
31404E-HD-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		12,280	12,280	12,547	12,497	.0	..(217)	.0	..(217)	.0	..12,280	.0	.0	.0	143	..02/01/2034..	1..
31404E-JY-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		32,084	32,084	31,543	31,549	.0	..535	.0	..535	.0	..32,084	.0	.0	.0	401	..03/01/2034..	1..
31404E-KZ-8..	FED NATL MTG ASSOC		03/01/2006..	Various.....		25,710	25,710	25,897	25,897	.0	..(186)	.0	..(186)	.0	..25,710	.0	.0	.0	340	..03/01/2019..	1..
31404E-RO-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		7,833	7,833	7,701	7,701	.0	..131	.0	..131	.0	..7,833	.0	.0	.0	91	..03/01/2034..	1..

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31404F-CH-4.	FED NATL MTG ASSOC #766972.		03/01/2006.	SCHEDULED REDEMPTION.		723	723	704	705	.0	.18	.0	.18	.0	723	.0	.0	.0	.8	01/01/2034.	1
31404F-DR-1.	FED NATL MTG ASSOC #767012.		03/01/2006.	SCHEDULED REDEMPTION.		2,659	2,659	2,756	2,738	.0	(79)	.0	(79)	.0	2,659	.0	.0	.0	.35	10/01/2034.	1
31404F-VU-4.	FED NATL MTG ASSOC #767527.		03/01/2006.	SCHEDULED REDEMPTION.		7,685	7,685	7,856	7,820	.0	(135)	.0	(135)	.0	7,685	.0	.0	.0	.94	02/01/2034.	1
31404F-3M-3.	FED NATL MTG ASSOC #767704.		03/01/2006.	Various.		103,644	103,644	100,701	100,701	.0	2,943	.0	2,943	.0	103,644	.0	.0	.0	.871	03/01/2034.	1
31404I-CX-1.	FED NATL MTG ASSOC #769686.		03/01/2006.	SCHEDULED REDEMPTION.		800	800	.820	.820	.0	(20)	.0	(20)	.0	.800	.0	.0	.0	.9	03/01/2034.	1
31404I-65-8.	FED NATL MTG ASSOC #769820.		03/01/2006.	SCHEDULED REDEMPTION.		4,388	4,388	4,548	4,524	.0	(136)	.0	(136)	.0	4,388	.0	.0	.0	.55	03/01/2034.	1
31404I-C4-0.	FED NATL MTG ASSOC #770075.		03/01/2006.	SCHEDULED REDEMPTION.		31,136	31,136	30,615	30,621	.0	.514	.0	.514	.0	31,136	.0	.0	.0	.378	03/01/2034.	1
31404K-HA-3.	FED NATL MTG ASSOC #770725.		03/01/2006.	SCHEDULED REDEMPTION.		15,456	15,456	15,195	15,197	.0	.259	.0	.259	.0	15,456	.0	.0	.0	.171	04/01/2034.	1
31404K-LT-7.	FED NATL MTG ASSOC #770838.		03/01/2006.	SCHEDULED REDEMPTION.		36,291	36,291	35,679	35,683	.0	.608	.0	.608	.0	36,291	.0	.0	.0	.438	04/01/2034.	1
31404K-SL-7.	FED NATL MTG ASSOC #771023.		03/01/2006.	SCHEDULED REDEMPTION.		2,694	2,694	2,649	2,650	.0	45	.0	45	.0	2,694	.0	.0	.0	.32	04/01/2034.	1
31404K-JM-2.	FED NATL MTG ASSOC #771088.		03/01/2006.	SCHEDULED REDEMPTION.		1,385	1,385	1,361	1,362	.0	23	.0	23	.0	1,385	.0	.0	.0	.17	02/01/2034.	1
31404N-3C-8.	FED NATL MTG ASSOC #773995.		03/01/2006.	SCHEDULED REDEMPTION.		38,335	38,335	37,688	37,692	.0	.643	.0	.643	.0	38,335	.0	.0	.0	.417	03/01/2034.	1
31404P-KD-2.	FED NATL MTG ASSOC #774392.		03/01/2006.	SCHEDULED REDEMPTION.		7,033	7,033	6,916	6,917	.0	.117	.0	.117	.0	7,033	.0	.0	.0	.69	04/01/2034.	1
31404P-OL-8.	FED NATL MTG ASSOC #774599.		03/01/2006.	SCHEDULED REDEMPTION.		499	499	.474	.476	.0	22	.0	22	.0	499	.0	.0	.0	.5	04/01/2034.	1
31404Q-EC-9.	FED NATL MTG ASSOC #775131.		03/01/2006.	Various.		4,811	4,811	4,674	4,674	.0	.137	.0	.137	.0	4,811	.0	.0	.0	.59	05/01/2034.	1
31404R-IH-0.	FED NATL MTG ASSOC #776452.		03/01/2006.	Various.		21,155	21,155	21,716	21,716	.0	(561)	.0	(561)	.0	21,155	.0	.0	.0	.310	01/01/2034.	1
31404R-X2-8.	FED NATL MTG ASSOC #776597.		03/01/2006.	SCHEDULED REDEMPTION.		3,494	3,494	3,319	3,337	.0	.157	.0	.157	.0	3,494	.0	.0	.0	.35	04/01/2029.	1
31404S-J7-1.	FED NATL MTG ASSOC #777086.		03/01/2006.	Various.		749	749	.728	.728	.0	.21	.0	.21	.0	.749	.0	.0	.0	.9	05/01/2034.	1
31404S-5F-8.	FED NATL MTG ASSOC #777646.		03/01/2006.	Various.		26,442	26,442	25,732	25,732	.0	.710	.0	.710	.0	26,442	.0	.0	.0	.323	04/01/2034.	1
31404T-GF-4.	FED NATL MTG ASSOC #777898.		03/01/2006.	Various.		33,605	33,605	32,651	32,651	.0	.954	.0	.954	.0	33,605	.0	.0	.0	.377	04/01/2034.	1
31404X-UU-6.	FED NATL MTG ASSOC #781895.		03/01/2006.	SCHEDULED REDEMPTION.		7,804	7,804	7,828	7,828	.0	(24)	.0	(24)	.0	7,804	.0	.0	.0	.92	04/01/2032.	1
31404Y-NA-6.	FED NATL MTG ASSOC #782585.		03/01/2006.	SCHEDULED REDEMPTION.		40,703	40,703	40,147	40,210	.0	.493	.0	.493	.0	40,703	.0	.0	.0	.446	06/01/2034.	1
31405A-T5-2.	FED NATL MTG ASSOC #783872.		03/01/2006.	SCHEDULED REDEMPTION.		111,457	111,457	107,190	107,403	.0	4,054	.0	4,054	.0	111,457	.0	.0	.0	1,203	06/01/2034.	1
31405C-I7-0.	FED NATL MTG ASSOC #785570.		01/04/2006.	BARCLAYS BANK.		10	10	.10	.10	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	01/01/2020.	1
31405D-AF-4.	FED NATL MTG ASSOC #785806.		01/04/2006.	BARCLAYS BANK.		62	63	.63	.63	.0	.0	.0	.0	.0	.63	.0	(.1)	(.1)	.0	01/01/2020.	1
31405D-FF-9.	FED NATL MTG ASSOC #785966.		03/01/2006.	Various.		232,243	232,243	233,925	233,925	.0	(1,683)	.0	(1,683)	.0	232,243	.0	.0	.0	3,082	07/01/2019.	1
31405D-HS-9.	FED NATL MTG ASSOC #786041.		03/01/2006.	SCHEDULED REDEMPTION.		14,093	14,093	14,679	14,669	.0	(577)	.0	(577)	.0	14,093	.0	.0	.0	.191	07/01/2034.	1
31405D-SM-0.	FED NATL MTG ASSOC #786324.		03/01/2006.	Various.		6,998	6,998	7,182	7,182	.0	(184)	.0	(184)	.0	6,998	.0	.0	.0	.101	07/01/2034.	1
31405E-CD-5.	FED NATL MTG ASSOC #786768.		03/01/2006.	SCHEDULED REDEMPTION.		3,988	3,988	4,171	4,168	.0	(180)	.0	(180)	.0	3,988	.0	.0	.0	.44	08/01/2034.	1
31405E-CU-7.	FED NATL MTG ASSOC #786783.		03/01/2006.	Various.		146,322	146,322	149,623	149,623	.0	(3,301)	.0	(3,301)	.0	146,322	.0	.0	.0	1,634	08/01/2019.	1
31405E-4F-9.	FED NATL MTG ASSOC #787522.		03/01/2006.	SCHEDULED REDEMPTION.		12,309	12,309	12,893	12,884	.0	(575)	.0	(575)	.0	12,309	.0	.0	.0	.155	09/01/2034.	1
31405F-NC-2.	FED NATL MTG ASSOC #787987.		03/01/2006.	SCHEDULED REDEMPTION.		17,951	17,951	18,782	18,769	.0	(817)	.0	(817)	.0	17,951	.0	.0	.0	.241	07/01/2034.	1
31405H-E3-8.	FED NATL MTG ASSOC #789554.		03/01/2006.	Various.		33,035	33,035	33,274	33,274	.0	(239)	.0	(239)	.0	33,035	.0	.0	.0	.425	04/01/2019.	1

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31405H-GY-8	FED NATL MTG ASSOC #788615		03/01/2006	SCHEDULED REDEMPTION		66,698	66,698	69,077	69,039	.0	(2,341)	.0	(2,341)	.0	66,698	.0	.0	.0	1,038	08/01/2034	1
31405H-H7-6	FED NATL MTG ASSOC #788654		03/01/2006	Various		80,604	80,604	81,188	81,188	.0	(584)	.0	(584)	.0	80,604	.0	.0	.0	812	11/01/2019	1
31405H-J2-5	FED NATL MTG ASSOC #788681		01/04/2006	BARCLAYS BANK		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	01/01/2020	1
31405J-AX-2	FED NATL MTG ASSOC #790322		03/01/2006	SCHEDULED REDEMPTION		65,996	65,996	69,068	69,008	.0	(3,011)	.0	(3,011)	.0	65,996	.0	.0	.0	925	09/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2006	SCHEDULED REDEMPTION		58,578	58,578	59,575	59,559	.0	(981)	.0	(981)	.0	58,578	.0	.0	.0	764	09/01/2034	1
31405J-NO-3	FED NATL MTG ASSOC #790699		03/01/2006	SCHEDULED REDEMPTION		7,574	7,574	7,916	7,910	.0	(336)	.0	(336)	.0	7,574	.0	.0	.0	104	09/01/2034	1
31405J-VW-1	FED NATL MTG ASSOC #790929		03/01/2006	SCHEDULED REDEMPTION		17,676	17,676	18,518	18,504	.0	(828)	.0	(828)	.0	17,676	.0	.0	.0	286	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2006	Various		2,589	2,589	2,658	2,658	.0	(68)	.0	(68)	.0	2,589	.0	.0	.0	38	09/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		03/01/2006	Various		17,713	17,713	18,180	18,180	.0	(467)	.0	(467)	.0	17,713	.0	.0	.0	239	09/01/2034	1
31405P-AL-4	FED NATL MTG ASSOC #794811		03/01/2006	SCHEDULED REDEMPTION		233,826	233,826	242,083	241,225	.0	(7,399)	.0	(7,399)	.0	233,826	.0	.0	.0	2,454	10/01/2019	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		03/01/2006	SCHEDULED REDEMPTION		56,037	56,037	58,567	58,525	.0	(2,488)	.0	(2,488)	.0	56,037	.0	.0	.0	867	08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		03/01/2006	SCHEDULED REDEMPTION		106,754	106,754	112,042	111,108	.0	(4,354)	.0	(4,354)	.0	106,754	.0	.0	.0	1,724	10/01/2034	1
31405R-WC-7	FED NATL MTG ASSOC #796935		03/01/2006	SCHEDULED REDEMPTION		20,017	20,017	20,358	20,320	.0	(303)	.0	(303)	.0	20,017	.0	.0	.0	247	10/01/2034	1
31405R-SW-2	FED NATL MTG ASSOC #797461		03/01/2006	SCHEDULED REDEMPTION		9,967	9,967	9,120	9,135	.0	832	.0	832	.0	9,967	.0	.0	.0	77	01/01/2035	1
31405R-60-4	FED NATL MTG ASSOC #797479		03/01/2006	SCHEDULED REDEMPTION		455,497	455,497	469,731	468,219	.0	(12,722)	.0	(12,722)	.0	455,497	.0	.0	.0	6,545	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2006	Various		5,280	5,280	5,362	5,362	.0	(82)	.0	(82)	.0	5,280	.0	.0	.0	32	03/01/2020	1
31405T-UY-6	FED NATL MTG ASSOC #798699		01/04/2006	BARCLAYS BANK		99	101	101	100	.0	.0	.0	.0	.0	101	.0	(1)	(1)	.0	02/01/2020	1
31405T-WV-0	FED NATL MTG ASSOC #799060		01/04/2006	BARCLAYS BANK		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	03/01/2020	1
31405U-EX-3	FED NATL MTG ASSOC #799450		01/04/2006	BARCLAYS BANK		9	9	9	9	.0	.0	.0	.0	.0	9	.0	.0	.0	.0	01/01/2020	1
31405U-W6-3	FED NATL MTG ASSOC #799681		03/01/2006	SCHEDULED REDEMPTION		434,250	434,250	455,759	451,961	.0	(17,711)	.0	(17,711)	.0	434,250	.0	.0	.0	6,508	11/01/2034	1
31405U-PV-5	FED NATL MTG ASSOC #799736		03/01/2006	SCHEDULED REDEMPTION		128,461	128,461	132,997	132,513	.0	(4,053)	.0	(4,053)	.0	128,461	.0	.0	.0	1,408	11/01/2019	1
31405X-B2-8	FED NATL MTG ASSOC #802057		01/04/2006	BARCLAYS BANK		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	01/01/2020	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		03/01/2006	SCHEDULED REDEMPTION		137,814	137,814	140,969	140,817	.0	(3,002)	.0	(3,002)	.0	137,814	.0	.0	.0	2,054	01/01/2035	1
31405X-XQ-1	FED NATL MTG ASSOC #802687		01/04/2006	BARCLAYS BANK		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	12/01/2019	1
31405X-WW-8	FED NATL MTG ASSOC #803273		01/11/2006	BEAR STEARNS SECURITIES CORP		24,322	25,001	24,924	24,924	.0	.0	.0	.0	.0	24,924	.0	(602)	(602)	.0	12/01/2019	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2006	SCHEDULED REDEMPTION		102,809	102,809	106,021	105,722	.0	(2,913)	.0	(2,913)	.0	102,809	.0	.0	.0	1,535	09/01/2034	1
31406A-DR-0	FED NATL MTG ASSOC #803912		01/11/2006	BEAR STEARNS SECURITIES CORP		24,321	25,000	24,910	24,909	.0	.0	.0	.0	.0	24,910	.0	(588)	(588)	.0	12/01/2019	1
31406B-SZ-1	FED NATL MTG ASSOC #805516		03/01/2006	Various		63,380	63,380	62,842	62,842	.0	537	.0	537	.0	63,380	.0	.0	.0	864	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		03/01/2006	SCHEDULED REDEMPTION		67,778	67,778	68,932	68,799	.0	(1,021)	.0	(1,021)	.0	67,778	.0	.0	.0	643	11/01/2034	1
31406C-WC-8	FED NATL MTG ASSOC #806243		01/04/2006	BARCLAYS BANK		9	9	9	9	.0	.0	.0	.0	.0	9	.0	.0	.0	.0	01/01/2020	1
31406C-WG-9	FED NATL MTG ASSOC #806247		01/04/2006	BARCLAYS BANK		51	52	52	52	.0	.0	.0	.0	.0	52	.0	(1)	(1)	.0	01/01/2020	1
31406B-BP-0	FED NATL MTG ASSOC #806546		03/01/2006	SCHEDULED REDEMPTION		3,013	3,013	3,061	3,056	.0	(42)	.0	(42)	.0	3,013	.0	.0	.0	37	12/01/2019	1
31406P-XX-9	FED NATL MTG ASSOC #807194		03/01/2006	SCHEDULED REDEMPTION		453,864	453,864	458,970	458,606	.0	(4,742)	.0	(4,742)	.0	453,864	.0	.0	.0	4,596	03/01/2035	1

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314060-VA-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..15,096	..15,096	..15,317	..15,318	..0	..(221)	..0	..(221)	..0	..15,096	..0	..0	..0	..90	01/01/2020..	1..
314060-DC-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..809,074	..809,074	..827,594	..826,700	..0	..(17,626)	..0	..(17,626)	..0	..809,074	..0	..0	..0	..10,681	01/01/2035..	1..
314060-TU-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..289,233	..289,233	..295,108	..294,435	..0	..(5,201)	..0	..(5,201)	..0	..289,233	..0	..0	..0	..3,421	01/01/2035..	1..
314060-ZB-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..370	..370	..359	..359	..0	..10	..0	..10	..0	..370	..0	..0	..0	..4	03/01/2035..	1..
31406F-A9-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..1,675	..1,675	..1,750	..1,749	..0	..(74)	..0	..(74)	..0	..1,675	..0	..0	..0	..24	02/01/2035..	1..
31406F-GS-4..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..1	..1	..1	..1	..0	..0	..0	..0	..0	..1	..0	..0	..0	..0	01/01/2020..	1..
31406F-TV-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..275,176	..275,176	..281,475	..281,164	..0	..(5,988)	..0	..(5,988)	..0	..275,176	..0	..0	..0	..2,782	01/01/2035..	1..
31406F-UB-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		..600	..600	..597	..597	..0	..3	..0	..3	..0	..600	..0	..0	..0	..5	01/01/2020..	1..
31406F-UT-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..2,196	..2,196	..2,246	..2,243	..0	..(48)	..0	..(48)	..0	..2,196	..0	..0	..0	..29	01/01/2035..	1..
31406F-2U-4..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..10	..10	..10	..10	..0	..0	..0	..0	..0	..10	..0	..0	..0	..0	04/01/2020..	1..
31406G-HP-7..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..1	..1	..1	..1	..0	..0	..0	..0	..0	..1	..0	..0	..0	..0	02/01/2020..	1..
31406G-SX-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..7,018	..7,018	..7,179	..7,171	..0	..(153)	..0	..(153)	..0	..7,018	..0	..0	..0	..94	02/01/2035..	1..
31406G-VA-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..382,006	..382,006	..390,750	..390,310	..0	..(8,304)	..0	..(8,304)	..0	..382,006	..0	..0	..0	..5,044	02/01/2035..	1..
31406G-7G-8..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..10	..10	..10	..10	..0	..0	..0	..0	..0	..10	..0	..0	..0	..0	03/01/2020..	1..
31406H-L2-1..	FED NATL MTG ASSOC		02/01/2006..	Various.....		..8,680	..8,680	..8,676	..8,676	..0	..4	..0	..4	..0	..8,680	..0	..0	..0	..65	01/01/2020..	1..
31406H-4S-3..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..10	..10	..10	..10	..0	..0	..0	..0	..0	..10	..0	..0	..0	..0	03/01/2020..	1..
31406H-5A-1..	FED NATL MTG ASSOC		01/04/2006..	MORGAN STANLEY DEAN WITTER.....		..24	..24	..25	..24	..0	..0	..0	..0	..0	..25	..0	..0	..0	..0	03/01/2020..	1..
31406H-5W-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..2,301	..2,301	..2,337	..2,337	..0	..(36)	..0	..(36)	..0	..2,301	..0	..0	..0	..14	04/01/2020..	1..
31406J-L9-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..4,527	..4,527	..4,580	..4,580	..0	..(53)	..0	..(53)	..0	..4,527	..0	..0	..0	..27	02/01/2020..	1..
31406J-P4-9..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		..301	..301	..305	..305	..0	..(4)	..0	..(4)	..0	..301	..0	..0	..0	..(137)	06/01/2020..	1..
31406J-P9-8..	FED NATL MTG ASSOC		02/16/2006..	Various.....		..26,660	..26,660	..26,595	..26,595	..0	..64	..0	..64	..0	..26,660	..0	..0	..0	..(6,275)	06/01/2020..	1..
31406J-OK-2..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		..761	..761	..773	..773	..0	..(12)	..0	..(12)	..0	..761	..0	..0	..0	..(393)	06/01/2020..	1..
31406J-RE-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		..784	..784	..796	..796	..0	..(12)	..0	..(12)	..0	..784	..0	..0	..0	..(383)	07/01/2020..	1..
31406J-RG-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..9,049	..9,049	..9,173	..9,173	..0	..(124)	..0	..(124)	..0	..9,049	..0	..0	..0	..(1,600)	07/01/2020..	1..
31406J-W7-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..646	..646	..658	..657	..0	..(12)	..0	..(12)	..0	..646	..0	..0	..0	..8	03/01/2020..	1..
31406J-W8-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..97	..97	..94	..94	..0	..3	..0	..3	..0	..97	..0	..0	..0	..1	03/01/2035..	1..
31406J-4T-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..84,563	..84,563	..87,205	..86,919	..0	..(2,356)	..0	..(2,356)	..0	..84,563	..0	..0	..0	..855	02/01/2035..	1..
31406J-5H-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..255,203	..255,203	..263,178	..262,312	..0	..(7,109)	..0	..(7,109)	..0	..255,203	..0	..0	..0	..2,880	02/01/2035..	1..
31406J-5W-9..	FED NATL MTG ASSOC		03/01/2006..	Various.....		..160,926	..160,926	..159,562	..159,562	..0	..1,365	..0	..1,365	..0	..160,926	..0	..0	..0	..1,514	03/01/2035..	1..
31406J-6W-8..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..9	..9	..9	..9	..0	..0	..0	..0	..0	..9	..0	..0	..0	..0	04/01/2020..	1..
31406K-PH-7..	FED NATL MTG ASSOC		03/01/2006..	Various.....		..3,757	..3,757	..3,725	..3,725	..0	..32	..0	..32	..0	..3,757	..0	..0	..0	..46	03/01/2035..	1..
31406K-PP-9..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK.....		..1	..2	..2	..2	..0	..0	..0	..0	..0	..2	..0	..0	..0	..0	03/01/2020..	1..
31406K-ZC-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		..4,180	..4,180	..4,233	..4,229	..0	..(49)	..0	..(49)	..0	..4,180	..0	..0	..0	..52	04/01/2035..	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 Design- nation or Market Indicator
31406K-5D-8..	FED NATL MTG ASSOC #812744..		03/01/2006..	SCHEDULED REDEMPTION..		145,854	145,854	149,193	149,032	.0	...(3,177)	.0	...(3,177)	.0	145,854	.0	.0	.0	2,169	..02/01/2035..	1..
31406K-60-8..	FED NATL MTG ASSOC #812779..		02/01/2006..	SCHEDULED REDEMPTION..		2,422	2,422	2,410	2,410	.0	.12	.0	.12	.0	2,422	.0	.0	.0	.18	..05/01/2020..	1..
31406L-0K-2..	FED NATL MTG ASSOC #812874..		03/01/2006..	SCHEDULED REDEMPTION..		9,443	9,443	9,593	9,585	.0	...(142)	.0	...(142)	.0	9,443	.0	.0	.0	.16	..02/01/2018..	1..
31406L-C5-5..	FED NATL MTG ASSOC #812892..		01/04/2006..	BARCLAYS BANK..		1	.1	.1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	..02/01/2020..	1..
31406L-D7-0..	FED NATL MTG ASSOC #812926..		01/04/2006..	BARCLAYS BANK..		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	..03/01/2020..	1..
31406L-EZ-7..	FED NATL MTG ASSOC #812952..		03/01/2006..	Various.....		3,459	3,459	3,429	3,429	.0	.29	.0	.29	.0	3,459	.0	.0	.0	.42	..03/01/2035..	1..
31406L-E2-0..	FED NATL MTG ASSOC #812953..		03/01/2006..	Various.....		89,568	89,568	88,809	88,809	.0	.759	.0	.759	.0	89,568	.0	.0	.0	1,069	..03/01/2035..	1..
31406L-FC-7..	FED NATL MTG ASSOC #812963..		03/01/2006..	SCHEDULED REDEMPTION..		3,965	3,965	4,089	4,075	.0	...(110)	.0	...(110)	.0	3,965	.0	.0	.0	.53	..02/01/2035..	1..
31406L-FD-5..	FED NATL MTG ASSOC #812964..		03/01/2006..	SCHEDULED REDEMPTION..		144,645	144,645	149,165	148,685	.0	...(4,040)	.0	...(4,040)	.0	144,645	.0	.0	.0	2,159	..02/01/2035..	1..
31406L-H6-6..	FED NATL MTG ASSOC #813031..		03/01/2006..	Various.....		431,716	431,716	436,150	436,150	.0	...(4,434)	.0	...(4,434)	.0	431,716	.0	.0	.0	5,620	..03/01/2035..	1..
31406L-JK-2..	FED NATL MTG ASSOC #813396..		01/04/2006..	BARCLAYS BANK..		34	35	35	35	.0	.0	.0	.0	.0	35	.0	.0	.0	.0	..01/01/2020..	1..
31406M-FX-9..	FED NATL MTG ASSOC #813882..		01/04/2006..	BARCLAYS BANK..		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	..06/01/2020..	1..
31406M-F5-0..	FED NATL MTG ASSOC #813888..		01/04/2006..	BARCLAYS BANK..		22	22	22	22	.0	.0	.0	.0	.0	22	.0	.0	.0	.0	..06/01/2020..	1..
31406M-GB-6..	FED NATL MTG ASSOC #813894..		01/04/2006..	BARCLAYS BANK..		6	7	7	7	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	..06/01/2020..	1..
31406M-GE-0..	FED NATL MTG ASSOC #813897..		02/16/2006..	Various.....		3,177	3,178	3,173	3,173	.0	.4	.0	.4	.0	3,178	.0	.0	.0	(1,537)	..06/01/2020..	1..
31406M-GH-3..	FED NATL MTG ASSOC #813900..		01/04/2006..	BARCLAYS BANK..		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	..06/01/2020..	1..
31406M-GL-4..	FED NATL MTG ASSOC #813903..		01/04/2006..	BARCLAYS BANK..		33	34	34	34	.0	.0	.0	.0	.0	34	.0	.0	.0	.0	..06/01/2020..	1..
31406M-GR-1..	FED NATL MTG ASSOC #813908..		02/01/2006..	SCHEDULED REDEMPTION..		15,911	15,911	15,856	15,856	.0	.55	.0	.55	.0	15,911	.0	.0	.0	(1,382)	..11/01/2020..	1..
31406M-GX-8..	FED NATL MTG ASSOC #813914..		01/11/2006..	Various.....		424,209	443,878	434,598	434,681	.0	.56	.0	.56	.0	434,738	.0	(10,528)	(10,528)	2,314	..11/01/2020..	1..
31406M-GY-6..	FED NATL MTG ASSOC #813915..		01/11/2006..	BEAR STEARNS SECURITIES CORP..		922,366	948,105	947,310	947,309	.0	.1	.0	.1	.0	947,310	.0	(24,944)	(24,944)	.0	..11/01/2020..	1..
31406M-HD-1..	FED NATL MTG ASSOC #813928..		03/01/2006..	Various.....		21,901,336	22,917,366	22,410,232	22,414,809	.0	2,797	.0	2,797	.0	22,417,606	.0	(516,270)	(516,270)	120,246	..11/01/2020..	1..
31406M-HE-9..	FED NATL MTG ASSOC #813929..		02/01/2006..	SCHEDULED REDEMPTION..		6,879	6,879	6,867	6,867	.0	.12	.0	.12	.0	6,879	.0	.0	.0	(2,718)	..11/01/2020..	1..
31406M-HK-5..	FED NATL MTG ASSOC #813934..		02/01/2006..	SCHEDULED REDEMPTION..		21,823	21,823	21,727	21,728	.0	.95	.0	.95	.0	21,823	.0	.0	.0	(1,141)	..11/01/2020..	1..
31406M-H7-4..	FED NATL MTG ASSOC #813954..		02/01/2006..	Various.....		41,642	42,581	42,488	42,488	.0	.25	.0	.25	.0	42,513	.0	(871)	(871)	(2,397)	..12/01/2020..	1..
31406M-JS-6..	FED NATL MTG ASSOC #813973..		01/04/2006..	BARCLAYS BANK..		85	86	86	86	.0	.0	.0	.0	.0	86	.0	(1)	(1)	.0	..05/01/2020..	1..
31406M-R9-9..	FED NATL MTG ASSOC #814212..		01/04/2006..	BARCLAYS BANK..		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	..02/01/2020..	1..
31406M-V9-4..	FED NATL MTG ASSOC #814340..		03/01/2006..	Various.....		108,962	108,962	108,038	108,038	.0	.924	.0	.924	.0	108,962	.0	.0	.0	1,435	..03/01/2035..	1..
31406M-WP-7..	FED NATL MTG ASSOC #814354..		03/01/2006..	SCHEDULED REDEMPTION..		155,527	155,527	159,088	158,908	.0	(3,381)	.0	(3,381)	.0	155,527	.0	.0	.0	1,598	..03/01/2035..	1..
31406M-AK-0..	FED NATL MTG ASSOC #814610..		03/01/2006..	Various.....		602,900	602,900	597,788	597,788	.0	5,112	.0	5,112	.0	602,900	.0	.0	.0	8,206	..04/01/2035..	1..
31406M-OT-4..	FED NATL MTG ASSOC #815066..		03/01/2006..	SCHEDULED REDEMPTION..		257,632	257,632	259,685	259,539	.0	(1,907)	.0	(1,907)	.0	257,632	.0	.0	.0	3,466	..04/01/2035..	1..
31406M-SB-1..	FED NATL MTG ASSOC #815114..		01/04/2006..	BARCLAYS BANK..		10	10	10	10	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	..04/01/2020..	1..
31406M-4D-3..	FED NATL MTG ASSOC #815420..		03/01/2006..	SCHEDULED REDEMPTION..		13,822	13,822	13,446	13,459	.0	.363	.0	.363	.0	13,822	.0	.0	.0	129	..02/01/2035..	1..
31406M-4F-8..	FED NATL MTG ASSOC #815422..		03/01/2006..	SCHEDULED REDEMPTION..		15,429	15,429	14,918	14,927	.0	.502	.0	.502	.0	15,429	.0	.0	.0	147	..02/01/2035..	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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator
31406N-4P-6..	FED NATL MTG ASSOC #815430..		01/04/2006..	BARCLAYS BANK..		7	7	7	7	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	.02/01/2020..	1..
31406N-5L-4..	FED NATL MTG ASSOC #815451..		01/04/2006..	MORGAN STANLEY DEAN WITTER..		6	6	6	6	.0	.0	.0	.0	.0	6	.0	.0	.0	.0	.02/01/2020..	1..
31406P-BA-6..	FED NATL MTG ASSOC #815533..		03/01/2006..	SCHEDULED REDEMPTION..		1,008,309	1,008,309	1,019,652	1,018,862	.0	(10,553)	.0	(10,553)	.0	1,008,309	.0	.0	.0	12,848	03/01/2035..	1..
31406P-BK-4..	FED NATL MTG ASSOC #815542..		02/01/2006..	SCHEDULED REDEMPTION..		629	629	636	636	.0	(7)	.0	(7)	.0	629	.0	.0	.0	(138)	04/01/2020..	1..
31406P-E8-8..	FED NATL MTG ASSOC #815659..		03/01/2006..	SCHEDULED REDEMPTION..		125,713	125,713	125,438	125,457	.0	256	.0	256	.0	125,713	.0	.0	.0	1,710	02/01/2035..	1..
31406P-TW-9..	FED NATL MTG ASSOC #816065..		01/04/2006..	BARCLAYS BANK..		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	.0	04/01/2020..	1..
31406P-U6-4..	FED NATL MTG ASSOC #816105..		03/01/2006..	SCHEDULED REDEMPTION..		3,396	3,396	3,438	3,435	.0	(39)	.0	(39)	.0	3,396	.0	.0	.0	41	05/01/2035..	1..
31406P-VI-8..	FED NATL MTG ASSOC #816128..		02/01/2006..	SCHEDULED REDEMPTION..		8,674	8,674	8,630	8,630	.0	44	.0	44	.0	8,674	.0	.0	.0	65	05/01/2020..	1..
31406P-VX-4..	FED NATL MTG ASSOC #816130..		02/01/2006..	Various..		3,039	3,039	3,024	3,024	.0	15	.0	15	.0	3,039	.0	.0	.0	23	09/01/2020..	1..
31406P-V7-1..	FED NATL MTG ASSOC #816138..		02/01/2006..	SCHEDULED REDEMPTION..		3,031	3,031	3,028	3,028	.0	3	.0	3	.0	3,031	.0	.0	.0	(1,729)	01/01/2021..	1..
31406G-AL-1..	FED NATL MTG ASSOC #816411..		01/11/2006..	BEAR STEARNS SECURITIES CORP..		66,640	68,500	68,436	68,436	.0	.0	.0	.0	.0	68,436	.0	(1,796)	(1,796)	.0	07/01/2020..	1..
31406G-B9-7..	FED NATL MTG ASSOC #816494..		03/01/2006..	Various..		86,089	86,089	85,359	85,359	.0	730	.0	730	.0	86,089	.0	.0	.0	841	03/01/2035..	1..
31406G-GW-1..	FED NATL MTG ASSOC #816613..		03/01/2006..	SCHEDULED REDEMPTION..		4,656	4,656	4,763	4,758	.0	(101)	.0	(101)	.0	4,656	.0	.0	.0	56	03/01/2035..	1..
31406G-VK-0..	FED NATL MTG ASSOC #817018..		03/01/2006..	SCHEDULED REDEMPTION..		417	417	405	405	.0	12	.0	12	.0	417	.0	.0	.0	4	02/01/2035..	1..
31406R-DN-2..	FED NATL MTG ASSOC #817409..		02/01/2006..	SCHEDULED REDEMPTION..		1,416	1,416	1,435	1,435	.0	(19)	.0	(19)	.0	1,416	.0	.0	.0	(836)	08/01/2020..	1..
31406R-6A-7..	FED NATL MTG ASSOC #817493..		02/01/2006..	SCHEDULED REDEMPTION..		233	233	232	232	.0	1	.0	1	.0	233	.0	.0	.0	(89)	09/01/2020..	1..
31406R-KM-6..	FED NATL MTG ASSOC #817600..		03/01/2006..	Various..		332,286	337,179	342,264	342,275	.0	(108)	.0	(108)	.0	342,167	.0	(9,882)	(9,882)	(78)	11/01/2020..	1..
31406R-NV-4..	FED NATL MTG ASSOC #817672..		02/01/2006..	SCHEDULED REDEMPTION..		15,452	15,452	15,374	15,374	.0	78	.0	78	.0	15,452	.0	.0	.0	116	10/01/2020..	1..
31406R-NH-4..	FED NATL MTG ASSOC #817692..		02/09/2006..	Various..		127,760	129,661	131,170	131,172	.0	(14)	.0	(14)	.0	131,157	.0	(3,398)	(3,398)	503	12/01/2020..	1..
31406S-4L-4..	FED NATL MTG ASSOC #819027..		03/01/2006..	Various..		8,241	8,241	8,171	8,171	.0	70	.0	70	.0	8,241	.0	.0	.0	102	03/01/2035..	1..
31406T-CS-8..	FED NATL MTG ASSOC #819181..		03/01/2006..	Various..		577,997	577,997	583,918	583,918	.0	(5,922)	.0	(5,922)	.0	577,997	.0	.0	.0	7,525	04/01/2035..	1..
31406T-DE-8..	FED NATL MTG ASSOC #819201..		03/01/2006..	SCHEDULED REDEMPTION..		228,847	228,847	228,347	228,382	.0	465	.0	465	.0	228,847	.0	.0	.0	2,684	03/01/2035..	1..
31406T-DL-2..	FED NATL MTG ASSOC #819207..		01/04/2006..	MORGAN STANLEY DEAN WITTER..		7	7	7	7	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	03/01/2020..	1..
31406T-MF-5..	FED NATL MTG ASSOC #819458..		03/01/2006..	SCHEDULED REDEMPTION..		333,932	333,932	333,932	333,932	.0	.0	.0	.0	.0	333,932	.0	.0	.0	3,428	03/01/2034..	1..
31406T-PC-9..	FED NATL MTG ASSOC #819519..		03/01/2006..	SCHEDULED REDEMPTION..		245,709	245,709	248,473	248,276	.0	(2,567)	.0	(2,567)	.0	245,709	.0	.0	.0	3,371	03/01/2035..	1..
31406T-VD-0..	FED NATL MTG ASSOC #819712..		01/04/2006..	BARCLAYS BANK..		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	04/01/2020..	1..
31406T-5L-1..	FED NATL MTG ASSOC #819951..		02/01/2006..	SCHEDULED REDEMPTION..		11,851	11,851	11,791	11,792	.0	60	.0	60	.0	11,851	.0	.0	.0	89	04/01/2020..	1..
31406U-CV-8..	FED NATL MTG ASSOC #820094..		03/01/2006..	SCHEDULED REDEMPTION..		14,234	14,234	14,875	14,865	.0	(632)	.0	(632)	.0	14,234	.0	.0	.0	191	04/01/2035..	1..
31406U-TG-3..	FED NATL MTG ASSOC #820551..		03/01/2006..	SCHEDULED REDEMPTION..		9,550	9,550	9,768	9,757	.0	(208)	.0	(208)	.0	9,550	.0	.0	.0	128	04/01/2035..	1..
31406U-VK-1..	FED NATL MTG ASSOC #820618..		02/01/2006..	SCHEDULED REDEMPTION..		1,076	1,076	1,073	1,073	.0	3	.0	3	.0	1,076	.0	.0	.0	(535)	06/01/2020..	1..
31406V-EB-8..	FED NATL MTG ASSOC #821030..		03/01/2006..	SCHEDULED REDEMPTION..		253	253	246	246	.0	7	.0	7	.0	253	.0	.0	.0	2	05/01/2035..	1..
31406V-NV-8..	FED NATL MTG ASSOC #821307..		03/01/2006..	SCHEDULED REDEMPTION..		9,260	9,260	9,400	9,401	.0	(141)	.0	(141)	.0	9,260	.0	.0	.0	(2,067)	05/01/2020..	1..
31406V-R4-0..	FED NATL MTG ASSOC #821407..		03/01/2006..	SCHEDULED REDEMPTION..		90,603	90,603	91,764	91,678	.0	(1,075)	.0	(1,075)	.0	90,603	.0	.0	.0	1,225	06/01/2035..	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	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31406V-VZ-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		229,995	229,995	232,942	232,725	.0	..(2,730)	.0	..(2,730)	.0	229,995	.0	.0	.0	2,694	06/01/2035..	1..
31406V-2F-2..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		138,138	138,138	139,907	139,777	.0	..(1,640)	.0	..(1,640)	.0	138,138	.0	.0	.0	1,854	06/01/2035..	1..
31406V-4M-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		776	.776	.775	.775	.0	.1	.0	.1	.0	.776	.0	.0	.0	..(380)	06/01/2020..	1..
31406W-V9-2..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,061	.1,061	.1,074	.1,074	.0	..(12)	.0	..(12)	.0	.1,061	.0	.0	.0	..(164)	05/01/2020..	1..
31406W-Y7-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		11,954	.11,954	.11,893	.11,894	.0	.60	.0	.60	.0	.11,954	.0	.0	.0	.90	07/01/2020..	1..
31406W-Y8-1..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		5,433	.5,433	.5,406	.5,406	.0	.27	.0	.27	.0	.5,433	.0	.0	.0	.41	07/01/2020..	1..
31406W-ZM-9..	FED NATL MTG ASSOC		09/15/2005..	BARCLAYS BANK..		8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	09/01/2020..	1..
31406W-Z3-1..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		4,613	4,613	4,590	4,590	.0	.23	.0	.23	.0	4,613	.0	.0	.0	.35	11/01/2020..	1..
31406W-7B-4..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	04/01/2020..	1..
31406W-7D-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		52,559	.52,559	.53,277	53,278	.0	..(720)	.0	..(720)	.0	52,559	.0	.0	.0	..(5,559)	04/01/2020..	1..
31406W-7F-5..	FED NATL MTG ASSOC		01/04/2006..	MORGAN STANLEY DEAN WITTER..		7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	04/01/2020..	1..
31406X-DC-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		221	.221	.204	.204	.0	.17	.0	.17	.0	.221	.0	.0	.0	2	04/01/2035..	1..
31406X-HS-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		2,314	2,314	2,367	2,364	.0	..(50)	.0	..(50)	.0	2,314	.0	.0	.0	.31	04/01/2035..	1..
31406X-P5-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		4,196	4,196	4,307	4,295	.0	..(100)	.0	..(100)	.0	4,196	.0	.0	.0	.56	04/01/2035..	1..
31406X-VR-7..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		62	.63	.62	.62	.0	.0	.0	.0	.0	.62	.0	..(1)	..(1)	.0	04/01/2020..	1..
31406X-4F-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,085	2,085	2,088	2,088	.0	..(3)	.0	..(3)	.0	2,085	.0	.0	.0	..(477)	06/01/2020..	1..
31406X-5M-8..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	07/01/2020..	1..
31406Y-R7-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		127,017	127,017	130,401	130,038	.0	..(3,021)	.0	..(3,021)	.0	127,017	.0	.0	.0	1,894	04/01/2035..	1..
31406Y-SP-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		66,765	.66,765	.66,765	.66,765	.0	.0	.0	.0	.0	.66,765	.0	.0	.0	.826	03/01/2035..	1..
31406Y-6D-7..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,955	3,955	4,003	4,003	.0	..(48)	.0	..(48)	.0	3,955	.0	.0	.0	..(224)	05/01/2020..	1..
31406Y-6R-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		5,534	5,534	5,530	5,530	.0	.4	.0	.4	.0	5,534	.0	.0	.0	..(1,536)	06/01/2020..	1..
31407A-EW-7..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		2	.2	.2	.2	.0	.0	.0	.0	.0	.2	.0	.0	.0	.0	07/01/2020..	1..
31407A-5B-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		7,060	7,060	7,041	7,041	.0	.19	.0	.19	.0	7,060	.0	.0	.0	..(1,202)	05/01/2020..	1..
31407B-ER-6..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		10	.10	.10	.10	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	06/01/2020..	1..
31407B-K4-0..	FED NATL MTG ASSOC		02/01/2006..	Various..		3,150	3,150	3,134	3,134	.0	.16	.0	.16	.0	3,150	.0	.0	.0	.24	07/01/2020..	1..
31407B-WE-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,533	2,533	2,525	2,525	.0	.8	.0	.8	.0	2,533	.0	.0	.0	..(1,217)	08/01/2020..	1..
31407B-WP-0..	FED NATL MTG ASSOC		01/10/2006..	Various..		1,935,322	1,994,213	1,942,800	1,943,802	.0	.180	.0	.180	.0	1,943,982	.0	..(8,660)	..(8,660)	11,348	09/01/2035..	1..
31407B-PA-1..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,065	2,065	2,092	2,093	.0	..(28)	.0	..(28)	.0	2,065	.0	.0	.0	..(1,098)	09/01/2020..	1..
31407B-RT-8..	FED NATL MTG ASSOC		02/16/2006..	Various..		4,363	4,363	4,346	4,346	.0	.17	.0	.17	.0	4,363	.0	.0	.0	..(1,812)	09/01/2020..	1..
31407B-RZ-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,225	1,225	1,244	1,244	.0	..(19)	.0	..(19)	.0	1,225	.0	.0	.0	..(681)	09/01/2020..	1..
31407B-SJ-9..	FED NATL MTG ASSOC		01/11/2006..	Various..		230,758	241,466	235,754	235,806	.0	.30	.0	.30	.0	235,836	.0	..(5,078)	..(5,078)	1,259	09/01/2020..	1..
31407B-TK-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		7,299	7,299	7,277	7,277	.0	.22	.0	.22	.0	7,299	.0	.0	.0	..(513)	07/01/2020..	1..
31407B-U6-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		43,301	43,301	42,185	42,206	.0	1,095	.0	1,095	.0	43,301	.0	.0	.0	.361	07/01/2035..	1..

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31407B-V5-2.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		12,701	12,701	12,870	12,870	.0	..(170)	.0	..(170)	.0	12,701	.0	.0	.0	..(184)	..07/01/2020.	1.
31407B-7D-5.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		3,173	3,173	3,222	3,222	.0	..(49)	.0	..(49)	.0	3,173	.0	.0	.0	..(1,649)	..07/01/2020.	1.
31407C-F3-6.	FED NATL MTG ASSOC		03/01/2006.	Various.....		5,033	5,033	5,161	5,149	.0	..(116)	.0	..(116)	.0	5,033	.0	.0	.0	..66	..07/01/2035.	1.
31407C-J2-4.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		4,758	4,758	4,734	4,735	.0	..24	.0	..24	.0	4,758	.0	.0	.0	..36	..07/01/2020.	1.
31407C-KT-3.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		4,240	4,240	4,224	4,224	.0	..16	.0	..16	.0	4,240	.0	.0	.0	..(1,952)	..08/01/2020.	1.
31407C-PX-9.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		9,283	9,283	9,044	9,050	.0	..233	.0	..233	.0	9,283	.0	.0	.0	..77	..08/01/2035.	1.
31407C-R8-2.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		270	270	273	273	.0	..(3)	.0	..(3)	.0	270	.0	.0	.0	..(167)	..08/01/2020.	1.
31407C-U6-2.	FED NATL MTG ASSOC		02/01/2006.	Various.....		2,315,992	2,394,400	2,332,670	2,333,869	.0	1,349	.0	1,349	.0	2,335,219	.0	(19,227)	(19,227)	23,817	..08/01/2035.	1.
31407C-5Y-9.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		245,677	245,677	251,301	251,002	.0	(5,324)	.0	(5,324)	.0	245,677	.0	.0	.0	3,577	..05/01/2035.	1.
31407D-PW-9.	FED NATL MTG ASSOC		01/11/2006.	Various.....		395,246	413,595	404,889	405,016	.0	55	.0	55	.0	405,072	.0	(9,826)	(9,826)	2,157	..08/01/2020.	1.
31407D-0B-4.	FED NATL MTG ASSOC		01/11/2006.	Various.....		221,447	231,724	226,242	226,292	.0	28	.0	28	.0	226,320	.0	(4,873)	(4,873)	1,208	..09/01/2020.	1.
31407D-0S-7.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		5,306	5,306	5,194	5,195	.0	111	.0	111	.0	5,306	.0	.0	.0	..47	..10/01/2020.	1.
31407D-SB-2.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		24,701	24,701	24,576	24,577	.0	124	.0	124	.0	24,701	.0	.0	.0	185	..05/01/2020.	1.
31407D-X0-3.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		3,124	3,124	3,207	3,198	.0	(74)	.0	(74)	.0	3,124	.0	.0	.0	..41	..06/01/2035.	1.
31407E-VY-7.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		1,085	1,085	1,081	1,081	.0	4	.0	4	.0	1,085	.0	.0	.0	..(401)	..07/01/2020.	1.
31407E-L2-7.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		39,521	39,521	39,321	39,323	.0	199	.0	199	.0	39,521	.0	.0	.0	296	..07/01/2020.	1.
31407E-TK-9.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		9	9	9	9	.0	.0	.0	.0	.0	9	.0	.0	.0	.0	..09/01/2020.	1.
31407E-ZB-2.	FED NATL MTG ASSOC		01/04/2006.	Various.....		846,766	886,066	867,432	867,603	.0	95	.0	95	.0	867,697	.0	(20,932)	(20,932)	4,621	..09/01/2020.	1.
31407F-AS-9.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		22	23	23	23	.0	.0	.0	.0	.0	23	.0	.0	.0	.0	..07/01/2020.	1.
31407F-A6-7.	FED NATL MTG ASSOC		01/11/2006.	BEAR STEARNS SECURITIES CORP.		82,213	84,507	84,404	84,404	.0	.0	.0	.0	.0	84,404	.0	(2,191)	(2,191)	.0	..07/01/2020.	1.
31407F-BB-5.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		302	302	301	301	.0	1	.0	1	.0	302	.0	.0	.0	..(121)	..07/01/2020.	1.
31407F-BK-5.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		18,200	18,200	18,455	18,456	.0	(256)	.0	(256)	.0	18,200	.0	.0	.0	..(1,597)	..08/01/2020.	1.
31407F-BZ-2.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		774	774	786	786	.0	(12)	.0	(12)	.0	774	.0	.0	.0	..(457)	..08/01/2020.	1.
31407F-CA-6.	FED NATL MTG ASSOC		01/11/2006.	BEAR STEARNS SECURITIES CORP.		1,741,466	1,790,063	1,787,693	1,787,690	.0	3	.0	3	.0	1,787,693	.0	(46,227)	(46,227)	.0	..08/01/2020.	1.
31407F-CD-0.	FED NATL MTG ASSOC		02/01/2006.	Various.....		10,909	10,909	10,854	10,854	.0	55	.0	55	.0	10,909	.0	.0	.0	82	..08/01/2020.	1.
31407F-CJ-7.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		6,328	6,328	6,430	6,430	.0	(102)	.0	(102)	.0	6,328	.0	.0	.0	..(439)	..09/01/2020.	1.
31407F-CK-4.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		2,370	2,370	2,407	2,407	.0	(37)	.0	(37)	.0	2,370	.0	.0	.0	..(579)	..09/01/2020.	1.
31407F-CL-2.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		20,098	20,098	20,375	20,375	.0	(277)	.0	(277)	.0	20,098	.0	.0	.0	..(3,346)	..09/01/2020.	1.
31407F-C0-1.	FED NATL MTG ASSOC		01/11/2006.	Various.....		477,628	499,751	489,241	489,396	.0	87	.0	87	.0	489,482	.0	(11,855)	(11,855)	2,604	..09/01/2020.	1.
31407F-CR-9.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		1,020	1,020	1,019	1,019	.0	2	.0	2	.0	1,020	.0	.0	.0	..(504)	..09/01/2020.	1.
31407F-C4-0.	FED NATL MTG ASSOC		01/11/2006.	Various.....		281,412	294,456	287,003	287,071	.0	47	.0	47	.0	287,118	.0	(5,706)	(5,706)	1,535	..09/01/2020.	1.
31407F-C5-7.	FED NATL MTG ASSOC		02/16/2006.	Various.....		9,301	9,301	9,255	9,255	.0	46	.0	46	.0	9,301	.0	.0	.0	..(56)	..10/01/2020.	1.
31407F-DJ-6.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		51,663	51,663	51,568	51,568	.0	95	.0	95	.0	51,663	.0	.0	.0	..(1,118)	..10/01/2020.	1.

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31407F-DK-3..	FED NATL MTG ASSOC #829106..		02/01/2006..	Various.....		820,049	842,787	840,217	840,214	.0	.19	.0	.19	.0	840,233	.0	(20,184)	(20,184)	(1,706)	10/01/2020..	1..
31407F-ET-3..	FED NATL MTG ASSOC #829146..		01/10/2006..	Various.....		1,933,210	1,992,122	1,940,763	1,941,778	.0	109	.0	109	.0	1,941,887	.0	(8,678)	(8,678)	11,340	10/01/2035..	1..
31407F-VJ-6..	FED NATL MTG ASSOC #829617..		03/01/2006..	SCHEDULED REDEMPTION.....		8,465	8,465	8,465	8,465	.0	.0	.0	.0	.0	8,465	.0	.0	.0	95	07/01/2035..	1..
31407F-XE-5..	FED NATL MTG ASSOC #829677..		01/11/2006..	Various.....		1,464,369	1,532,319	1,497,775	1,498,093	.0	184	.0	184	.0	1,498,277	.0	(33,908)	(33,908)	7,990	08/01/2020..	1..
31407G-VK-0..	FED NATL MTG ASSOC #830626..		02/01/2006..	Various.....		2,612	2,612	2,599	2,599	.0	.13	.0	.13	.0	2,612	.0	.0	.0	20	07/01/2020..	1..
31407G-ZF-8..	FED NATL MTG ASSOC #830642..		01/04/2006..	BARCLAYS BANK.....		1	1	1	1	.0	.0	.0	.0	.0	1	.0	.0	.0	.0	08/01/2020..	1..
31407G-ZJ-0..	FED NATL MTG ASSOC #830645..		02/01/2006..	SCHEDULED REDEMPTION.....		3,637	3,637	3,622	3,622	.0	.15	.0	.15	.0	3,637	.0	.0	.0	(1,301)	09/01/2020..	1..
31407G-ZX-9..	FED NATL MTG ASSOC #830658..		02/01/2006..	SCHEDULED REDEMPTION.....		244	244	246	246	.0	(3)	.0	(3)	.0	244	.0	.0	.0	(124)	10/01/2020..	1..
31407G-ZZ-7..	FED NATL MTG ASSOC #830661..		02/01/2006..	SCHEDULED REDEMPTION.....		717	717	729	729	.0	(11)	.0	(11)	.0	717	.0	.0	.0	(427)	10/01/2020..	1..
31407G-Z5-0..	FED NATL MTG ASSOC #830664..		02/09/2006..	Various.....		689,684	679,440	687,485	687,500	.0	(235)	.0	(235)	.0	687,265	.0	(17,601)	(17,601)	2,164	11/01/2020..	1..
31407H-CQ-7..	FED NATL MTG ASSOC #830879..		01/10/2006..	Various.....		192,598	198,466	193,559	193,659	.0	30	.0	30	.0	193,669	.0	(1,071)	(1,071)	1,130	08/01/2035..	1..
31407H-LC-8..	FED NATL MTG ASSOC #831123..		02/01/2006..	SCHEDULED REDEMPTION.....		1,161	1,161	1,179	1,179	.0	(18)	.0	(18)	.0	1,161	.0	.0	.0	(659)	11/01/2020..	1..
31407J-R4-6..	FED NATL MTG ASSOC #832207..		02/01/2006..	SCHEDULED REDEMPTION.....		8,100	8,100	8,059	8,060	.0	41	.0	41	.0	8,100	.0	.0	.0	61	07/01/2020..	1..
31407J-SA-1..	FED NATL MTG ASSOC #832213..		02/01/2006..	SCHEDULED REDEMPTION.....		4,162	4,162	4,162	4,162	.0	.0	.0	.0	.0	4,162	.0	.0	.0	(1,800)	07/01/2020..	1..
31407J-S5-2..	FED NATL MTG ASSOC #832240..		01/11/2006..	BEAR STEARNS SECURITIES CORP.....		26,334	27,069	27,043	27,043	.0	.0	.0	.0	.0	27,043	.0	(709)	(709)	.0	08/01/2020..	1..
31407J-T4-4..	FED NATL MTG ASSOC #832271..		02/01/2006..	SCHEDULED REDEMPTION.....		3,151	3,151	3,193	3,193	.0	(42)	.0	(42)	.0	3,151	.0	.0	.0	(1,250)	08/01/2020..	1..
31407J-VY-5..	FED NATL MTG ASSOC #832331..		03/01/2006..	SCHEDULED REDEMPTION.....		13,014	13,014	13,169	13,169	.0	(154)	.0	(154)	.0	13,014	.0	.0	.0	(573)	08/01/2020..	1..
31407J-WH-1..	FED NATL MTG ASSOC #832348..		01/10/2006..	Various.....		2,886,101	2,973,837	2,897,167	2,899,117	.0	347	.0	347	.0	2,899,464	.0	(13,363)	(13,363)	16,918	08/01/2035..	1..
31407J-Y5-5..	FED NATL MTG ASSOC #832432..		03/01/2006..	SCHEDULED REDEMPTION.....		5,287	5,287	5,372	5,372	.0	(85)	.0	(85)	.0	5,287	.0	.0	.0	(617)	08/01/2020..	1..
31407J-S5-7..	FED NATL MTG ASSOC #832557..		02/16/2006..	Various.....		1,859,274	1,922,652	1,873,084	1,874,034	.0	762	.0	762	.0	1,874,797	.0	(15,522)	(15,522)	19,181	09/01/2035..	1..
31407K-AJ-8..	FED NATL MTG ASSOC #832609..		01/11/2006..	Various.....		804,128	841,441	823,748	823,910	.0	94	.0	94	.0	824,004	.0	(19,876)	(19,876)	4,388	09/01/2020..	1..
31407K-DR-7..	FED NATL MTG ASSOC #832712..		01/11/2006..	Various.....		395,725	414,073	405,366	405,447	.0	53	.0	53	.0	405,499	.0	(9,775)	(9,775)	2,159	08/01/2020..	1..
31407K-DS-5..	FED NATL MTG ASSOC #832713..		01/11/2006..	BEAR STEARNS SECURITIES CORP.....		767,743	789,168	787,720	787,718	.0	2	.0	2	.0	787,720	.0	(19,977)	(19,977)	.0	09/01/2020..	1..
31407K-ER-6..	FED NATL MTG ASSOC #832744..		01/11/2006..	Various.....		390,212	408,317	399,732	399,810	.0	46	.0	46	.0	399,857	.0	(9,645)	(9,645)	2,129	09/01/2020..	1..
31407K-GD-5..	FED NATL MTG ASSOC #832796..		01/11/2006..	Various.....		49,658	51,963	50,733	50,745	.0	6	.0	6	.0	50,751	.0	(1,093)	(1,093)	271	09/01/2020..	1..
31407K-HJ-1..	FED NATL MTG ASSOC #832833..		02/01/2006..	SCHEDULED REDEMPTION.....		11,196	11,196	11,329	11,329	.0	(133)	.0	(133)	.0	11,196	.0	.0	.0	(1,910)	09/01/2020..	1..
31407K-R2-7..	FED NATL MTG ASSOC #833105..		02/01/2006..	SCHEDULED REDEMPTION.....		1,271	1,271	1,290	1,290	.0	(20)	.0	(20)	.0	1,271	.0	.0	.0	(699)	09/01/2020..	1..
31407K-SB-6..	FED NATL MTG ASSOC #833114..		01/11/2006..	Various.....		42,144	44,098	43,055	43,064	.0	6	.0	6	.0	43,070	.0	(927)	(927)	230	09/01/2020..	1..
31407K-TS-8..	FED NATL MTG ASSOC #833161..		02/01/2006..	SCHEDULED REDEMPTION.....		8,605	8,605	8,562	8,562	.0	43	.0	43	.0	8,605	.0	.0	.0	65	09/01/2020..	1..
31407K-SZ-8..	FED NATL MTG ASSOC #833464..		01/11/2006..	Various.....		365,605	382,571	372,888	372,976	.0	50	.0	50	.0	373,027	.0	(7,422)	(7,422)	1,995	09/01/2020..	1..
31407I-AC-1..	FED NATL MTG ASSOC #833503..		02/01/2006..	SCHEDULED REDEMPTION.....		1,130	1,130	1,148	1,148	.0	(18)	.0	(18)	.0	1,130	.0	.0	.0	(660)	10/01/2020..	1..
31407I-AL-1..	FED NATL MTG ASSOC #833511..		01/10/2006..	Various.....		2,904,217	2,992,723	2,918,723	2,920,282	.0	180	.0	180	.0	2,920,462	.0	(16,245)	(16,245)	17,036	10/01/2035..	1..
31407I-WH-4..	FED NATL MTG ASSOC #833865..		02/01/2006..	SCHEDULED REDEMPTION.....		60,764	60,764	60,456	60,459	.0	306	.0	306	.0	60,764	.0	.0	.0	456	05/01/2020..	1..

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31407N-D5-1..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,923	1,923	1,918	1,918	.0	.5	.0	.5	.0	1,923	.0	.0	.0	(.886)	10/01/2020..	1..
31407N-HF-5..	FED NATL MTG ASSOC		01/10/2006..	Various..		2,903,531	2,991,951	2,914,815	2,916,341	.0	216	.0	216	.0	2,916,557	.0	(13,026)	(13,026)	17,029	08/01/2035..	1..
31407N-JP-1..	FED NATL MTG ASSOC		02/01/2006..	Various..		1,929,799	1,995,033	1,943,599	1,944,617	.0	1,217	.0	1,217	.0	1,945,834	.0	(16,035)	(16,035)	19,838	08/01/2035..	1..
31407N-4F-9..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	08/01/2020..	1..
31407N-4H-5..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		23,274	23,274	23,593	23,593	.0	(319)	.0	(319)	.0	23,274	.0	.0	.0	(1,585)	08/01/2020..	1..
31407N-4J-1..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,904	2,904	2,950	2,950	.0	(45)	.0	(45)	.0	2,904	.0	.0	.0	(.487)	08/01/2020..	1..
31407N-BJ-1..	FED NATL MTG ASSOC		02/01/2006..	Various..		2,893,743	2,992,387	2,915,240	2,916,764	.0	1,225	.0	1,225	.0	2,917,988	.0	(24,245)	(24,245)	29,794	08/01/2035..	1..
31407N-DZ-3..	FED NATL MTG ASSOC		01/10/2006..	Various..		3,869,496	3,987,268	3,888,677	3,890,722	.0	334	.0	334	.0	3,891,056	.0	(21,559)	(21,559)	22,690	10/01/2035..	1..
31407N-FD-0..	FED NATL MTG ASSOC		02/01/2006..	Various..		31,115	31,843	31,777	31,778	.0	25	.0	25	.0	31,802	.0	(.687)	(.687)	(.85)	09/01/2020..	1..
31407N-FH-1..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,991	3,991	4,039	4,039	.0	(47)	.0	(47)	.0	3,991	.0	.0	.0	(.345)	10/01/2020..	1..
31407N-FK-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		.497	.497	.502	.502	.0	(.6)	.0	(.6)	.0	.497	.0	.0	.0	(.121)	09/01/2020..	1..
31407N-XR-9..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		.9	.9	.9	.9	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	08/01/2020..	1..
31407N-X9-9..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		42,726	42,726	43,223	43,224	.0	(498)	.0	(498)	.0	42,726	.0	.0	.0	(.409)	09/01/2020..	1..
31407N-3X-9..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		300	300	303	303	.0	(3)	.0	(3)	.0	300	.0	.0	.0	(.166)	09/01/2020..	1..
31407N-4H-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		.586	.586	.585	.585	.0	.1	.0	.1	.0	.586	.0	.0	.0	(.276)	09/01/2020..	1..
31407N-56-4..	FED NATL MTG ASSOC		01/11/2006..	BEAR STEARNS SECURITIES CORP..		920,111	945,788	944,897	944,896	.0	.1	.0	.1	.0	944,897	.0	(24,786)	(24,786)	.0	09/01/2020..	1..
31407P-CD-8..	FED NATL MTG ASSOC		01/11/2006..	Various..		90,830	95,045	92,797	92,817	.0	12	.0	12	.0	92,829	.0	(1,999)	(1,999)	496	10/01/2020..	1..
31407P-KZ-0..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,393	2,393	2,389	2,389	.0	.4	.0	.4	.0	2,393	.0	.0	.0	(1,035)	10/01/2020..	1..
31407P-PD-4..	FED NATL MTG ASSOC		01/11/2006..	Various..		2,013,455	2,106,820	2,062,760	2,063,160	.0	262	.0	262	.0	2,063,423	.0	(49,967)	(49,967)	10,983	10/01/2020..	1..
31407P-QK-7..	FED NATL MTG ASSOC		02/09/2006..	Various..		519,727	527,466	534,498	534,508	.0	(66)	.0	(66)	.0	534,441	.0	(14,714)	(14,714)	2,047	10/01/2020..	1..
31407P-V6-2..	FED NATL MTG ASSOC		01/10/2006..	Various..		289,042	297,812	290,448	290,603	.0	48	.0	48	.0	290,651	.0	(1,610)	(1,610)	1,693	11/01/2035..	1..
31407P-YF-0..	FED NATL MTG ASSOC		02/01/2006..	Various..		28,372	29,089	29,050	29,050	.0	13	.0	13	.0	29,064	.0	(.692)	(.692)	20	10/01/2020..	1..
31407P-ZT-8..	FED NATL MTG ASSOC		01/11/2006..	Various..		257,055	268,971	262,163	262,225	.0	42	.0	42	.0	262,268	.0	(5,213)	(5,213)	1,402	09/01/2020..	1..
31407P-26-2..	FED NATL MTG ASSOC		02/09/2006..	Various..		457,735	464,541	470,734	470,743	.0	(67)	.0	(67)	.0	470,676	.0	(12,941)	(12,941)	1,562	11/01/2020..	1..
31407P-4U-9..	FED NATL MTG ASSOC		01/04/2006..	BARCLAYS BANK..		.1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	09/01/2020..	1..
31407P-B5-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		3,333	3,333	3,326	3,326	.0	.7	.0	.7	.0	3,333	.0	.0	.0	(1,634)	12/01/2020..	1..
31407P-CA-2..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		5,207	5,207	5,198	5,198	.0	.9	.0	.9	.0	5,207	.0	.0	.0	(1,039)	11/01/2020..	1..
31407P-CB-0..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		968	968	966	966	.0	.2	.0	.2	.0	968	.0	.0	.0	(.209)	11/01/2021..	1..
31407P-DZ-6..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		9,240	9,240	9,235	9,235	.0	.4	.0	.4	.0	9,240	.0	.0	.0	(1,623)	08/01/2020..	1..
31407P-08-2..	FED NATL MTG ASSOC		01/11/2006..	Various..		474,832	496,734	486,292	486,388	.0	114	.0	114	.0	486,503	.0	(11,671)	(11,671)	2,585	08/01/2020..	1..
31407P-TC-0..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		11,242	11,242	11,375	11,375	.0	(133)	.0	(133)	.0	11,242	.0	.0	.0	(1,981)	09/01/2020..	1..
31407P-ZT-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		3,590	3,590	3,572	3,572	.0	.18	.0	.18	.0	3,590	.0	.0	.0	.27	09/01/2020..	1..
31407P-4E-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		7,150	7,150	7,150	7,150	.0	.0	.0	.0	.0	7,150	.0	.0	.0	.81	08/01/2035..	1..

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31407R-08-0.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		2,132	2,132	2,121	2,121	.0	.11	.0	.11	.0	2,132	.0	.0	.0	.16	10/01/2020.	1.
31407R-TB-0.	FED NATL MTG ASSOC		02/01/2006.	Various.		10,117,994	10,434,586	10,165,570	10,170,882	.0	1,030	.0	1,030	.0	10,171,912	.0	(53,919)	(53,919)	.68,988	10/01/2035.	1.
31407R-TT-1.	FED NATL MTG ASSOC		01/11/2006.	BEAR STEARNS SECURITIES CORP		171,521	176,307	175,962	175,962	.0	.0	.0	.0	.0	175,962	.0	(4,441)	(4,441)	.0	10/01/2020.	1.
31407R-TU-8.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		790	790	.803	.803	.0	(12)	.0	(12)	.0	.790	.0	.0	.0	(.449)	10/01/2020.	1.
31407R-T3-8.	FED NATL MTG ASSOC		01/10/2006.	Various.		5,785,961	5,961,997	5,814,577	5,817,681	.0	.592	.0	.592	.0	5,818,272	.0	(32,311)	(32,311)	.33,925	10/01/2035.	1.
31407R-UR-3.	FED NATL MTG ASSOC		01/10/2006.	Various.		1,934,771	1,993,726	1,944,428	1,945,466	.0	.126	.0	.126	.0	1,945,592	.0	(10,821)	(10,821)	.11,349	10/01/2035.	1.
31407R-2J-2.	FED NATL MTG ASSOC		01/10/2006.	Various.		2,888,655	2,976,676	2,899,934	2,901,473	.0	.190	.0	.190	.0	2,901,663	.0	(13,008)	(13,008)	.16,945	10/01/2035.	1.
31407S-A2-8.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		37,683	37,683	36,752	36,770	.0	.913	.0	.913	.0	37,683	.0	.0	.0	.314	08/01/2035.	1.
31407S-BH-4.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		4,489	4,489	4,466	4,466	.0	.23	.0	.23	.0	4,489	.0	.0	.0	.34	10/01/2020.	1.
31407S-DU-3.	FED NATL MTG ASSOC		01/11/2006.	Various.		824,968	863,254	845,100	845,265	.0	.94	.0	.94	.0	845,359	.0	(20,391)	(20,391)	4,502	10/01/2020.	1.
31407S-EB-4.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		5,476	5,476	5,549	5,549	.0	(73)	.0	(73)	.0	5,476	.0	.0	.0	(.827)	11/01/2020.	1.
31407S-FH-7.	FED NATL MTG ASSOC		01/10/2006.	Various.		1,935,794	1,994,784	1,943,356	1,944,371	.0	.112	.0	.112	.0	1,944,483	.0	(8,689)	(8,689)	.11,355	10/01/2035.	1.
31407S-FX-5.	FED NATL MTG ASSOC		01/10/2006.	Various.		968,147	997,652	972,984	973,511	.0	.66	.0	.66	.0	973,577	.0	(5,430)	(5,430)	5,679	10/01/2035.	1.
31407S-NB-4.	FED NATL MTG ASSOC		01/11/2006.	Various.		573,810	600,440	587,837	587,953	.0	.66	.0	.66	.0	588,018	.0	(14,208)	(14,208)	3,131	09/01/2020.	1.
31407S-NC-2.	FED NATL MTG ASSOC		02/01/2006.	Various.		33,732	34,519	34,486	34,486	.0	.13	.0	.13	.0	34,499	.0	(.767)	(.767)	(.1,243)	09/01/2020.	1.
31407S-NH-1.	FED NATL MTG ASSOC		02/16/2006.	Various.		1,081,794	1,111,696	1,107,990	1,107,986	.0	.51	.0	.51	.0	1,108,038	.0	(26,243)	(26,243)	(.947)	09/01/2020.	1.
31407S-PR-7.	FED NATL MTG ASSOC		01/11/2006.	Various.		25,634	26,349	26,269	26,268	.0	.0	.0	.0	.0	26,269	.0	(.635)	(.635)	.0	06/01/2020.	1.
31407S-2E-1.	FED NATL MTG ASSOC		01/04/2006.	BARCLAYS BANK.		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	09/01/2020.	1.
31407S-4C-3.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		2,451	2,451	2,445	2,445	.0	.6	.0	.6	.0	2,451	.0	.0	.0	(.1,326)	09/01/2020.	1.
31407T-6C-8.	FED NATL MTG ASSOC		01/10/2006.	Various.		2,895,225	2,983,452	2,906,535	2,908,056	.0	.165	.0	.165	.0	2,908,220	.0	(12,995)	(12,995)	.16,983	10/01/2035.	1.
31407T-6E-4.	FED NATL MTG ASSOC		01/10/2006.	Various.		1,935,944	1,994,941	1,943,509	1,944,524	.0	.110	.0	.110	.0	1,944,634	.0	(8,690)	(8,690)	.11,356	09/01/2035.	1.
31407T-6H-7.	FED NATL MTG ASSOC		01/10/2006.	Various.		2,872,002	2,959,524	2,883,224	2,884,780	.0	.197	.0	.197	.0	2,884,977	.0	(12,975)	(12,975)	.16,847	10/01/2035.	1.
31407T-6J-3.	FED NATL MTG ASSOC		01/10/2006.	Various.		2,830,559	2,916,823	2,841,624	2,843,110	.0	.156	.0	.156	.0	2,843,266	.0	(12,706)	(12,706)	.16,604	09/01/2035.	1.
31407T-L2-4.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		4,925	4,925	4,907	4,907	.0	.19	.0	.19	.0	4,925	.0	.0	.0	(.543)	10/01/2020.	1.
31407T-LN-7.	FED NATL MTG ASSOC		02/01/2006.	SCHEDULED REDEMPTION.		16,159	16,159	16,108	16,108	.0	.51	.0	.51	.0	16,159	.0	.0	.0	(.2,851)	11/01/2020.	1.
31407T-NH-4.	FED NATL MTG ASSOC		01/10/2006.	Various.		5,498,873	5,665,906	5,525,807	5,528,807	.0	.804	.0	.804	.0	5,529,610	.0	(30,738)	(30,738)	.32,227	10/01/2035.	1.
31407T-TP-5.	FED NATL MTG ASSOC		02/01/2006.	Various.		959,185	990,078	964,552	965,064	.0	.288	.0	.288	.0	965,352	.0	(6,167)	(6,167)	.7,756	09/01/2035.	1.
31407T-TS-9.	FED NATL MTG ASSOC		01/10/2006.	Various.		2,903,333	2,991,795	2,914,663	2,916,210	.0	.196	.0	.196	.0	2,916,406	.0	(13,073)	(13,073)	.17,030	10/01/2035.	1.
31407T-TU-4.	FED NATL MTG ASSOC		01/10/2006.	Various.		44,963	46,334	45,188	45,212	.0	.3	.0	.3	.0	45,215	.0	(.252)	(.252)	.264	10/01/2035.	1.
31407T-TV-2.	FED NATL MTG ASSOC		02/01/2006.	Various.		3,979,216	4,114,496	4,012,758	4,014,931	.0	.2,004	.0	.2,004	.0	4,016,935	.0	(37,719)	(37,719)	.40,944	10/01/2035.	1.
31407T-TX-8.	FED NATL MTG ASSOC		02/01/2006.	Various.		2,029,651	2,095,199	2,043,392	2,044,501	.0	.349	.0	.349	.0	2,044,850	.0	(15,199)	(15,199)	.16,216	10/01/2035.	1.
31407T-U0-1.	FED NATL MTG ASSOC		03/01/2006.	SCHEDULED REDEMPTION.		17,284	17,284	17,284	17,284	.0	.0	.0	.0	.0	17,284	.0	.0	.0	.193	07/01/2035.	1.
31407T-2B-5.	FED NATL MTG ASSOC		01/11/2006.	Various.		224,921	235,334	229,766	229,817	.0	.41	.0	.41	.0	229,859	.0	(4,938)	(4,938)	.1,226	09/01/2020.	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
314071-2E-9..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		4,739	4,739	4,715	4,715	.0	24	.0	24	.0	4,739	.0	.0	.0	.36	10/01/2020..	1..
314071-2F-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		6,290	6,290	6,286	6,286	.0	4	.0	4	.0	6,290	.0	.0	.0	(1,900)	10/01/2020..	1..
314071-2G-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,812	2,812	2,849	2,849	.0	(38)	.0	(38)	.0	2,812	.0	.0	.0	(979)	10/01/2020..	1..
314071-6W-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		991	991	1,007	1,007	.0	(15)	.0	(15)	.0	991	.0	.0	.0	(559)	09/01/2020..	1..
314071-7E-4..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		3,937	3,937	3,937	3,937	.0	.0	.0	.0	.0	3,937	.0	.0	.0	.44	08/01/2035..	1..
31407U-6W-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		844	844	841	841	.0	3	.0	3	.0	844	.0	.0	.0	(431)	10/01/2020..	1..
31407U-6S-0..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		4,364	4,364	4,342	4,342	.0	22	.0	22	.0	4,364	.0	.0	.0	.33	10/01/2020..	1..
31407U-HS-9..	FED NATL MTG ASSOC		01/11/2006..	Various..		320,449	335,204	326,720	326,797	.0	107	.0	107	.0	326,904	.0	(6,455)	(6,455)	1,743	09/01/2020..	1..
31407U-HU-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		7,305	7,305	7,268	7,268	.0	37	.0	37	.0	7,305	.0	.0	.0	(32)	09/01/2020..	1..
31407U-HW-0..	FED NATL MTG ASSOC		02/01/2006..	Various..		5,332	5,332	5,305	5,305	.0	27	.0	27	.0	5,332	.0	.0	.0	.40	09/01/2020..	1..
31407U-JC-2..	FED NATL MTG ASSOC		01/10/2006..	Various..		1,471,186	1,516,019	1,478,533	1,479,323	.0	92	.0	92	.0	1,479,415	.0	(8,229)	(8,229)	8,630	10/01/2035..	1..
31407U-M2-0..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,187	1,187	1,205	1,206	.0	(19)	.0	(19)	.0	1,187	.0	.0	.0	(741)	09/01/2020..	1..
31407U-M5-3..	FED NATL MTG ASSOC		01/10/2006..	Various..		396,513	408,581	398,479	398,688	.0	34	.0	34	.0	398,722	.0	(2,209)	(2,209)	2,325	09/01/2035..	1..
31407U-ZW-2..	FED NATL MTG ASSOC		02/16/2006..	Various..		4,351	4,351	4,340	4,340	.0	11	.0	11	.0	4,351	.0	.0	.0	(1,289)	10/01/2020..	1..
31407U-2C-0..	FED NATL MTG ASSOC		02/17/2006..	Various..		19,866,053	20,527,901	20,023,544	20,022,506	.0	5,593	.0	5,593	.0	20,028,105	.0	(162,052)	(162,052)	42,827	10/01/2035..	1..
31407U-5S-2..	FED NATL MTG ASSOC		02/01/2006..	Various..		1,091,415	1,128,856	1,100,943	1,101,503	.0	264	.0	264	.0	1,101,767	.0	(10,352)	(10,352)	11,279	09/01/2035..	1..
31407V-NA-9..	FED NATL MTG ASSOC		02/09/2006..	Various..		481,116	488,275	494,785	494,794	.0	(66)	.0	(66)	.0	494,728	.0	(13,611)	(13,611)	1,894	10/01/2020..	1..
31407V-RJ-6..	FED NATL MTG ASSOC		02/16/2006..	Various..		7,623	7,623	7,598	7,598	.0	25	.0	25	.0	7,623	.0	.0	.0	(2,910)	07/01/2020..	1..
31407V-RP-2..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,936	1,936	1,962	1,962	.0	(26)	.0	(26)	.0	1,936	.0	.0	.0	(950)	07/01/2020..	1..
31407V-WT-8..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,398	2,398	2,430	2,430	.0	(32)	.0	(32)	.0	2,398	.0	.0	.0	(1,394)	08/01/2020..	1..
31407V-Y4-1..	FED NATL MTG ASSOC		01/10/2006..	Various..		193,559	199,458	194,526	194,630	.0	12	.0	12	.0	194,642	.0	(1,083)	(1,083)	1,135	10/01/2035..	1..
31407V-2C-8..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		6,847	6,847	6,812	6,813	.0	34	.0	34	.0	6,847	.0	.0	.0	.51	10/01/2020..	1..
31407V-2D-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		2,390	2,390	2,427	2,427	.0	(37)	.0	(37)	.0	2,390	.0	.0	.0	(594)	10/01/2020..	1..
31407W-HJ-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		1,914	1,914	1,940	1,940	.0	(26)	.0	(26)	.0	1,914	.0	.0	.0	(1,160)	10/01/2020..	1..
31407W-UJ-9..	FED NATL MTG ASSOC		02/01/2006..	Various..		836,380	859,375	858,371	858,369	.0	12	.0	12	.0	858,382	.0	(22,001)	(22,001)	(6,216)	10/01/2020..	1..
31407W-4H-3..	FED NATL MTG ASSOC		01/10/2006..	Various..		725,983	748,106	729,608	730,003	.0	51	.0	51	.0	730,054	.0	(4,071)	(4,071)	4,259	10/01/2035..	1..
31407W-4W-2..	FED NATL MTG ASSOC		02/01/2006..	Various..		1,840,849	1,903,993	1,854,905	1,855,904	.0	536	.0	536	.0	1,856,440	.0	(15,591)	(15,591)	19,028	10/01/2035..	1..
31407W-4N-0..	FED NATL MTG ASSOC		01/10/2006..	Various..		1,935,419	1,994,387	1,942,969	1,944,016	.0	145	.0	145	.0	1,944,161	.0	(8,742)	(8,742)	11,353	10/01/2035..	1..
31407W-5C-3..	FED NATL MTG ASSOC		01/10/2006..	Various..		2,642,228	2,722,740	2,655,416	2,656,855	.0	189	.0	189	.0	2,657,045	.0	(14,817)	(14,817)	15,499	10/01/2035..	1..
31407W-5J-8..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		144,441	144,441	140,869	140,945	.0	3,496	.0	3,496	.0	144,441	.0	.0	.0	1,211	11/01/2035..	1..
31407W-5L-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		60,180	60,180	58,629	58,660	.0	1,520	.0	1,520	.0	60,180	.0	.0	.0	501	10/01/2035..	1..
31407H-CF-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION..		4,016	4,016	4,012	4,012	.0	4	.0	4	.0	4,016	.0	.0	.0	(1,378)	10/01/2020..	1..
31407H-DP-3..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION..		12,870	12,870	12,839	12,839	.0	32	.0	32	.0	12,870	.0	.0	.0	(2,005)	11/01/2020..	1..

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31407X-DK-9..	FED NATL MTG ASSOC		02/09/2006..	Various.....		6,404,703	6,500,000	6,589,374	6,589,498	.0	(911)	.0	(911)	.0	6,588,588	.0	(183,885)	(183,885)	25,218	11/01/2020..	1..
31407X-3P-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		3,017	3,017	3,013	3,013	.0	.4	.0	.4	.0	3,017	.0	.0	(1,436)	(1,436)	11/01/2020..	1..
31407Y-HM-4..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		1,230	1,230	1,249	1,249	.0	(19)	.0	(19)	.0	1,230	.0	.0	(692)	(692)	11/01/2020..	1..
31407Y-RS-0..	FED NATL MTG ASSOC		03/01/2006..	Various.....		36,870,000	39,085,079	37,505,154	37,535,418	.0	5,098	.0	5,098	.0	37,540,515	.0	(670,516)	(670,516)	203,100	10/01/2035..	1..
31407Y-RV-3..	FED NATL MTG ASSOC		01/10/2006..	Various.....		8,908,066	9,178,380	8,942,012	8,946,751	.0	1,517	.0	1,517	.0	8,948,268	.0	(40,202)	(40,202)	52,191	10/01/2035..	1..
31407Y-RW-1..	FED NATL MTG ASSOC		01/10/2006..	Various.....		240,866	248,190	241,791	241,920	.0	29	.0	29	.0	241,949	.0	(1,082)	(1,082)	1,412	10/01/2035..	1..
31407Y-UG-2..	FED NATL MTG ASSOC		01/10/2006..	Various.....		968,059	997,558	972,892	973,419	.0	68	.0	68	.0	973,488	.0	(5,429)	(5,429)	5,679	10/01/2035..	1..
31407Y-VA-4..	FED NATL MTG ASSOC		02/16/2006..	Various.....		3,452	3,452	3,444	3,444	.0	8	.0	8	.0	3,452	.0	.0	(981)	(981)	10/01/2020..	1..
31407Y-VG-1..	FED NATL MTG ASSOC		01/11/2006..	BEAR STEARNS SECURITIES CORP		3,080,784	3,166,756	3,157,617	3,157,606	.0	11	.0	11	.0	3,157,617	.0	(76,833)	(76,833)	.0	11/01/2020..	1..
31407Y-VH-9..	FED NATL MTG ASSOC		01/11/2006..	Various.....		932,404	975,621	955,108	955,293	.0	131	.0	131	.0	955,424	.0	(23,020)	(23,020)	5,085	11/01/2020..	1..
31407Y-VJ-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		12,823	12,823	12,787	12,787	.0	36	.0	36	.0	12,823	.0	.0	(2,840)	(2,840)	11/01/2020..	1..
31407Y-VK-2..	FED NATL MTG ASSOC		02/09/2006..	Various.....		171,118	173,665	176,369	176,373	.0	26	.0	26	.0	176,347	.0	(5,229)	(5,229)	674	11/01/2020..	1..
31407Y-VW-9..	FED NATL MTG ASSOC		01/11/2006..	BEAR STEARNS SECURITIES CORP		27,864	28,642	28,656	28,656	.0	.0	.0	.0	.0	28,656	.0	(792)	(792)	.0	12/01/2020..	1..
31407Y-4Q-9..	FED NATL MTG ASSOC		02/09/2006..	Various.....		337,135	342,136	347,462	347,470	.0	69	.0	69	.0	347,400	.0	(10,265)	(10,265)	1,325	01/01/2021..	1..
31407Y-5W-5..	FED NATL MTG ASSOC		02/09/2006..	SCHEDULED REDEMPTION.....		302	302	303	303	.0	.0	.0	.0	.0	302	.0	.0	(86)	(86)	01/01/2021..	1..
31407Y-6J-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		482,009	504,377	493,802	493,898	.0	55	.0	55	.0	493,953	.0	(11,944)	(11,944)	2,630	10/01/2020..	1..
31408A-NK-2..	FED NATL MTG ASSOC		01/11/2006..	Various.....		9,427	9,427	9,400	9,400	.0	27	.0	27	.0	9,427	.0	.0	(2,048)	(2,048)	10/01/2020..	1..
31408A-NL-0..	FED NATL MTG ASSOC		03/01/2006..	SCHEDULED REDEMPTION.....		2,352	2,352	2,345	2,345	.0	7	.0	7	.0	2,352	.0	.0	(1,213)	(1,213)	11/01/2020..	1..
31408B-Z6-8..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		524,258	532,012	539,105	539,114	.0	(114)	.0	(114)	.0	539,000	.0	(14,742)	(14,742)	2,057	11/01/2020..	1..
31408B-Z8-4..	FED NATL MTG ASSOC		02/09/2006..	Various.....		402,465	408,457	413,903	413,910	.0	52	.0	52	.0	413,858	.0	(11,394)	(11,394)	1,585	11/01/2020..	1..
31408C-PH-3..	FED NATL MTG ASSOC		02/09/2006..	SCHEDULED REDEMPTION.....		4,534	4,534	4,529	4,529	.0	4	.0	4	.0	4,534	.0	.0	(2,098)	(2,098)	11/01/2020..	1..
31408C-VB-9..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		474,147	481,200	487,615	487,624	.0	67	.0	67	.0	487,557	.0	(13,410)	(13,410)	1,867	12/01/2020..	1..
31408C-4S-2..	FED NATL MTG ASSOC		02/09/2006..	Various.....		6,973,941	7,077,725	7,164,722	7,164,868	.0	(898)	.0	(898)	.0	7,163,970	.0	(190,030)	(190,030)	27,461	11/01/2020..	1..
31408D-AT-1..	FED NATL MTG ASSOC		02/09/2006..	Various.....		2,479	2,479	2,477	2,477	.0	1	.0	1	.0	2,479	.0	.0	(1,357)	(1,357)	12/01/2020..	1..
31408E-AG-7..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		2,104,650	2,162,362	2,153,798	2,153,788	.0	145	.0	145	.0	2,153,932	.0	(49,282)	(49,282)	3,024	01/01/2021..	1..
31408E-RL-8..	FED NATL MTG ASSOC		03/01/2006..	Various.....		2,752	2,752	2,741	2,741	.0	11	.0	11	.0	2,752	.0	.0	(463)	(463)	11/01/2020..	1..
31408E-VK-5..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		95,915	97,342	98,475	98,476	.0	(11)	.0	(11)	.0	98,465	.0	(2,551)	(2,551)	378	11/01/2020..	1..
31408E-WN-9..	FED NATL MTG ASSOC		02/09/2006..	Various.....		1,357,885	1,378,079	1,398,861	1,398,910	.0	(241)	.0	(241)	.0	1,398,668	.0	(40,784)	(40,784)	5,345	11/01/2020..	1..
31408E-V0-2..	FED NATL MTG ASSOC		02/09/2006..	Various.....		441	441	440	440	.0	1	.0	1	.0	441	.0	.0	(126)	(126)	12/01/2020..	1..
31408E-KT-3..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		3,049,233	3,094,602	3,139,311	3,139,369	.0	(451)	.0	(451)	.0	3,138,918	.0	(89,685)	(89,685)	12,006	01/01/2021..	1..
31408J-DA-6..	FED NATL MTG ASSOC		02/09/2006..	Various.....		1,513	1,513	1,512	1,512	.0	1	.0	1	.0	1,513	.0	.0	(763)	(763)	01/01/2021..	1..
31408J-LF-6..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		3,216	3,216	3,214	3,214	.0	2	.0	2	.0	3,216	.0	.0	(1,799)	(1,799)	01/01/2021..	1..
31408J-LN-9..	FED NATL MTG ASSOC		02/01/2006..	SCHEDULED REDEMPTION.....		920,725	946,419	944,972	947,749	.0	(2,777)	.0	(2,777)	.0	944,972	.0	(24,247)	(24,247)	.0	01/01/2021..	1..
31408J-LP-4..	FED NATL MTG ASSOC		01/11/2006..	BEAR STEARNS SECURITIES CORP																	

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
314081-LO-2	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		10.030	10.030	10.029	10.029	.0	.1	.0	.1	.0	10.030	.0	.0	.0	(.415)	01/01/2021	1
314081-5L-2	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		1.721	1.721	1.714	1.714	.0	.7	.0	.7	.0	1.721	.0	.0	.0	(.293)	11/01/2020	1
314081-FU-9	FED NATL MTG ASSOC		02/09/2006	Various		730.789	741.669	750.450	750.467	.0	(.90)	.0	(.90)	.0	750.378	.0	(19.589)	(19.589)	2.878	11/01/2020	1
314081-ZM-5	FED NATL MTG ASSOC		02/09/2006	Various		316.841	321.551	326.557	326.564	.0	(.55)	.0	(.55)	.0	326.509	.0	(9.668)	(9.668)	1.247	12/01/2020	1
314081-3R-9	FED NATL MTG ASSOC		03/01/2006	SCHEDULED REDEMPTION		8.035	8.035	8.023	8.023	.0	.12	.0	.12	.0	8.035	.0	.0	.0	(2.236)	12/01/2020	1
314081-LO-9	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		1.076	1.076	1.073	1.073	.0	.3	.0	.3	.0	1.076	.0	.0	.0	(.492)	12/01/2020	1
314081-SK-5	FED NATL MTG ASSOC		02/01/2006	SCHEDULED REDEMPTION		4.196	4.196	4.190	4.190	.0	.7	.0	.7	.0	4.196	.0	.0	.0	(2.157)	12/01/2020	1
314091-DO-9	FED NATL MTG ASSOC		02/09/2006	Various		887.013	900.000	914.452	914.486	.0	(.386)	.0	(.386)	.0	914.100	.0	(27.086)	(27.086)	3.462	01/01/2021	1
312960-20-2	#161833		03/01/2006	SCHEDULED REDEMPTION		22.700	22.700	22.973	22.917	.0	(.217)	.0	(.217)	.0	22.700	.0	.0	.0	.279	11/01/2033	1
313313-NM-1	FHR 1948 PJ		03/01/2006	SCHEDULED REDEMPTION		286.795	286.795	291.456	289.328	.0	(2.532)	.0	(2.532)	.0	286.795	.0	.0	.0	4.122	03/15/2027	1
313931-WM-0	FHR 2574 FT		03/15/2006	SCHEDULED REDEMPTION		1,370.514	1,370.514	1,377.141	1,377.130	.0	(6.616)	.0	(6.616)	.0	1,370.514	.0	.0	.0	14.012	11/15/2016	1
313931-P9-6	FHR 2628 LE		03/01/2006	SCHEDULED REDEMPTION		172.515	172.515	161.705	163.670	.0	8.936	.0	8.936	.0	172.515	.0	.0	.0	1.223	06/15/2033	1
313931-3W-7	FHR 2650 PN		03/01/2006	SCHEDULED REDEMPTION		579.042	579.042	576.780	577.226	.0	1.815	.0	1.815	.0	579.042	.0	.0	.0	5.929	12/15/2033	1
313941-C9-8	FHR 2702 AD		01/12/2006	MORGAN STANLEY DEAN WITTER		12,674.516	13,400.000	12,765.984	12,767.069	.0	2,621	.0	2,621	.0	12,769.691	.0	(115.175)	(115.175)	78.723	08/15/2032	1
313941-FR-8	FHR 2732 FE		03/15/2006	SCHEDULED REDEMPTION		1,468.432	1,468.432	1,485.409	1,496.116	.0	(7.684)	.0	(7.684)	.0	1,488.432	.0	.0	.0	15.568	11/15/2030	1
313951-CN-8	FHR 2860 FJ		03/15/2006	SCHEDULED REDEMPTION		1,231.630	1,231.630	1,233.170	1,233.053	.0	(1.423)	.0	(1.423)	.0	1,231.630	.0	.0	.0	12.236	08/15/2031	1
313951-C1-4	FHR 2867 FE		03/06/2006	Various		23,635.874	23,650.337	23,634.064	23,633.852	.0	(.161)	.0	(.161)	.0	23,633.691	.0	(17.816)	(17.816)	295.857	04/15/2035	1
313951-UE-2	FHR 2883 TF		03/15/2006	SCHEDULED REDEMPTION		1,057.041	1,057.041	1,057.372	1,057.339	.0	(.298)	.0	(.298)	.0	1,057.041	.0	.0	.0	10.993	07/15/2029	1
313951-WE-5	FHR 2899 QZ		03/01/2006	SCHEDULED REDEMPTION		3,886.011	3,886.011	3,881.401	3,888.361	.0	7.650	.0	7.650	.0	3,886.011	.0	.0	.0	38.765	07/15/2020	1
313951-KS-5	FHR 3005 ZG		03/01/2006	SCHEDULED REDEMPTION		1,046.501	1,046.501	1,029.496	1,030.700	.0	15.801	.0	15.801	.0	1,046.501	.0	.0	.0	9.849	02/15/2020	1
313961-FB-5	FHR 3028 FM		03/15/2006	SCHEDULED REDEMPTION		151.960	151.960	151.580	151.960	.0	.380	.0	.380	.0	151.960	.0	.0	.0	1.208	09/15/2035	1
313961-EO-3	FHR 3033 ZE		03/01/2006	SCHEDULED REDEMPTION		3,987.581	3,987.581	3,981.974	3,982.847	.0	4.734	.0	4.734	.0	3,987.581	.0	.0	.0	46.414	09/15/2035	1
313961-M4-9	FHR 3055 JZ		03/01/2006	SCHEDULED REDEMPTION		568.850	568.850	585.538	585.538	.0	3.312	.0	3.312	.0	568.850	.0	.0	.0	5.398	01/15/2036	1
313961-VH-8	FHR 3066 ZB		03/01/2006	SCHEDULED REDEMPTION		549.585	549.585	547.353	549.585	.0	2.233	.0	2.233	.0	549.585	.0	.0	.0	2.519	01/15/2036	1
313921-4P-8	FHR 2001-69 PN		03/01/2006	SCHEDULED REDEMPTION		428.191	428.191	445.319	429.416	.0	(1.225)	.0	(1.225)	.0	428.191	.0	.0	.0	5.519	04/25/2030	1
313921-ES-2	FHR 2002-71 LP		03/01/2006	SCHEDULED REDEMPTION		1,391.755	1,391.755	1,419.155	1,402.706	.0	(10.951)	.0	(10.951)	.0	1,391.755	.0	.0	.0	16.377	06/25/2030	1
313921-CN-4	FHR 2001-70 LK		03/01/2006	SCHEDULED REDEMPTION		691.472	691.472	703.356	710.840	.0	(19.368)	.0	(19.368)	.0	691.472	.0	.0	.0	7.373	11/25/2032	1
313921-AP	FHR 2002-71 AP		03/01/2006	SCHEDULED REDEMPTION		325.315	325.315	302.136	304.474	.0	20.841	.0	20.841	.0	325.315	.0	.0	.0	2.440	09/25/2018	1
313931-K3-6	FHR 2003-129 JB		03/01/2006	SCHEDULED REDEMPTION		36.319	36.319	34.730	34.928	.0	1.390	.0	1.390	.0	36.319	.0	.0	.0	272	06/25/2018	1
313931-D7-5	FHR 2003-57 DG		01/01/2006	SCHEDULED REDEMPTION		1,257.226	1,257.226	1,217.545	1,218.802	.0	38.424	.0	38.424	.0	1,257.226	.0	.0	.0	8.239	07/25/2022	1
313931-LN-9	FHR 2003-64 HA		03/01/2006	SCHEDULED REDEMPTION		23,569.268	23,660.140	23,649.050	23,649.856	.0	456	.0	456	.0	23,650.312	.0	(81.044)	(81.044)	244.554	02/25/2034	1
313941-WN-7	FHR 2005-49 TZ		03/10/2006	Various		1,230.928	1,230.928	1,215.926	1,219.796	.0	11.132	.0	11.132	.0	1,230.928	.0	.0	.0	14.524	06/25/2025	1
313941-XF-2	FHR 2005-43 PE		03/01/2006	SCHEDULED REDEMPTION		140.634	140.634	140.926	140.926	.0	.439	.0	.439	.0	140.634	.0	.0	.0	1.493	07/25/2035	1
313941-DJ-4	FHR 2005-58 Z		03/25/2006	SCHEDULED REDEMPTION		208.873	208.873	208.220	208.873	.0	653	.0	653	.0	208.873	.0	.0	.0	2.197	07/25/2035	1
313941-KS-6	FHR 2005-66 PF		03/25/2006	SCHEDULED REDEMPTION		1,577.282	1,577.282	1,625.340	1,590.496	.0	(13.214)	.0	(13.214)	.0	1,577.282	.0	.0	.0	4.064	07/20/2030	1
38373M-GF-1	GNR 2002-71 AK		03/01/2006	SCHEDULED REDEMPTION		380.087	380.087	379.968	379.993	.0	94	.0	94	.0	380.087	.0	.0	.0	.0	01/01/2021	1
38374B-BR-3	GNR 2003-63 UF		03/20/2006	SCHEDULED REDEMPTION		22,170.157	22,000.000	22,578.451	22,579.118	.0	(.667)	.0	(.667)	.0	22,578.451	.0	(408.295)	(408.295)	.0	01/01/2036	1FE
01F052-41-7	TEA		01/11/2006	BARCLAYS BANK		10,031.125	10,000.000	10,225.747	10,230.267	.0	(4.520)	.0	(4.520)	.0	10,225.747	.0	(122.622)	(122.622)	.0	02/01/2036	1
01F060-62-6	TEA		01/11/2006	BARCLAYS BANK		14,845.313	15,000.000	15,231.304	15,231.806	.0	(.602)	.0	(.602)	.0	15,231.304	.0	(365.991)	(365.991)	.0	02/01/2036	1
02R052-62-8	TEA		01/31/2006	BARCLAYS BANK		2,073.200	2,000.000	2,115.360	2,070.920	.0	(2.517)	.0	(2.517)	.0	2,068.403	.0	4.797	4.797	17.222	06/01/2008	1FE
010316-BZ-9	ALABAMA MENTAL HLTH SPL TAX LTD US		01/31/2006	UNION BANK OF SWITZERLAND		377.171	375.000	373.489	367.782	.0	98	.0	98	.0	367.880	.0	9.291	9.291	4.050	12/01/2016	1FE
010608-WM-3	ALABAMA PUB SCH & CLG CAP IMPT 03		03/14/2006	PRAGER MCCARTHY & SEALY		785.070	750.000	783.863	.0	.0	.0	.0	.0	.0	783.863	.0	1.208	1.208	.0	11/15/2016	2Z
422191-AR-3	BAPTIST HLTH CARE AUTH AL 2006 D		03/02/2006	CITIGROUP GLOBAL MARKETS		600.041	575.000	599.127	.0	.0	.0	.0	.0	.0	599.127	.0	.914	.914	.0	11/15/2017	2Z
422191-AT-9	BAPTIST HLTH CARE AUTH AL 2006 D		03/02/2006	CITIGROUP GLOBAL MARKETS		780.270	750.000	779.078	.0	.0	.0	.0	.0	.0	779.078	.0	1.193	1.193	.0	11/15/2018	2Z
422191-AU-6	BAPTIST HLTH CARE AUTH AL 2006 D		03/02/2006	CITIGROUP GLOBAL MARKETS		412.344	400.000	411.712	.0	.0	.0	.0	.0	.0	411.712	.0	.632	.632	.0	11/15/2021	2Z
422191-AX-0	BAPTIST HLTH CARE AUTH AL 2006 D		03/02/2006	CITIGROUP GLOBAL MARKETS		110.000	110.000	110.000	110.000	.0	.0	.0	.0	.0	110.000	.0	.0	.0	6.600	02/01/2020	2
216851-BA-8	COOPERATIVE DIST SPANISH FT AL HWY 04		02/01/2006	CALLED @ 100.00000000		70.000	70.000	66.310	.66.618	.0	.0	.0	.0	.0	.66.618	.0	3.382	3.382	2.100	01/01/2032	1FE
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		01/01/2006	CALLED @ 100.00000000		130.000															

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
627371-CF-2	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2006	MATURED		90,000	90,000	92,862	90,036	.0	(36)	.0	(36)	.0	90,000	.0	.0	.0	3,038	03/01/2006	1
011842-NB-3	ALASKA ST INTL APTS SYS REV 03 B		03/30/2006	PRAGER MCCARTHY & SEALY		261,935	250,000	250,943	250,780	.0	(21)	.0	(21)	.0	250,759	.0	11,176	11,176	104	10/01/2026	1FE
868522-AC-7	SUPERSTITION MINS AZ SWR APACHE JCT 00		01/01/2006	SCHEDULED REDEMPTION		14,998	14,998	11,675	12,849	2,009	140	.0	2,149	.0	14,998	.0	.0	.0	450	07/01/2030	4
868881-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03		03/29/2006	PRAGER MCCARTHY & SEALY		107,186	100,000	108,865	107,338	.0	(188)	.0	(188)	.0	107,150	.0	36	36	3,778	07/01/2016	1FE
98521U-AA-5	YAVAPAI CNTY AZ INDL WASTE MGMT 02		02/15/2006	CITIGROUP GLOBAL MARKETS		25,801,100	26,000,000	26,000,000	25,750,920	.0	7,181	.0	7,181	.0	25,758,101	.0	42,999	42,999	751,111	06/01/2027	2FE
04108H-BD-6	ARKANSAS DEV DRIVER LIC ST POLICE 04		03/01/2006	Various		350,856	350,000	348,033	348,212	.0	15	.0	15	.0	348,227	.0	2,629	2,629	2,664	06/01/2016	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2006	ARKANSAS ST DEV FIN AUTH		445,000	445,000	445,000	445,000	.0	.0	.0	.0	.0	445,000	.0	.0	.0	13,906	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2006	ARKANSAS ST DEV FIN AUTH		535,000	535,000	535,000	535,000	.0	.0	.0	.0	.0	535,000	.0	.0	.0	16,719	07/01/2031	1FE
15239H-BG-6	CENTRAL AR WTR 2004		01/09/2006	Various		1,096,955	1,080,000	1,100,239	1,082,880	.0	(6)	.0	(6)	.0	1,082,874	.0	14,080	14,080	11,720	10/01/2015	1FE
15239H-BJ-0	CENTRAL AR WTR 2004		02/03/2006	PRAGER MCCARTHY & SEALY		102,705	100,000	102,425	100,847	.0	(8)	.0	(8)	.0	100,839	.0	1,866	1,866	1,499	10/01/2017	1FE
21259H-AP-0	CONWAY AR PUB STUD HSG UNIV CENT AR 05		01/25/2006	MORGAN KEEGAN & COMPANY, INC.		1,020,640	1,000,000	1,003,330	1,001,350	.0	(12)	.0	(12)	.0	1,001,338	.0	19,302	19,302	63,625	09/01/2025	1FE
21259H-AR-6	CONWAY AR PUB STUD HSG UNIV CENT AR 05		01/19/2006	PRAGER MCCARTHY & SEALY		304,879	300,000	297,807	296,256	.0	3	.0	3	.0	296,259	.0	8,620	8,620	19,219	09/01/2035	1FE
480256-CP-9	JONESBORO AR WTR & LIGHT PUB UTIL 03		02/08/2006	PRAGER MCCARTHY & SEALY		103,251	100,000	103,381	103,034	.0	(86)	.0	(86)	.0	102,948	.0	303	303	1,039	11/15/2009	1FE
699140-AP-4	PARAGOULD AR SALES & USE TAX 2007		03/03/2006	PRAGER MCCARTHY & SEALY		591,235	580,000	580,000	580,000	.0	.0	.0	.0	.0	580,000	.0	11,235	11,235	6,798	06/01/2008	1FE
745392-FJ-4	PULASKI CNTY AR HOSP CHILDRENS 02B		02/10/2006	PRAGER MCCARTHY & SEALY		474,840	450,000	472,050	463,023	.0	(347)	.0	(347)	.0	462,676	.0	12,164	12,164	10,763	03/01/2012	1FE
79506L-WK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		02/01/2006	CALLED @ 100.00		445,335	445,335	445,335	445,335	.0	.0	.0	.0	.0	445,335	.0	.0	.0	15,587	02/01/2034	5
850269-WN-1	SPRINGDALE AR SALES & USE TAX 04		02/23/2006	PRAGER MCCARTHY & SEALY		1,228,751	1,200,000	1,215,588	1,212,442	.0	(337)	.0	(337)	.0	1,212,105	.0	16,646	16,646	31,089	01/01/2011	1FE
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04		02/10/2006	BAIRD (ROBERT W.) & CO, INC.		768,758	750,000	758,588	756,997	.0	(141)	.0	(141)	.0	756,856	.0	11,902	11,902	18,667	07/01/2011	1FE
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A		03/06/2006	PRAGER MCCARTHY & SEALY		102,093	100,000	99,083	99,089	.0	3	.0	3	.0	99,092	.0	3,001	3,001	3,028	02/01/2035	2FE
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB 04A		03/06/2006	PRAGER MCCARTHY & SEALY		64,477	100,000	54,991	59,552	.0	545	.0	545	.0	60,097	.0	4,380	4,380	.0	10/01/2016	1FE
016038-FA-4	ALHAMBRA CA REDEV AGY TAX ALLOC 03		01/31/2006	Various		2,966,648	2,775,000	2,912,224	2,883,523	.0	(1,106)	.0	(1,106)	.0	2,882,417	.0	84,231	84,231	35,281	05/01/2017	1FE
03255H-FT-9	ANAHEIM CA PUB FING DIST SYS REF 03A		01/27/2006	Various		1,786,982	1,660,000	1,783,238	1,756,047	.0	(808)	.0	(808)	.0	1,755,239	.0	31,743	31,743	27,111	10/01/2017	1FE
130331-ZK-1	CALIFORNIA HLTH FAC SMALL FAC SER A		03/01/2006	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	503	03/01/2011	1FE
13033K-XY-0	CALIFORNIA PCR AUTH HOME MGT 02 A		02/01/2006	CALLED @ 38,311		1,994,088	5,205,000	1,600,069	1,984,457	.0	9,639	.0	9,639	.0	1,994,096	.0	(8)	(8)	.0	08/01/2022	1FE
130536-MJ-1	CALIFORNIA LAKE WTR AGY CA WASTE MGMT 05 A		02/10/2006	CITIGROUP GLOBAL MARKETS		4,067,240	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	67,240	67,240	69,978	04/01/2025	2FE
14837K-AU-9	COP 99A CAP INDIAN WELLS CA REDEV		02/17/2006	BEAL, M. R. & CO		4,975,058	10,445,000	4,102,169	4,498,338	.0	33,136	.0	33,136	.0	4,531,474	.0	443,584	443,584	.0	08/01/2022	1FE
454550-DW-5	WHITEWATER 03A INDUSTRY CA URBAN DEV		03/06/2006	UNION BANK OF SWITZERLAND		2,213,207	2,085,000	2,219,962	2,190,026	.0	(2,193)	.0	(2,193)	.0	2,187,832	.0	25,374	25,374	54,442	09/01/2018	1FE
456567-UJ-2	AGY TAX ALLOC 03B INDUSTRY CA URBAN DEV		03/16/2006	Various		2,099,351	2,100,000	2,072,343	2,075,574	.0	369	.0	369	.0	2,075,942	.0	23,409	23,409	33,355	05/01/2017	1FE
456567-UJ-0	AGY TAX ALLOC 03B INDUSTRY CA URBAN DEV		02/16/2006	PRAGER MCCARTHY & SEALY		101,641	100,000	98,686	98,824	.0	10	.0	10	.0	98,835	.0	2,806	2,806	1,310	05/01/2018	1FE
513799-RF-5	SUB TAX 03 LANCASTER CA REDEV HSG		02/10/2006	INC.		15,234,950	14,985,000	14,384,470	14,302,955	.0	1,649	.0	1,649	.0	14,304,604	.0	930,346	930,346	383,574	08/01/2033	1FE
544495-KW-5	LOS ANGELES CA DEPT WTR PMR SYS 05A-2		01/12/2006	GOLDMAN, SACHS & CO		10,154,900	10,000,000	10,030,300	10,030,279	.0	(121)	.0	(121)	.0	10,030,158	.0	124,742	124,742	26,389	07/01/2030	1FE
544652-P4-6	LOS ANGELES CA WSTWTR SYS 03 A SUB		02/16/2006	PRAGER MCCARTHY & SEALY		102,490	100,000	100,075	100,058	.0	(11)	.0	(11)	.0	100,057	.0	2,433	2,433	1,013	06/01/2020	1FE
544712-UJ-4	LOS ANGELES CNTY CA MET TRANS A1SR 03B		03/21/2006	PRAGER MCCARTHY & SEALY		393,829	385,000	386,351	385,499	.0	(12)	.0	(12)	.0	385,487	.0	8,342	8,342	12,332	07/01/2021	1FE
78723K-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02		02/08/2006	PRAGER MCCARTHY & SEALY		104,317	100,000	101,342	101,017	.0	(15)	.0	(15)	.0	101,002	.0	3,315	3,315	4,556	09/15/2030	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
701636-DJ-8	PARTLER CA REDEV AGY TAX ALLOC 2004		01/26/2006	PIPER JAFFRAY INC		1,390,922	1,300,000	1,295,125	1,295,325	.0	.11	.0	.11	.0	1,295,335	.0	95,587	95,587	33,800	08/01/2028	1FE
724566-9W-4	PITTSBURG CA REDEV TAX LOS MEDINUS 02A		03/30/2006	PRAGER MCCARTHY & SEALY		476,531	430,000	479,923	468,703	.0	(718)	.0	(718)	.0	467,985	.0	8,546	8,546	13,670	08/01/2014	1FE
738800-JR-3	POWAY CA REDEV TAX ALLOC PAGDAY 03A		03/24/2006	PRAGER MCCARTHY & SEALY		1,417,840	1,300,000	1,423,877	1,399,462	.0	(2,520)	.0	(2,520)	.0	1,396,942	.0	20,898	20,898	17,938	06/15/2015	1FE
757887-BF-0	REDWOOD CITY CA REDEV AGY TAX ALLOC 03A		02/03/2006	RAYMOND JAMES & ASSOCIATES, INC		1,522,156	3,410,000	1,139,417	1,285,546	.0	7,369	.0	7,369	.0	1,292,915	.0	229,240	229,240	.0	07/15/2023	1FE
797415-FR-2	SAN DIEGO CNTY CA WTR REV COP 02A		03/07/2006	PRAGER MCCARTHY & SEALY		784,260	750,000	807,630	779,185	.0	(660)	.0	(660)	.0	778,525	.0	5,735	5,735	12,363	05/01/2016	1FE
79875E-CO-6	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A		02/17/2006	PRAGER MCCARTHY & SEALY		315,531	300,000	304,398	303,569	.0	(43)	.0	(43)	.0	303,526	.0	12,005	12,005	7,903	08/01/2026	1FE
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A		02/13/2006	PRAGER MCCARTHY & SEALY		368,477	355,000	353,335	353,403	.0	3	.0	3	.0	353,407	.0	15,070	15,070	9,296	08/01/2033	1FE
799134-BX-8	SANTA ANA CA JT PWS FING TAX ALLO 04		03/07/2006	PRAGER MCCARTHY & SEALY		110,911	100,000	109,124	108,360	.0	(86)	.0	(86)	.0	108,275	.0	2,636	2,636	1,375	12/01/2019	1FE
801095-JZ-4	SANTA ANA CA CNTY REDEV S MAIN ST 03B		02/02/2006	PRAGER MCCARTHY & SEALY		135,910	125,000	141,134	135,585	.0	(119)	.0	(119)	.0	135,466	.0	444	444	2,708	09/01/2014	1FE
801095-KA-7	SANTA ANA CA CNTY REDEV S MAIN ST 03B		03/14/2006	PRAGER MCCARTHY & SEALY		537,950	500,000	560,410	539,211	.0	(932)	.0	(932)	.0	538,279	.0	(329)	(329)	13,611	09/01/2015	1FE
801095-KB-5	SANTA ANA CA CNTY REDEV S MAIN ST 03B		02/10/2006	PRAGER MCCARTHY & SEALY		135,099	125,000	133,918	132,086	.0	(96)	.0	(96)	.0	131,990	.0	3,108	3,108	2,847	09/01/2016	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA PASNOA 96		01/01/2006	CALLED @ 100.00000000		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	1,275	01/01/2024	1FE
802649-LW-3	SANTA ROSA CA WSTR 2002 B		01/23/2006	RAYMOND JAMES & ASSOCIATES, INC		2,181,714	4,130,000	1,663,027	1,945,179	.0	6,949	.0	6,949	.0	1,952,128	.0	229,586	229,586	.0	09/01/2020	1FE
802649-LP-6	SANTA ROSA CA WSTR 2002 B		01/23/2006	RAYMOND JAMES & ASSOCIATES, INC		1,381,125	2,900,000	936,990	1,143,914	.0	4,444	.0	4,444	.0	1,148,359	.0	232,766	232,766	.0	09/01/2022	1FE
861341-JJ-5	STOCKTON CA CNTY FAC DIST NO 90-2 05		02/21/2006	PRAGER MCCARTHY & SEALY		461,482	450,000	468,428	461,367	.0	(277)	.0	(277)	.0	461,090	.0	392	392	9,778	08/01/2010	1FE
900190-DP-1	TURLOCK CA IRR DIST COP 2003 A		03/08/2006	PRAGER MCCARTHY & SEALY		532,130	500,000	533,300	525,890	.0	(547)	.0	(547)	.0	525,343	.0	6,787	6,787	16,736	01/01/2018	1FE
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		02/17/2006	PRAGER MCCARTHY & SEALY		234,883	225,000	225,803	225,646	.0	(9)	.0	(9)	.0	225,637	.0	9,246	9,246	6,990	01/01/2028	1FE
901073-DB-9	TUSTIN CA USD SPL TAX GFD 97-1 SR 02 A		02/17/2006	PRAGER MCCARTHY & SEALY		311,967	300,000	301,140	300,829	.0	(14)	.0	(14)	.0	300,815	.0	11,152	11,152	14,528	09/01/2038	1FE
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		03/08/2006	PRAGER MCCARTHY & SEALY		256,398	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	6,398	6,398	3,892	05/15/2027	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		03/02/2006	CALLED @ 103.00000000		592,250	575,000	575,000	575,000	.0	.0	.0	.0	.0	575,000	.0	17,250	17,250	24,438	09/02/2017	5
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		03/02/2006	CALLED @ 103.00000000		865,200	840,000	840,000	840,000	.0	.0	.0	.0	.0	840,000	.0	25,200	25,200	35,280	09/02/2012	5
960557-CF-1	WESTLANDS CA WTR DIST REV COP 2005 A		03/24/2006	PRAGER MCCARTHY & SEALY		543,165	500,000	556,225	538,656	.0	(858)	.0	(858)	.0	537,798	.0	5,367	5,367	14,444	09/01/2016	1FE
268221-BG-8	COLORADO E-470 PUB HWY SR 97 B CAP		03/23/2006	PRAGER MCCARTHY & SEALY		99,446	200,000	84,864	92,500	.0	1,056	.0	1,056	.0	93,555	.0	5,891	5,891	.0	09/01/2021	1FE
19653P-AU-8	COLORADO MTR JR CLG DIST STUD HSS 04		01/13/2006	PRAGER MCCARTHY & SEALY		132,486	125,000	128,005	127,612	.0	(15)	.0	(15)	.0	127,597	.0	4,889	4,889	833	06/01/2023	1FE
19680E-LA-2	COLORADO WTR RES & PWR SMALL WTR 07A		02/07/2006	PRAGER MCCARTHY & SEALY		104,228	100,000	101,403	101,010	.0	(16)	.0	(16)	.0	100,993	.0	3,235	3,235	1,320	11/01/2020	1FE
249181-67-7	DENVER CO ARPT SYS REV SER 2001 A		02/28/2006	PRAGER MCCARTHY & SEALY		534,951	495,000	523,948	513,290	.0	(468)	.0	(468)	.0	512,821	.0	22,130	22,130	8,168	11/15/2013	1FE
249181-J4-1	DENVER CO ARPT SYS REV SER 2001 D REF		02/03/2006	PRAGER MCCARTHY & SEALY		210,537	200,000	209,466	204,866	.0	(79)	.0	(79)	.0	204,787	.0	5,750	5,750	1,958	11/15/2009	1FE
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF		02/28/2006	PRAGER MCCARTHY & SEALY		491,465	465,000	485,232	476,686	.0	(308)	.0	(308)	.0	476,378	.0	15,087	15,087	6,281	11/15/2010	1FE
24919H-FY-3	DENVER CO EXCISE TAX 2005 A		02/09/2006	PRAGER MCCARTHY & SEALY		541,945	500,000	544,885	539,850	.0	(630)	.0	(630)	.0	539,220	.0	2,725	2,725	26,597	09/01/2012	1FE
24919H-FZ-0	DENVER CO EXCISE TAX 2005 A		02/21/2006	PRAGER MCCARTHY & SEALY		109,232	100,000	109,419	108,385	.0	(139)	.0	(139)	.0	108,246	.0	986	986	5,458	09/01/2013	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAW ED LN 05 A		03/21/2006	PRAGER MCCARTHY & SEALY		101,325	100,000	100,461	99,766	.0	8	.0	8	.0	99,774	.0	1,551	1,551	1,433	11/15/2011	1FE
207743-WB-8	CONNECTICUT HIGHER ED FAW ED LN 05 B		03/02/2006	PRAGER MCCARTHY & SEALY		101,582	100,000	101,210	100,545	.0	(19)	.0	(19)	.0	100,527	.0	1,055	1,055	1,244	11/15/2010	1FE
20774L-C3-2	CONNECTICUT HLTH & EDL TRINITY 2004H		03/14/2006	PRAGER MCCARTHY & SEALY		1,030,465	1,000,000	987,050	988,310	.0	119	.0	119	.0	988,429	.0	42,036	42,036	26,964	07/01/2016	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 Designation or Market Indicator
20775N-AJ-9	CONNECTICUT RES REC AMER REF FUEL 98A		03/24/2006	STONE & YOUNGBERG		3,085,440	3,000,000	3,183,750	3,043,798	.0	(5,509)	.0	(5,509)	.0	3,038,289	.0	47,151	47,151	61,417	11/15/2007	1FE
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF		01/12/2006	PRAGER MCCARTHY & SEALY		110,780	100,000	110,268	108,567	.0	(33)	.0	(33)	.0	108,533	.0	2,247	2,247	2,736	01/01/2016	1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/01/2006	CALLED @ 100.000000000		100,000	100,000	100,000	98,086	1,914	.0	.0	1,914	.0	100,000	.0	.0	.0	3,313	01/01/2031	4
114894-DP-0	BROWARD CNTY FL ARPT SYS 98 H-1 PFC		03/09/2006	Various		879,714	850,000	900,312	866,497	.0	(769)	.0	(769)	.0	865,728	.0	13,986	13,986	16,396	10/01/2008	1FE
243819-AB-5	DEER ISLAND FL CMNTY DEV DIST REF		01/10/2006	CALLED @ 100		200,000	200,000	200,000	.0	.0	.0	.0	.0	.0	.0	.0	200,000	200,000	.0	05/01/2013	6
290871-AO-1	EMERALD COAST FL UTILS FLORIDA HSG FIN CORP REV		02/08/2006	PRAGER MCCARTHY & SEALY		263,658	250,000	263,658	259,647	.0	(120)	.0	(120)	.0	259,527	.0	3,558	3,558	7,323	01/01/2019	1FE
34073M-LG-5	MTG REV BDS 199		01/01/2006	CALLED @ 26.1526		87,611	335,000	60,350	87,604	.0	.0	.0	.0	.0	87,604	.0	.7	.7	.0	07/01/2030	1FE
342815-FZ-5	FLORIDA ST DEPT OF TRANS SER 01A		02/16/2006	PRAGER MCCARTHY & SEALY		323,424	300,000	325,635	316,261	.0	(353)	.0	(353)	.0	315,908	.0	7,516	7,516	4,625	11/01/2011	1FE
341150-UM-0	05 B REF HILLSBOROUGH CNTY FL IND		01/20/2006	PRAGER MCCARTHY & SEALY		308,784	280,000	312,253	306,992	.0	(488)	.0	(488)	.0	306,504	.0	2,280	2,280	10,908	07/01/2009	1FE
43233A-BW-5	TAMPA GEN 03A R JACKSONVILLE FL BETTER		01/19/2006	STEPHENS, INC		1,370,447	1,300,000	1,307,098	1,305,660	.0	(38)	.0	(38)	.0	1,305,622	.0	64,825	64,825	21,423	10/01/2024	2FE
469485-GL-4	SALES TAX 04 FL JACKSONVILLE FL CAP IMPT		02/28/2006	PRAGER MCCARTHY & SEALY		351,112	350,000	352,065	342,574	.0	37	.0	37	.0	342,610	.0	8,501	8,501	4,550	10/01/2017	1FE
469359-CM-3	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		03/03/2006	BAIRD (ROBERT W.) & CO, INC		2,457,268	2,305,000	2,435,578	2,400,779	.0	(2,097)	.0	(2,097)	.0	2,398,682	.0	58,586	58,586	50,262	10/01/2016	1FE
469359-ON-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		02/09/2006	PRAGER MCCARTHY & SEALY		149,062	140,000	146,765	144,969	.0	(70)	.0	(70)	.0	144,899	.0	4,163	4,163	2,586	10/01/2017	1FE
469359-OP-6	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		03/14/2006	FERRIS BAKER WATTS		2,181,383	2,065,000	2,147,745	2,125,858	.0	(1,501)	.0	(1,501)	.0	2,124,357	.0	57,026	57,026	47,610	10/01/2018	1FE
469359-CO-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		02/02/2006	PRAGER MCCARTHY & SEALY		317,874	300,000	309,567	307,046	.0	(82)	.0	(82)	.0	306,964	.0	10,910	10,910	5,250	10/01/2019	1FE
466130-BY-9	JEK FL ST JOHN RIV PWR PARK 2-18TH 03 RE		02/08/2006	PRAGER MCCARTHY & SEALY		317,226	300,000	320,265	316,488	.0	(481)	.0	(481)	.0	316,007	.0	1,219	1,219	5,500	10/01/2009	1FE
497850-FM-4	KISSIMEE FL UTIL AUTH ELEC SYS REF 01B		02/16/2006	PRAGER MCCARTHY & SEALY		538,803	500,000	541,490	525,967	.0	(534)	.0	(534)	.0	525,432	.0	13,371	13,371	9,569	10/01/2011	1FE
585395-W3-7	MELBOURNE FL WTR & SWR 04 REF		03/01/2006	PRAGER MCCARTHY & SEALY		256,638	250,000	250,938	250,853	.0	(14)	.0	(14)	.0	250,839	.0	5,799	5,799	4,844	10/01/2022	1FE
59333P-AK-4	MIAMI -DADE CNTY FL MIAMI INTL APT 98A		02/07/2006	Various		729,585	700,000	742,910	717,776	.0	(658)	.0	(658)	.0	717,118	.0	12,467	12,467	13,154	10/01/2008	1FE
684907-EN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		03/01/2006	CALLED @ 17.217		5,165	30,000	3,545	5,098	.0	56	.0	56	.0	5,154	.0	.11	.11	.0	09/01/2032	1FE
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B		03/29/2006	Various		1,225,661	1,900,000	949,905	1,111,498	.0	5,857	.0	5,857	.0	1,117,355	.0	108,306	108,306	.0	10/01/2016	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		03/14/2006	PRAGER MCCARTHY & SEALY		772,283	995,000	521,131	727,444	.0	6,654	.0	6,654	.0	734,098	.0	38,185	38,185	.0	10/01/2012	1FE
702541-BM-4	PASCO CNTY FL WTR & SWR 81 ETRM		02/01/2006	CALLED @ 100		85,000	85,000	85,527	85,062	.0	(5)	.0	(5)	.0	85,058	.0	(58)	(58)	3,188	02/01/2007	1
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		03/03/2006	PRAGER MCCARTHY & SEALY		101,813	100,000	98,717	98,871	.0	16	.0	16	.0	98,886	.0	2,927	2,927	2,916	07/01/2018	1FE
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 197B		01/01/2006	CALLED @ 100.00		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	156	01/01/2008	1
790420-HF-3	ST JOHNS CNTY FL WTR & SWR 2004 CAP		03/30/2006	PRAGER MCCARTHY & SEALY		81,815	250,000	69,125	74,712	.0	1,047	.0	1,047	.0	75,760	.0	6,055	6,055	.0	06/01/2028	1FE
875234-BP-0	TAMPA FL SOLID WASTE SYS WACKAY BAY 99B		03/24/2006	Various		4,574,049	4,330,000	4,539,139	4,447,963	.0	(5,439)	.0	(5,439)	.0	4,442,523	.0	131,526	131,526	112,400	10/01/2011	1FE
047870-EE-6	ATLANTA GA WTR & WASTETR 2004		02/07/2006	PRAGER MCCARTHY & SEALY		174,702	165,000	177,644	174,623	.0	(256)	.0	(256)	.0	174,367	.0	335	335	2,269	11/01/2009	1FE
051470-BA-9	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		02/01/2006	MATURED		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	3,050	02/01/2006	1
240472-BY-3	DEKALB CNTY GA HOSP FAWN IN CNTY GA CMNTY		01/26/2006	PRAGER MCCARTHY & SEALY		304,920	275,000	312,469	300,245	.0	(204)	.0	(204)	.0	300,041	.0	4,879	4,879	5,872	09/01/2014	1FE
307125-CR-3	FLTH SYSTEM 78		03/01/2006	MATURED		215,000	215,000	215,000	215,000	.0	.0	.0	.0	.0	215,000	.0	.0	.0	7,794	03/01/2006	3
359900-PO-4	FULTON CNTY GA DEV KLAUS PKG & HSG 03		03/30/2006	PRAGER MCCARTHY & SEALY		210,542	200,000	203,484	202,838	.0	(78)	.0	(78)	.0	202,760	.0	7,782	7,782	4,250	11/01/2023	1FE
363010-WH-8	GAINESVILLE GA WTR & SWR 2005 REF		03/15/2006	PRAGER MCCARTHY & SEALY		206,852	200,000	203,874	203,835	.0	(69)	.0	(69)	.0	203,766	.0	3,086	3,086	3,100	11/15/2019	1FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
372480-AY-9	GEO L SMITH IT GA WORLD CONGRESS CIR 00.....		03/30/2006	PRAGER MCCARTHY & SEALY.....		162,236	150,000	166,314	159,447	.0	..(496)	.0	..(496)	.0	..158,951	.0	3,284	3,284	6,825	..07/01/2010.....	1FE
373541-VC-2	GEORGIA MUN ELEC AUTH PMR GEN 02A SR.....		03/09/2006	PRAGER MCCARTHY & SEALY.....		174,962	160,000	181,365	174,944	.0	..(383)	.0	..(383)	.0	..174,561	.0	.401	.401	5,903	..01/01/2013.....	1FE
403763-HJ-7	GWINNETT CNTY GA WTR & SEW 1976.....		03/01/2006	MATURED.....		270,000	270,000	263,393	269,913	.0	.87	.0	.87	.0	..270,000	.0	.0	.0	9,450	..03/01/2006.....	1
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79.....		02/01/2006	CALLLED @ 100.00000000.....		150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	..150,000	.0	.0	.0	6,000	..02/01/2011.....	1
626207-MK-7	MUNICIPAL ELEC AUTH GA 05A PROJ 1 CAP.....		03/06/2006	Various.....		1,155,757	4,300,000	1,006,501	1,061,213	.0	..10,466	.0	..10,466	.0	..1,071,678	.0	..84,079	..84,079	.0	..01/01/2031.....	1FE
626207-LI-6	MUNICIPAL ELEC AUTH GA COMB CYC 03A.....		03/15/2006	PRAGER MCCARTHY & SEALY.....		213,961	200,000	206,366	205,209	.0	..(74)	.0	..(74)	.0	..205,135	.0	..8,826	..8,826	3,000	..11/01/2019.....	1FE
776032-KB-9	ROME GA WTR & SNR 2004 REF.....		03/23/2006	PRAGER MCCARTHY & SEALY.....		726,602	700,000	715,995	714,095	.0	..(140)	.0	..(140)	.0	..713,955	.0	..12,647	..12,647	19,606	..01/01/2019.....	1FE
776032-KC-7	ROME GA WTR & SNR 2004 REF.....		01/26/2006	PRAGER MCCARTHY & SEALY.....		208,010	200,000	203,090	202,725	.0	..(18)	.0	..(18)	.0	..202,706	.0	5,304	5,304	5,250	..01/01/2020.....	1FE
776032-KE-3	ROME GA WTR & SNR 2004 REF.....		01/26/2006	PRAGER MCCARTHY & SEALY.....		309,282	300,000	300,252	300,222	.0	..(1)	.0	..(1)	.0	..300,221	.0	9,061	9,061	7,875	..01/01/2022.....	1FE
931583-BD-9	WALKER CNTY GA WTR & SEW AUTH SER 77.....		01/01/2006	MATURED.....		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	..175,000	.0	.0	.0	5,250	..01/01/2006.....	1
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A.....		01/01/2006	CALLLED @ 100.00000000.....		400,000	400,000	373,016	376,140	.0	.0	.0	.0	.0	..376,140	.0	23,860	23,860	11,500	..07/01/2030.....	1FE
451291-F3-6	IDAH0 HSG & FIN SGL FWM WTR 99 F2 SUB.....		01/01/2006	CALLLED @ 100.00000000.....		115,000	115,000	115,000	115,000	.0	.0	.0	.0	.0	..115,000	.0	.0	.0	3,234	..01/01/2014.....	1FE
451291-4D-4	IDAH0 HSG AGT SGL FWM WTR SER 1990 F1.....		01/01/2006	CALLLED @ 100.00000000.....		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	..40,000	.0	.0	.0	1,500	..07/01/2010.....	1FE
167592-E7-5	CHICAGO IL OHARE INTL ART GEN 3RD 04 A.....		02/10/2006	PRAGER MCCARTHY & SEALY.....		208,830	200,000	212,300	208,906	.0	..(348)	.0	..(348)	.0	..208,558	.0	272	272	6,222	..01/01/2009.....	1FE
167592-N3-4	CHICAGO IL OHARE INTL ART GEN 3RD 05 A.....		01/04/2006	CITIGROUP GLOBAL MARKETS.....		10,848,500	10,000,000	10,666,200	10,664,889	.0	..(1,191)	.0	..(1,191)	.0	..10,663,698	.0	184,802	184,802	24,792	..01/01/2023.....	1FE
167592-VF-8	CHICAGO IL OHARE INTL ART PFC 2ND 01 E.....		03/03/2006	Various.....		921,977	900,000	941,121	914,364	.0	..(1,038)	.0	..(1,038)	.0	..913,326	.0	8,651	8,651	29,208	..01/01/2008.....	1FE
167592-VG-6	CHICAGO IL SGL FWM WTR ART PFC 2ND 01 E.....		02/14/2006	PRAGER MCCARTHY & SEALY.....		104,499	100,000	105,596	102,531	.0	..(102)	.0	..(102)	.0	..102,429	.0	2,070	2,070	3,296	..01/01/2009.....	1FE
167685-60-3	CHICAGO IL SGL FWM WTR 1997 SER A.....		02/01/2006	Various.....		15,000	15,000	16,335	15,743	.0	..(5)	.0	..(5)	.0	..15,738	.0	..(738)	..(738)	967	..09/01/2028.....	1FE
372072-CC-0	GENEVA IL ELEC REV 2003.....		02/02/2006	PRAGER MCCARTHY & SEALY.....		106,939	100,000	104,334	103,205	.0	..(40)	.0	..(40)	.0	..103,165	.0	3,774	3,774	1,333	..05/01/2015.....	1FE
372072-CD-8	HOOBNS IL TAX INCREMENT 1995 A REF.....		02/02/2006	ASSOCIATES, INC.....		1,564,208	1,475,000	1,524,678	1,511,793	.0	..(461)	.0	..(461)	.0	..1,511,332	.0	52,876	52,876	19,667	..05/01/2016.....	1FE
434329-AD-0	ILLINOIS DEV FIN AUTH TXBLE WTR NEW BLUF.....		01/01/2006	CALLLED @ 102.00000000.....		3,799,500	3,725,000	3,725,000	3,725,000	.0	.0	.0	.0	.0	..3,725,000	.0	74,500	74,500	23,669	..12/01/2013.....	1FE
451908-E8-6	ILLINOIS DEV FIN AUTH REHAB 90.....		01/01/2006	CALLLED @ 100.00000000.....		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	..40,000	.0	.0	.0	1,280	..07/01/2024.....	1FE
451908-H4-2	ILLINOIS FIN AUTH RESURRECTION 2005 A.....		03/02/2006	CALLLED @ 100.00.....		35,000	35,000	35,000	.0	35,000	.0	.0	35,000	.0	..35,000	.0	.0	.0	1,531	..03/01/2010.....	6*
452008-PH-5	ILLINOIS HSG DEV AUTH MULTI FAM 1994 S.....		03/07/2006	BEAR STEARNS SECURITIES CORP.....		3,960,000	4,000,000	4,000,000	3,954,120	.0	2,445	.0	2,445	.0	..3,956,565	.0	3,435	3,435	47,917	..05/15/2015.....	1FE
452010-U5-8	ILLINOIS HSG DEV AUTH REV AMT-HOMEOWNER.....		03/17/2006	CALLLED @ 100.00000000.....		100,000	100,000	101,250	100,102	.0	..(32)	.0	..(32)	.0	..100,071	.0	..(71)	..(71)	3,621	..09/01/2014.....	1FE
45201R-3W-0	ILLINOIS HSG DEV AUTH JOLIET IL WTRWKS & SEW SER 1989.....		02/01/2006	CALLLED @ 100.00000000.....		2,845,000	2,845,000	2,845,000	2,845,000	.0	.0	.0	.0	.0	..2,845,000	.0	.0	.0	86,061	..08/01/2031.....	1FE
479790-FV-4	PINGREE GROVE IL SPL SVC CAMBRIDGE 05-1.....		01/01/2006	CALLLED @ 100.00000000.....		1,650,000	1,650,000	1,730,834	1,667,799	.0	.0	.0	.0	.0	..1,667,799	.0	(17,799)	(17,799)	58,781	..01/01/2010.....	1FE
772424-NA-1	CARMEL IN ECON DEV COOL CREEK PROJ 95.....		03/01/2006	CALLLED @ 100.00.....		200,000	200,000	198,000	198,134	.0	33	.0	33	.0	..198,166	.0	1,834	1,834	5,250	..03/01/2015.....	4
143281-BL-6	CARMEL IN REDEV CNTY OPT INC TAX 04 REF.....		01/27/2006	CALLLED @ 100.00000000.....		5,270,000	5,270,000	5,270,000	5,270,000	.0	.0	.0	.0	.0	..5,270,000	.0	.0	.0	138,923	..09/01/2015.....	1FE
143294-CO-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF.....		01/11/2006	PRAGER MCCARTHY & SEALY.....		2,045,820	2,000,000	2,064,740	2,024,295	.0	..(108)	.0	..(108)	.0	..2,024,188	.0	21,632	21,632	46,278	..07/01/2016.....	1FE
454623-Z4-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A.....		03/13/2006	PRAGER MCCARTHY & SEALY.....		158,591	150,000	159,036	156,775	.0	..(147)	.0	..(147)	.0	..156,628	.0	1,962	1,962	4,688	..08/01/2019.....	1FE
45479R-AF-4	INDIANA HLTH FAC CLARIAN HLTH 06A.....		02/15/2006	PRAGER MCCARTHY & SEALY.....		10,070,200	10,000,000	9,968,800	.0	.0	..35	.0	.35	.0	..9,968,835	.0	101,365	101,365	37,500	..02/15/2036.....	1FE
454790-AA-7	INDIANA HLTH FAC CMNTY HLTH 05 A.....		03/21/2006	PRAGER MCCARTHY & SEALY.....		826,778	800,000	840,296	826,680	.0	..(1,419)	.0	..(1,419)	.0	..825,261	.0	1,517	1,517	11,819	..05/01/2008.....	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 Designation or Market Indicator
455261-SM-0.	INDIANAPOLIS IN ECON DEV		03/01/2006.	CALLED @ 100.00000000.		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	2,000	09/01/2026.	3.
455280-3V-7.	SUTTON PLACE																				
	INDIANAPOLIS IN LOC PUB		02/13/2006.	PRAGER MCCARTHY & SEALY.		310,968	300,000	316,668	306,206	.0	(332)	.0	(332)	.0	305,873	.0	5,095	5,095	9,375	07/01/2008.	1FE.
455280-WK-9.	IMPT BD BK 01D.																				
	INDIANAPOLIS IN LOC PUB		01/01/2006.	MATURED.		8,000,000	8,000,000	2,991,280	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	.0	.0	.0	01/01/2006.	1FE.
455393-WM-0.	IMPT BD BK C.																				
	INDIANAPOLIS IN THERMAL		02/21/2006.	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,579,900	6,000,000	6,421,260	6,270,937	.0	(5,030)	.0	(5,030)	.0	6,265,907	.0	313,993	313,993	131,083	10/01/2014.	1FE.
569027-GJ-8.	ENERGY 01A.																				
	MARION CNTY IN CONV REC		03/28/2006.	Various.		1,060,665	1,000,000	1,054,760	1,042,750	.0	(1,076)	.0	(1,076)	.0	1,041,674	.0	18,991	18,991	15,069	06/01/2018.	1FE.
655164-DO-1.	EXC TAX 03A SR.																				
	NOBLESVILLE IN REDEV		03/10/2006.	PRAGER MCCARTHY & SEALY.		279,589	265,000	276,554	274,017	.0	(171)	.0	(171)	.0	273,846	.0	5,743	5,743	8,319	07/15/2019.	1FE.
72630P-BG-5.	HAGUE & FIELD 03.																				
	PLAINFIELD IN TIF US 40		01/15/2006.	CALLED @ 100.00000000.		65,000	65,000	65,000	63,939	1,061	.0	.0	1,061	.0	65,000	.0	.0	.0	1,936	01/15/2021.	3Z.
936393-JR-9.	CORRIDOR 05.		03/23/2006.	PRAGER MCCARTHY & SEALY.		369,947	350,000	358,127	356,331	.0	(172)	.0	(172)	.0	356,159	.0	13,788	13,788	12,979	07/01/2021.	1FE.
256366-AO-8.	DODGE CITY, KS WTRKWS &																				
	IMPT 2003.		02/01/2006.	PRAGER MCCARTHY & SEALY.		264,178	250,000	258,455	256,971	.0	(72)	.0	(72)	.0	256,898	.0	7,279	7,279	2,144	12/01/2018.	1FE.
485428-WM-5.	KANSAS DEV FIN WTR POR		03/22/2006.	PRAGER MCCARTHY & SEALY.		102,796	100,000	101,653	101,633	.0	(130)	.0	(130)	.0	101,502	.0	1,294	1,294	1,926	11/01/2014.	1FE.
485424-KE-4.	REVOLVG FD 98-L		01/23/2006.	PRAGER MCCARTHY & SEALY.		132,173	125,000	134,642	130,815	.0	(144)	.0	(144)	.0	130,671	.0	1,501	1,501	2,769	09/01/2008.	1FE.
679404-EN-9.	OLATHE LABETTE CNTY KS		03/02/2006.	CALLED @ 100.00.		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	375	09/01/2010.	1FE.
967250-EY-3.	QMR MTG 30-A-RSP REV SER		01/10/2006.	Various.		10,000	10,000	10,000	102,857	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.0	10/01/2007.	1.
914387-WM-9.	UNIVERSITY OF KY UNIV		03/30/2006.	PRAGER MCCARTHY & SEALY.		352,266	350,000	358,463	347,996	.0	.14	.0	.14	.0	348,010	.0	4,256	4,256	3,617	05/01/2016.	1FE.
914387-WY-5.	CONS ED BLDGS 04.		03/09/2006.	BEAL, M. R., & CO.		739,688	750,000	754,313	728,164	.0	.274	.0	.274	.0	728,438	.0	11,249	11,249	11,083	05/01/2018.	1FE.
128467-BX-4.	CONS ED BLDGS 04.		03/31/2006.	PRAGER MCCARTHY & SEALY.		514,055	500,000	539,580	515,525	.0	(383)	.0	(383)	.0	515,142	.0	(1,087)	(1,087)	9,625	11/01/2016.	1FE.
270848-LR-3.	DIST NO 3 04 ST.		02/10/2006.	PRAGER MCCARTHY & SEALY.		1,863,340	1,780,000	1,869,249	1,847,712	.0	(993)	.0	(993)	.0	1,846,719	.0	16,621	16,621	42,943	02/01/2013.	1FE.
506498-WR-1.	EAST BATON ROUGE PARISH		03/10/2006.	RYAN BECK & CO.		245,723	225,000	238,124	236,671	.0	(222)	.0	(222)	.0	236,449	.0	9,274	9,274	4,397	11/01/2018.	1FE.
546265-WB-9.	LA TAX 03 ST.		03/01/2006.	PRAGER MCCARTHY & SEALY.		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	2,377	12/01/2021.	1FE.
546398-CL-0.	LOUISIANA HS6 FIN SGL		03/26/2006.	PRAGER MCCARTHY & SEALY.		309,317	295,000	296,676	296,271	.0	(28)	.0	(28)	.0	296,243	.0	13,074	13,074	4,960	05/15/2021.	1FE.
825485-OF-5.	FAW MTG 1996 D-1.		02/14/2006.	PRAGER MCCARTHY & SEALY.		552,409	610,000	473,964	540,243	.0	2,888	.0	2,888	.0	543,132	.0	9,277	9,277	.0	12/01/2008.	1FE.
825485-OG-3.	LOUISIANA PUB PAC		03/24/2006.	PRAGER MCCARTHY & SEALY.		1,785,085	2,040,000	1,502,297	1,719,613	.0	8,780	.0	8,780	.0	1,728,393	.0	56,692	56,692	.0	12/01/2009.	1FE.
825485-OH-1.	LOUISIANA PUB PAC		03/24/2006.	PRAGER MCCARTHY & SEALY.		2,642,984	3,150,000	2,196,464	2,524,885	.0	24,096	.0	24,096	.0	2,548,981	.0	94,003	94,003	.0	12/01/2010.	1FE.
825485-OJ-7.	SHREVEPORT LA WTR & SWR		03/14/2006.	PRAGER MCCARTHY & SEALY.		770,175	955,000	631,035	727,587	.0	5,129	.0	5,129	.0	732,716	.0	37,459	37,459	.0	12/01/2011.	1FE.
790207-AU-8.	ST JOHN BAPTIST PARISH		01/01/2006.	MATURED.		955,000	955,000	942,595	955,000	.0	.0	.0	.0	.0	955,000	.0	.0	.0	36,290	01/01/2006.	1.
560459-RC-5.	LA SALES TX 87.		01/27/2006.	PRAGER MCCARTHY & SEALY.		102,430	100,000	103,109	99,790	.0	.1	.0	.1	.0	99,791	.0	2,639	2,639	1,063	11/01/2018.	1FE.
75913M-DX-2.	REGIONAL WASTE SYS ME		01/13/2006.	PRAGER MCCARTHY & SEALY.		105,800	100,000	106,833	105,340	.0	(73)	.0	(73)	.0	105,267	.0	533	533	2,778	07/01/2009.	1FE.
574217-LI-7.	SOLID WASTE 05T.		01/27/2006.	PRAGER MCCARTHY & SEALY.		209,210	200,000	199,000	199,035	.0	.1	.0	.1	.0	199,036	.0	10,174	10,174	2,164	11/15/2034.	1FE.
741714-LX-5.	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03.		03/01/2006.	CALLED @ 100.00000000.		145,000	145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	.0	.0	5,244	02/01/2032.	1FE.
575911-BZ-4.	PRINCE GEORGES CNTY MD		01/01/2006.	CALLED @ 100.00000000.		15,000	15,000	15,803	15,339	.0	.0	.0	.0	.0	15,339	.0	(339)	(339)	551	01/01/2028.	1FE.
576000-AO-5.	MASSACHUSETTS INDL		03/09/2006.	PRAGER MCCARTHY & SEALY.		1,175,288	1,150,000	1,198,507	1,180,211	.0	(3,373)	.0	(3,373)	.0	1,176,838	.0	(1,550)	(1,550)	34,549	08/15/2007.	1FE.
576000-AF-0.	MASSACHUSETTS SCH BLDG		02/15/2006.	PRAGER MCCARTHY & SEALY.		259,863	250,000	264,510	260,540	.0	(534)	.0	(534)	.0	260,006	.0	(144)	(144)	6,389	08/15/2008.	1FE.
576000-AH-6.	MASSACHUSETTS SCH BLDG		02/02/2006.	Various.		17,328,885	16,500,000	17,669,190	17,406,675	.0	(18,514)	.0	(18,514)	.0	17,388,161	.0	(59,276)	(59,276)	372,222	08/15/2009.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
576000-AK-9.	MASSACHUSETTS SCH BLDG SALES TAX USA.		02/15/2006.	PRAGER MCCARTHY & SEALY.		266,510	250,000	270,258	266,380	.0	..(453)	.0	..(453)	.0	265,927	.0	583	583	6,389	08/15/2010.	1FE
576004-EZ-4.	MASSACHUSETTS ST FED HWY GNS 2003 A.		03/09/2006.	PRAGER MCCARTHY & SEALY.		805,238	750,000	806,108	797,471	.0	..(1,214)	.0	..(1,214)	.0	796,257	.0	8,980	8,980	9,271	12/15/2012.	1FE
594700-BY-1.	MICHIGAN ST TRUNK LINE FUND 2005B REF.		01/06/2006.	CITIGROUP GLOBAL MARKETS.		5,795,094	5,425,000	5,826,179	5,776,377	.0	..(1,922)	.0	..(1,922)	.0	5,774,455	.0	20,639	20,639	98,705	09/01/2010.	1FE
944314-FR-9.	WAYNE CNTY MI DETROIT MET APT 98A		02/09/2006.	BAIRD (ROBERT W.) & CO., INC.		525,215	500,000	538,950	513,510	.0	..(522)	.0	..(522)	.0	512,988	.0	12,227	12,227	5,576	12/01/2008.	1FE
60415H-WF-7.	MINNESOTA ST HSG FIN AGY SGL FAM 97C.		01/13/2006.	CALLED @ 100.00000000.		130,000	130,000	130,000	130,000	.0	0	.0	0	.0	130,000	.0	.0	.0	4,333	01/01/2029.	1FE
958697-AW-4.	WESTERN MN MUN PWR AGY PWR SUP 77A.		02/02/2006.	Various.....		130,000	130,000	129,350	129,696	.0	..(1)	.0	..(1)	.0	129,695	.0	305	305	4,144	01/01/2016.	1.
410639-AH-1.	HAWAIIAL MO IND DEV TIF STARDUST 06.		01/19/2006.	STIFTEL NICOLAUS & CO., INC.		748,875	750,000	746,250	.0	.0	.0	.0	.0	.0	746,250	.0	2,625	2,625	.0	04/15/2023.	2Z
473180-BC-0.	JEFFERSON CNTY MO PUB WTR SUP DIST 2 76.		01/01/2006.	MATURED.		170,000	170,000	167,450	170,000	.0	.0	.0	.0	.0	170,000	.0	.0	.0	6,163	01/01/2006.	1.
484890-JC-3.	KANSAS CITY MO APT GEN IMPT 04 E.		02/27/2006.	PRAGER MCCARTHY & SEALY.		1,610,340	1,500,000	1,594,215	1,576,682	.0	..(2,026)	.0	..(2,026)	.0	1,574,656	.0	35,684	35,684	39,594	09/01/2011.	1FE
484890-GX-0.	KANSAS CITY MO APT GEN IMPT PIG 03 B.		03/24/2006.	PRAGER MCCARTHY & SEALY.		108,481	100,000	104,606	103,864	.0	..(122)	.0	..(122)	.0	103,742	.0	4,739	4,739	3,033	09/01/2016.	1FE
48507R-AG-2.	KANSAS CITY MO PFC REV KANSAS CITY MO REGI HSG		02/24/2006.	PRAGER MCCARTHY & SEALY.		1,560,990	1,500,000	1,565,715	1,530,569	.0	..(1,462)	.0	..(1,462)	.0	1,529,107	.0	31,883	31,883	31,250	04/01/2009.	1FE
48507R-AU-3.	KANSAS CITY MO TIF BLUE LINDALE 94A.		01/01/2006.	Various.....		1,890,000	1,890,000	1,890,000	1,890,000	.0	0	.0	0	.0	1,890,000	.0	.0	.0	64,260	01/01/2023.	1FE
485107-CF-1.	KANSAS CITY MO TIF BLUE PRNTY TWIN 04.		03/14/2006.	PRAGER MCCARTHY & SEALY.		2,192,004	2,050,000	2,129,294	2,120,174	.0	..(1,449)	.0	..(1,449)	.0	2,118,725	.0	73,278	73,278	72,889	07/01/2019.	1FE
60635H-JL-1.	MISSOURI HSG DEV COMM FLEETSHIP 99C1.		03/01/2006.	CALLED @ 100.00000000.		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	1,188	03/01/2030.	1FE
60635H-LI-8.	MISSOURI ST HSG DEV COMM MTG REV.		03/01/2006.	CALLED @ 100.00000000.		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	930	09/01/2025.	1FE
60635H-LM-6.	MISSOURI ST HSG DEV COMM MTG REV.		03/01/2006.	CALLED @ 100.00		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	625	03/01/2031.	1FE
85101R-BC-8.	SPRINGFIELD MO PUB UTIL LSE 08 A.		03/22/2006.	STIFTEL NICOLAUS & CO., INC.		539,560	500,000	537,275	.0	.0	..(414)	.0	..(414)	.0	536,861	.0	2,699	2,699	3,333	12/01/2019.	1FE
79163R-NW-5.	ST LOUIS MO APT LAMBERT INTL 98 REF.		03/24/2006.	PRAGER MCCARTHY & SEALY.		420,928	400,000	422,660	412,143	.0	..(551)	.0	..(551)	.0	411,591	.0	9,337	9,337	14,649	07/01/2010.	1FE
79163R-OL-6.	ST LOUIS MO APT REV APT DEV PROG 01A.		03/22/2006.	PRAGER MCCARTHY & SEALY.		110,353	100,000	109,721	107,185	.0	..(281)	.0	..(281)	.0	106,904	.0	3,449	3,449	4,156	07/01/2015.	1FE
79163R-VZ-9.	ST LOUIS MO APT REV ST PETERS MO MTRKS & BELLEVUE NE DEV BELLEVUE		03/21/2006.	PRAGER MCCARTHY & SEALY.		1,200,201	1,125,000	1,218,028	1,199,430	.0	..(3,271)	.0	..(3,271)	.0	1,196,159	.0	4,042	4,042	40,967	07/01/2009.	1FE
79319R-BS-7.	ST PETERS MO MTRKS & BELLEVUE NE DEV BELLEVUE		01/01/2006.	MATURED.....		235,000	235,000	237,703	235,000	.0	.0	.0	.0	.0	235,000	.0	.0	.0	8,813	01/01/2006.	1.
07922R-AB-2.	UNIV PROJ 05.		01/27/2006.	Various.....		1,397,862	1,375,000	1,414,930	1,393,659	.0	..(1,045)	.0	..(1,045)	.0	1,392,613	.0	5,248	5,248	10,159	06/01/2007.	1FE
385640-FG-7.	REV 2001 HSG DEV GRAND ISLAND NE ELEC SYS		03/06/2006.	BB&T CAPITAL MARKETS.		4,748,539	4,485,000	4,534,245	4,515,240	.0	..(887)	.0	..(887)	.0	4,514,352	.0	234,186	234,186	127,075	08/15/2014.	1FE
41860A-ES-9.	HASTINGS NE ELEC SYS 2005.		01/19/2006.	UNION BANK OF SWITZERLAND.		1,025,090	1,000,000	976,600	976,874	.0	27	.0	27	.0	976,901	.0	48,189	48,189	35,097	01/01/2035.	1FE
63967C-0A-3.	NEBRASKA INV FIN AGY SGL FAM HSG 96C.		03/01/2006.	CALLED @ 100.00000000.		150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	4,725	09/01/2028.	1FE
63968A-DB-8.	NEBRASKA PUB PWR DIST GEN REV 03A.		03/22/2006.	PRAGER MCCARTHY & SEALY.		106,042	100,000	102,006	101,619	.0	..(44)	.0	..(44)	.0	101,575	.0	4,467	4,467	3,694	01/01/2021.	1FE
63968A-DN-6.	NEBRASKA ST CLG FAC PERU & WAYNE 02.		03/23/2006.	PRAGER MCCARTHY & SEALY.		780,248	750,000	793,493	770,957	.0	..(1,505)	.0	..(1,505)	.0	769,452	.0	10,796	10,796	21,563	03/01/2009.	1FE
681793-CG-0.	OMAHA NE PUB PWR DIST ELEC SYS 93 C.		02/02/2006.	PRAGER MCCARTHY & SEALY.		1,059,190	1,000,000	1,072,410	1,044,216	.0	..(1,351)	.0	..(1,351)	.0	1,042,865	.0	15,325	15,325	27,900	02/01/2009.	1FE
914641-AK-6.	UNIVERSITY OF NE OMAHA STUD HSG 03.		02/03/2006.	PRAGER MCCARTHY & SEALY.		104,655	100,000	100,469	100,388	.0	..(4)	.0	..(4)	.0	100,384	.0	4,271	4,271	1,153	05/15/2028.	1FE
44286R-AA-1.	HOWARD HUGHES PPTIES NV TABL NOTES 93.		01/01/2006.	SCHEDULED REDEMPTION.		1,400,000	1,400,000	1,400,000	1,400,000	.0	0	.0	0	.0	1,400,000	.0	.0	.0	70,000	01/01/2007.	1.
759831-AV-2.	RENO NV CAP IMPT REV 2002.		01/04/2006.	PRE-REFUNDING.		3,446,870	3,435,000	3,451,900	3,446,891	.0	135	.0	135	.0	3,447,027	.0	..(157)	..(157)	.0	06/01/2032.	1FE
64468R-AF-9.	NEW HAMPSHIRE BUS WASTE MGMT 03 REOFF.		03/07/2006.	MORGAN STANLEY DEAN WITTER		9,935,700	10,000,000	10,000,000	9,900,900	.0	3,942	.0	3,942	.0	9,904,842	.0	30,858	30,858	310,000	08/01/2024.	2FE
644611-BW-5.	CONCORD HOSP 2004.		03/07/2006.	MORGAN STANLEY DEAN WITTER		2,565,957	2,480,000	2,569,578	2,552,281	.0	..(1,319)	.0	..(1,319)	.0	2,550,962	.0	14,995	14,995	49,290	10/01/2016.	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	CUSIP Ident- ification	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							
		Description	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
645916-TZ-0.		NEW JERSEY ECON MOTOR VEH COMM 03A.....	03/08/2006.		Various.....		8,520,647	10,885,000	7,942,023	8,150,568	.0	53,105	.0	53,105	.0	8,203,673	.0	316,974	316,974	.0	07/01/2012.	1FE.....
645916-UA-3.		NEW JERSEY ECON MOTOR VEH COMM 03A.....	03/24/2006.		Various.....		4,607,376	6,150,000	4,402,416	4,523,737	.0	32,891	.0	32,891	.0	4,556,628	.0	50,747	50,747	.0	07/01/2013.	1FE.....
645916-UJ-2.		NEW JERSEY ECON MOTOR VEH SURG 04A.....	01/31/2006.		Various.....		5,000,748	9,400,000	4,432,158	4,718,047	.0	19,062	.0	19,062	.0	4,737,109	.0	263,639	263,639	.0	07/01/2020.	1FE.....
64579F-FG-3.		NEW JERSEY HLTH ST CLARES HOSP 04A.....	03/28/2006.		PRAGER MCCARTHY & SEALY.....		154,766	150,000	148,443	146,555	.0	.28	.0	.28	.0	146,583	.0	8,183	8,183	5,344	07/01/2025.	1FE.....
646133-CZ-9.		NEW JERSEY TRANSIT COP FED GRANT 00B.....	01/27/2006.		LEHMAN BROTHERS INC.....		3,197,220	3,000,000	3,299,990	3,150,237	.0	(3,133)	.0	(3,133)	.0	3,147,104	.0	50,116	50,116	100,833	09/15/2009.	1FE.....
646135-ZU-6.		NEW JERSEY TRANSN TR FD AUTH 05A.....	02/28/2006.		Various.....		2,358,240	2,250,000	2,413,575	2,364,368	.0	(5,786)	.0	(5,786)	.0	2,358,582	.0	(342)	(342)	23,698	12/15/2008.	1FE.....
646139-CC-7.		FIRST SER 77..... PASSAIC VALLEY NJ SEW	01/01/2006.		CALLED @ 100.00000000.....		140,000	140,000	140,000	140,000	.0	.0	.0	.0	.0	140,000	.0	.0	.0	4,200	01/01/2014.	1.....
702826-HP-6.		COMWRS SMR 03 F..... SOUTHEAST MORRIS CNTY NJ	02/22/2006.		Various.....		485,633	450,000	479,358	472,772	.0	(318)	.0	(318)	.0	472,454	.0	13,179	13,179	4,806	12/01/2016.	1FE.....
841442-CA-2.		UTILL 77 A..... UNION CNTY NJ SOLID	01/01/2006.		MATURED.....		460,000	460,000	460,000	460,000	.0	.0	.0	.0	.0	460,000	.0	.0	.0	13,800	01/01/2006.	1.....
906365-BH-3.		WASTE QDEN 99A..... ALBUQUERQUE NM ARPT REF	03/24/2006.		STONE & YOUNGBERG.....		3,052,410	3,000,000	3,107,100	3,020,272	.0	(3,411)	.0	(3,411)	.0	3,016,860	.0	35,550	35,550	51,625	06/01/2007.	1FE.....
013538-GH-0.		REV 2001..... MORGAN STANLEY DEAN WITTER	02/15/2006.		Various.....		3,018,613	2,820,000	2,982,263	2,919,490	.0	(2,234)	.0	(2,234)	.0	2,917,256	.0	101,356	101,356	96,840	07/01/2012.	1FE.....
013538-GJ-6.		REV 2001..... ALBUQUERQUE-BERNALILLO	02/09/2006.		Various.....		3,287,221	3,075,000	3,224,660	3,166,953	.0	(1,528)	.0	(1,528)	.0	3,165,424	.0	121,797	121,797	99,680	07/01/2013.	1FE.....
013493-IV-3.		CNTY NM WTR 05..... ALBUQUERQUE-BERNALILLO	03/03/2006.		PRAGER MCCARTHY & SEALY.....		406,176	400,000	400,000	397,388	.0	.11	.0	.11	.0	397,399	.0	8,777	8,777	5,575	07/01/2025.	1FE.....
311450-EP-1.		FARMINGTON NM POR SO CA EDISON 05A REF.....	01/09/2006.		MORGAN STANLEY DEAN WITTER.....		78,380,531	78,860,000	78,860,000	78,550,080	.0	2,062	.0	2,062	.0	78,552,142	.0	(171,611)	(171,611)	785,424	04/01/2029.	1FE.....
647198-K3-3.		NEW MEXICO MTG FIN AUTH SGL FAM 95B.....	02/23/2006.		Various.....		2,200,150	2,180,000	2,180,000	2,180,000	.0	.0	.0	.0	.0	2,180,000	.0	20,150	20,150	75,958	07/01/2028.	2.....
647198-6R-6.		NEW MEXICO MTG FIN AUTH SGL FAM 97B-2.....	01/01/2006.		CALLED @ 100.00000000.....		295,000	295,000	295,000	295,000	.0	.0	.0	.0	.0	295,000	.0	.0	.0	9,293	07/01/2028.	1FE.....
647353-AS-0.		NEW MEXICO ST HWY COMM TAX 02A SR SUB.....	03/01/2006.		PRAGER MCCARTHY & SEALY.....		258,755	250,000	259,755	254,033	.0	(284)	.0	(284)	.0	253,750	.0	5,005	5,005	2,813	06/15/2008.	1FE.....
647310-ZT-1.		NEW MEXICO ST SEVERANCE TAX 2005 A.....	01/06/2006.		CITIGROUP GLOBAL MARKETS.....		8,192,129	7,775,000	8,366,133	8,183,576	.0	(3,081)	.0	(3,081)	.0	8,180,495	.0	11,634	11,634	222,451	07/01/2009.	1FE.....
647429-P8-6.		NEW MEXICO ST UNIV IMPT 2004 B.....	02/07/2006.		PRAGER MCCARTHY & SEALY.....		212,004	200,000	203,654	203,233	.0	(34)	.0	(34)	.0	203,199	.0	8,805	8,805	3,556	04/01/2024.	1FE.....
800051-AC-7.		SANDOVAL CNTY NM SANTA ANA PUEBLO 04.....	03/02/2006.		CALLED @ 102.00000000.....		9,414,600	9,230,000	9,230,000	9,230,000	.0	.0	.0	.0	.0	9,230,000	.0	184,600	184,600	478,870	07/01/2015.	3.....
841849-CF-7.		LONG ISLAND PWK AUTH NY ROSSELL 78.....	03/01/2006.		MATURED.....		75,000	75,000	75,375	.0	75,005	(5)	.0	75,000	.0	75,000	.0	.0	.0	2,756	03/01/2006.	6*
542690-AU-6.		ELEC SYS 98A..... MASSAU CNTY NY FIN AUTH	02/03/2006.		PRAGER MCCARTHY & SEALY.....		1,074,480	1,000,000	1,114,158	1,059,579	.0	(1,459)	.0	(1,459)	.0	1,058,120	.0	16,360	16,360	10,236	12/01/2009.	1FE.....
631663-DS-7.		SALES TAX 03A..... NEW YORK NY HSG AUTH	02/07/2006.		PRAGER MCCARTHY & SEALY.....		188,190	180,000	185,949	184,859	.0	(57)	.0	(57)	.0	184,803	.0	3,388	3,388	2,019	11/15/2020.	1FE.....
649668-AC-1.		PROG CAP FD 05A..... NEW YORK NY MUN WTR FIN	03/08/2006.		PRAGER MCCARTHY & SEALY.....		103,495	100,000	105,826	103,981	.0	(308)	.0	(308)	.0	103,673	.0	(178)	(178)	4,208	07/01/2008.	1FE.....
64972F-BF-2.		WTR FISCAL 06C..... NEW YORK NY TRANSITIONAL	02/01/2006.		SEIBERT BRANFORD.....		15,090,600	15,000,000	15,195,750	.0	.0	(165)	.0	(165)	.0	15,195,585	.0	(104,985)	(104,985)	19,792	06/15/2033.	1FE.....
64971K-LT-1.		FIN AUTH 03 D..... NEW YORK NY TRANSITIONAL	01/30/2006.		PRAGER MCCARTHY & SEALY.....		262,145	250,000	251,445	251,103	.0	(11)	.0	(11)	.0	251,092	.0	11,053	11,053	6,128	02/01/2023.	1FE.....
64971K-YK-6.		FIN AUTH 04 D1..... NEW YORK NY TRANSITIONAL	02/10/2006.		BANC AMERICA SECURITIES.....		12,769,227	12,025,000	13,006,601	12,818,410	.0	(18,483)	.0	(18,483)	.0	12,799,926	.0	(30,699)	(30,699)	173,694	11/01/2010.	1FE.....
64971K-L7-9.		NEW YORK NY TRANSITIONAL FIN AUTH 05 A1.....	03/31/2006.		Various.....		32,306,656	31,250,000	33,357,500	32,643,125	.0	(117,182)	.0	(117,182)	.0	32,525,943	.0	(219,287)	(219,287)	649,618	11/01/2008.	1FE.....
64971K-L9-5.		NEW YORK NY TRANSITIONAL FIN AUTH 05 A1.....	02/10/2006.		BANC AMERICA SECURITIES.....		16,885,884	16,050,000	17,277,260	16,956,504	.0	(27,151)	.0	(27,151)	.0	16,929,353	.0	(43,469)	(43,469)	231,833	11/01/2009.	1FE.....
64971K-T3-0.		NEW YORK NY TRANSITIONAL FIN AUTH 98 A.....	01/04/2006.		PRE-REFUNDING.....		3,887,102	3,865,000	3,882,532	3,886,828	.0	(302)	.0	(302)	.0	3,886,526	.0	576	576	68,778	08/15/2021.	1FE.....
64983T-Y9-8.		WATTS 04..... NEW YORK ST DORM LEAKE &	03/16/2006.		PRAGER MCCARTHY & SEALY.....		107,357	100,000	106,388	105,814	.0	(128)	.0	(128)	.0	105,686	.0	1,671	1,671	3,611	07/01/2017.	1FE.....
649901-WZ-4.		INC 2002A..... NEW YORK ST DORM WYSARC	03/17/2006.		PRAGER MCCARTHY & SEALY.....		107,845	100,000	107,449	105,308	.0	(178)	.0	(178)	.0	105,130	.0	2,715	2,715	3,625	07/01/2012.	1FE.....
64983T-HH-9.		INC 2004A..... CITIGROUP GLOBAL MARKETS	02/15/2006.		Various.....		1,799,058	1,670,000	1,856,957	1,785,100	.0	(1,595)	.0	(1,595)	.0	1,783,505	.0	15,553	15,553	53,347	07/01/2017.	1FE.....

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
649845-BG-7.	NEW YORK ST ENERGY NY ST ELEC & GAS 98A.		03/10/2006.	Various.		297,745	295,000	295,000	293,088	.0	34	.0	34	.0	293,122	.0	4,623	4,623	7,995	03/15/2015.	1FE.
649845-BL-7.	NEW YORK ST ENERGY NY ST ELEC & GAS 98B.		02/27/2006.	Various.		4,427,590	4,400,000	4,400,000	4,332,944	.0	918	.0	918	.0	4,333,862	.0	93,728	93,728	66,194	10/15/2015.	1FE.
649868-7A-8.	NEW YORK ST HSG FIN NURSE HOME 98A.		02/02/2006.	CALLED @ 100.00000000.		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	882	11/01/2007.	1FE.
649868-7B-6.	NEW YORK ST HSG FIN NURSE HOME 98A.		02/02/2006.	CALLED @ 100.00000000.		45,000	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	.0	.0	535	11/01/2008.	1FE.
650013-LG-0.	NEW YORK ST THRUWAY HWY BRG 2ND 03B.		01/24/2006.	MERRILL LYNCH, PIERCE, FENNER, & SMITH.		4,342,394	4,150,000	4,155,188	4,154,385	.0	(37)	.0	(37)	.0	4,154,349	.0	188,045	188,045	63,518	04/01/2020.	1FE.
650028-FR-9.	NEW YORK ST THRUWAY PERS INC TRANSN 05A.		03/09/2006.	PRAGER MCCARTHY & SEALY.		1,042,850	1,000,000	1,072,560	1,048,620	.0	(2,910)	.0	(2,910)	.0	1,045,710	.0	(2,860)	(2,860)	35,236	03/15/2009.	1FE.
680002-BG-5.	OLD MAIN HSG DEV CORP NY SECT 8 MTG.		02/01/2006.	MATURED.		235,000	235,000	235,000	235,000	.0	.0	.0	.0	.0	235,000	.0	.0	.0	9,400	02/01/2006.	3.
733581-ZK-1.	PORT AUTH NY & NJ CONS 122ND SER 2001.		03/09/2006.	Various.		4,245,441	4,100,000	4,348,501	4,202,540	.0	(7,039)	.0	(7,039)	.0	4,195,502	.0	49,939	49,939	138,513	07/15/2008.	1FE.
733581-BN-0.	PORT AUTH NY & NJ CONS 133RD SER 2004.		03/21/2006.	Various.		6,947,496	6,860,000	6,859,824	6,859,839	.0	1	.0	1	.0	6,859,840	.0	87,656	87,656	175,211	07/15/2020.	1FE.
733581-BP-5.	PORT AUTH NY & NJ CONS 133RD SER 2004.		03/14/2006.	PRAGER MCCARTHY & SEALY.		336,828	330,000	330,000	330,000	.0	.0	.0	.0	.0	330,000	.0	6,828	6,828	9,036	07/15/2021.	1FE.
733581-DV-0.	PORT AUTH NY & NJ CONS 135TH SER 2004.		02/24/2006.	PRAGER MCCARTHY & SEALY.		101,817	100,000	98,643	98,710	.0	7	.0	7	.0	98,717	.0	3,100	3,100	2,075	09/15/2025.	1FE.
864768-CZ-7.	SUFFOLK CNTY NY SOUTHAMPTON HSP 99A.		01/01/2006.	CALLED @ 100.00000000.		100,000	100,000	96,749	97,297	.0	.0	.0	.0	.0	97,297	.0	2,703	2,703	3,625	01/01/2020.	4.
911157-JY-2.	UNITED NATIONS DEV CORP NY SR 2004 A.		02/24/2006.	UNION BANK OF SWITZERLAND.		2,522,912	2,450,000	2,503,802	2,478,645	.0	(2,306)	.0	(2,306)	.0	2,476,339	.0	46,573	46,573	85,750	07/01/2022.	1FE.
616110-BE-1.	MOORESVILLE NC ENTERPRISE SYS 2004.		03/16/2006.	PRAGER MCCARTHY & SEALY.		363,874	350,000	361,106	360,035	.0	(192)	.0	(192)	.0	359,843	.0	4,031	4,031	5,600	05/01/2017.	1FE.
658259-FD-3.	NORTH CAROLINA CUP WINSTON-SALEM 04.		03/28/2006.	PRAGER MCCARTHY & SEALY.		644,407	620,000	620,000	620,000	.0	.0	.0	.0	.0	620,000	.0	.0	.0	6,983	06/01/2025.	1FE.
65820H-R0-8.	NORTH CAROLINA MED PITT CNTY NEW 98A.		03/06/2006.	PRE-REFUND INC.		2,369,626	2,385,000	2,359,266	2,369,267	.0	343	.0	343	.0	2,369,610	.0	16	24,407	33,042	12/01/2012.	1FE.
65820H-RR-6.	NORTH CAROLINA MED PITT CNTY NEW 98A.		03/06/2006.	PRE-REFUND INC.		1,623,495	1,645,000	1,611,310	1,623,072	.0	405	.0	405	.0	1,623,477	.0	19	22,790	22,790	12/01/2013.	1FE.
914720-BY-2.	UNIVERSITY OF NC SYS POOL 2002 A.		03/03/2006.	PRAGER MCCARTHY & SEALY.		273,273	250,000	267,900	263,027	.0	(310)	.0	(310)	.0	262,718	.0	10,555	10,555	5,724	04/01/2014.	1FE.
307490-EA-6.	FARGO ND SALES TAX 2005.		03/01/2006.	PRAGER MCCARTHY & SEALY.		102,137	100,000	104,016	102,484	.0	(295)	.0	(295)	.0	102,199	.0	(62)	(62)	3,028	07/01/2007.	1FE.
65888M-TS-0.	NORTH DAKOTA ST HSG FIN AGY REV.		01/01/2006.	CALLED @ 100.00000000.		275,000	275,000	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	.0	.0	7,906	07/01/2029.	1FE.
010056-BT-5.	AARON OH INCOME TAX CNTY LEARNING 04B.		03/15/2006.	PRAGER MCCARTHY & SEALY.		108,011	100,000	110,583	108,196	.0	(196)	.0	(196)	.0	108,000	.0	11	11	1,514	12/01/2014.	1FE.
186432-VA-5.	CLEVELAND OH WTRKS IMPT 96 H REF.		01/01/2006.	CALLED @ 102.00000000.		2,468,400	2,420,000	2,402,758	2,420,000	.0	.0	.0	.0	.0	2,420,000	.0	48,400	48,400	69,575	01/01/2021.	1.
186432-VB-3.	CLEVELAND OH WTRKS IMPT 96 H REF.		01/01/2006.	CALLED @ 102.00000000.		1,973,700	1,935,000	1,930,163	1,935,000	.0	.0	.0	.0	.0	1,935,000	.0	38,700	38,700	55,631	01/01/2026.	1.
199562-BF-5.	COLUMBUS OH TIF POLARIS PROJ 04A.		03/31/2006.	BAIRD (ROBERT W.) & CO. INC.		1,045,490	1,000,000	1,074,060	1,055,746	.0	(1,469)	.0	(1,469)	.0	1,054,277	.0	(8,787)	(8,787)	16,361	12/01/2016.	1FE.
353200-BE-7.	FRANKLIN CNTY OH MULTI FRANKLIN CHS 98B.		03/10/2006.	CALLED @ 100.		1,363,303	1,363,303	831,615	694,958	137,188	193,308	.0	330,496	.0	1,025,454	.0	337,850	337,850	.0	11/01/2015.	6.
353200-BF-4.	FRANKLIN CNTY OH MULTI FRANKLIN CHS 98B.		03/10/2006.	Various.		7,591,490	7,591,490	7,079,584	3,779,347	2,395,204	190,686	802,436	1,783,454	.0	7,324,965	.0	266,525	266,525	.0	11/01/2035.	6.
353200-BH-0.	FRANKLIN CNTY OH MULTI FRANKLIN CHS 98C.		03/10/2006.	CALLED @ 100.		344,883	344,883	344,883	172,442	97,602	62,731	.0	160,333	.0	332,775	.0	12,108	12,108	.0	11/01/2007.	6.
407288-RL-5.	HAMILTON CNTY OH SNR SYS USA.		02/21/2006.	Various.		4,786,150	4,600,000	4,933,776	4,816,154	.0	(10,071)	.0	(10,071)	.0	4,806,083	.0	(19,933)	(19,933)	51,778	12/01/2008.	1FE.
463281-AN-5.	FRONTON HSG DEV CORP OH FIRST LIEN.		02/01/2006.	MATURED.		225,000	225,000	225,000	225,000	.0	.0	.0	.0	.0	225,000	.0	.0	.0	8,325	02/01/2006.	1.
575312-BP-7.	BAIRD (ROBERT W.) & CO. REF.		03/31/2006.	INC.		522,745	500,000	524,545	521,109	.0	(552)	.0	(552)	.0	520,557	.0	2,188	2,188	8,181	12/01/2016.	1FE.
641846-AL-4.	NEW ALBANY OH CNTY AUTH FAC 01B REF.		03/14/2006.	PRAGER MCCARTHY & SEALY.		108,638	100,000	106,974	104,706	.0	(137)	.0	(137)	.0	104,568	.0	5,070	5,070	2,536	10/01/2013.	1FE.
677215-EB-7.	OHIO CAP CORP MTG DAYTON NORTHLAND 98H.		01/01/2006.	CALLED @ 100.00000000.		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,100	01/01/2026.	1FE.
914119-EH-1.	OH RCPT 03 C.		02/27/2006.	WACHOVIA SECURITIES.		2,757,633	2,580,000	2,780,698	2,737,701	.0	(3,116)	.0	(3,116)	.0	2,734,585	.0	23,048	23,048	32,608	06/01/2018.	1FE.

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
916883-1E-1	UPTOWN VLG HSG CORP 0H REF SECT 8 96A		01/01/2006	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	1,120	07/01/2022	1FE
978315-1M-1	WOOD CNTY OH MAIN SMR & WTR 1966		03/01/2006	MATURED		35,000	35,000	25,264	34,876	.0	.124	.0	.124	.0	35,000	.0	.0	.0	788	03/01/2006	1
28112N-CJ-2	EDMOND OK PUB WKS SALES TAX & UTIL 04		03/22/2006	PRAGER MCCARTHY & SEALY		268,203	250,000	259,535	258,386	.0	.(159)	.0	.(159)	.0	258,227	.0	9,976	9,976	8,881	07/01/2021	1FE
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF		01/23/2006	Various		1,738,525	1,600,000	1,683,616	1,657,674	.0	.(403)	.0	.(403)	.0	1,657,271	.0	81,254	81,254	10,764	06/01/2012	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSP GANS 05A		03/28/2006	PRAGER MCCARTHY & SEALY		164,126	150,000	165,524	163,092	.0	.(320)	.0	.(320)	.0	162,772	.0	1,354	1,354	4,958	09/01/2014	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		03/01/2006	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	1,508	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2006	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	306	09/01/2020	1FE
878884-CW-3	TECUMSEH OK UTIL AUTH UTIL SYS 04		01/06/2006	PRAGER MCCARTHY & SEALY		103,030	100,000	100,884	100,827	.0	.(3)	.0	.(3)	.0	100,824	.0	2,206	2,206	924	11/01/2026	1FE
179032-1M-9	BLACKHAWKS CNTY OR HSG EASTON RIDGE A		03/15/2006	PIPER JAFFRAY INC		3,491,250	3,500,000	3,451,455	3,460,027	.0	312	.0	312	.0	3,460,339	.0	30,911	30,911	62,524	12/01/2026	2FE
68608R-LK-7	OREGON HSG CNTY SVCS SGL FAM MTG 96D		03/01/2006	CALLED @ 100.00000000		75,000	75,000	75,575	75,163	.0	.(10)	.0	.(10)	.0	75,153	.0	.(153)	.(153)	3,188	07/01/2027	1FE
68608R-WX-8	OREGON HSG CNTY SVCS SGL FAM MTG 87A		03/01/2006	CALLED @ 100.00000000		210,000	210,000	210,000	210,000	.0	.0	.0	.0	.0	210,000	.0	.0	.0	8,680	07/01/2027	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REC		03/01/2006	CALLED @ 100.00000000		60,000	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	2,460	07/01/2030	1FE
794481-HV-6	SALEM OR WTR SMR 2004 REF		02/16/2006	PRAGER MCCARTHY & SEALY		420,351	400,000	418,356	412,011	.0	.(101)	.0	.(101)	.0	411,910	.0	8,441	8,441	4,488	05/01/2017	1FE
794481-HW-4	SALEM OR WTR SMR 2004 REF		01/31/2006	PRAGER MCCARTHY & SEALY		545,343	525,000	544,845	538,903	.0	.(123)	.0	.(123)	.0	538,780	.0	6,562	6,562	6,006	05/01/2018	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		01/04/2006	STONE & YOUNGBERG		159,276	150,000	162,000	158,582	.0	.(48)	.0	.(48)	.0	158,534	.0	742	742	2,042	10/01/2009	1FE
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		01/25/2006	PRAGER MCCARTHY & SEALY		107,575	100,000	109,324	106,808	.0	.(106)	.0	.(106)	.0	106,702	.0	873	873	1,653	10/01/2010	1FE
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		01/19/2006	PRAGER MCCARTHY & SEALY		217,540	200,000	220,660	215,034	.0	.(151)	.0	.(151)	.0	214,883	.0	2,657	2,657	3,139	10/01/2011	1FE
895415-AF-4	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		03/20/2006	PRAGER MCCARTHY & SEALY		106,328	100,000	108,426	106,603	.0	.(298)	.0	.(298)	.0	106,305	.0	.23	.23	2,806	09/01/2010	1FE
958276-AC-1	WESTERN GEN AGY OR WAMA COGEN 94B		01/01/2006	CALLED @ 100.00000000		1,800,000	1,800,000	1,791,918	1,797,863	.0	.0	.0	.0	.0	1,797,863	.0	2,137	2,137	65,250	01/01/2009	2
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SMR 01		02/28/2006	PRAGER MCCARTHY & SEALY		345,942	320,000	335,578	330,945	.0	.(235)	.0	.(235)	.0	330,710	.0	15,233	15,233	4,089	12/01/2012	1FE
017357-1M-4	ALLEGHENY CNTY PA SANITARY AUTH SMR 05A		02/15/2006	PRAGER MCCARTHY & SEALY		270,870	250,000	269,495	268,092	.0	.(320)	.0	.(320)	.0	267,772	.0	3,098	3,098	2,778	12/01/2012	1FE
414734-CD-3	HARRI SBURG PA PKG AUTH GTD PAG 03 0		01/26/2006	Various		233,629	215,000	230,349	227,492	.0	.(75)	.0	.(75)	.0	227,417	.0	6,211	6,211	5,056	08/01/2015	1FE
414734-CE-1	HARRI SBURG PA PKG AUTH GTD PAG 03 0		03/24/2006	PRAGER MCCARTHY & SEALY		214,302	200,000	212,466	210,156	.0	.(280)	.0	.(280)	.0	209,876	.0	4,426	4,426	6,611	08/01/2016	1FE
640847-CT-4	RESHAWNY PA WTR RES AUTH SER A 1971		03/01/2006	CALLED @ 100.00000000		35,000	35,000	33,734	34,729	.0	.28	.0	.28	.0	34,757	.0	243	243	1,006	03/01/2011	1
708690-AU-6	PENNSYLVANIA ECON DEV COLVER PROJ 05F		01/20/2006	PRAGER MCCARTHY & SEALY		103,797	100,000	103,721	102,881	.0	.(46)	.0	.(46)	.0	102,835	.0	962	962	675	12/01/2009	1FE
708690-WY-4	PENNSYLVANIA ECON DEV COLVER PROJ 05F		03/24/2006	STONE & YOUNGBERG		4,118,800	4,000,000	4,156,120	4,127,720	.0	.(5,820)	.0	.(5,820)	.0	4,121,900	.0	(3,100)	(3,100)	59,000	12/01/2010	1FE
708686-BJ-8	PENNSYLVANIA ECON RELIANT ENGY 04A CONW		01/04/2006	BEAR STEARNS SECURITIES CORP		6,411,900	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	411,900	411,900	42,750	12/01/2036	4FE
762242-TB-1	RHODE ISLAND HLTH HOSP LIFESPAN 96		02/27/2006	PRIE-REFUND INC		15,950,938	16,200,000	15,875,676	15,949,023	.0	1,730	.0	1,730	.0	15,950,753	.0	185	185	263,925	05/15/2023	1FE
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		01/03/2006	PRAGER MCCARTHY & SEALY		157,427	150,000	148,448	148,499	.0	.0	.0	.0	.0	148,499	.0	8,927	8,927	1,354	11/01/2031	1FE
396505-A0-2	GREENVILLE SC NEW AUD DIST 96		03/01/2006	CALLED @ 102.00000000		1,774,800	1,740,000	1,693,672	1,740,000	.0	.0	.0	.0	.0	1,740,000	.0	34,800	34,800	50,025	03/01/2016	1
83703E-HT-5	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C		01/06/2006	PRE-REFUND INC		6,882,257	7,000,000	6,878,915	6,882,205	.0	.22	.0	.22	.0	6,882,227	.0	.30	.30	192,135	08/01/2034	2FE
837147-LU-9	SOUTH CAROLINA PUB SVC Santee 95A REF		01/01/2006	CALLED @ 102.00000000		4,401,300	4,315,000	4,230,786	4,241,041	.0	.0	.0	.0	.0	4,241,041	.0	160,259	160,259	134,844	01/01/2022	1FE
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		02/22/2006	PRAGER MCCARTHY & SEALY		628,402	600,000	601,632	601,454	.0	.(18)	.0	.(18)	.0	601,436	.0	26,966	26,966	11,314	10/01/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
847120-BB-7	SPARTANBURG SC HSG AUTH SECT 8 SER 90		01/01/2006	MATURED		690,000	690,000	690,000	690,000	.0	.0	.0	.0	.0	690,000	.0	.0	.0	29,325	01/01/2006	2Z
914857-AV-9	UNIVERSITY OF SC ED FAXS 2005 A REF		03/22/2006	PRAGER MCCARTHY & SEALY		203,016	200,000	201,942	201,200	.0	(23)	.0	(23)	.0	201,177	.0	1,839	1,839	2,900	06/01/2025	1FE
914857-AX-5	UNIVERSITY OF SC ED FAXS 2005 A REF		02/23/2006	Various		812,639	800,000	802,544	800,896	.0	(10)	.0	(10)	.0	800,886	.0	11,753	11,753	8,138	06/01/2027	1FE
914857-AY-3	UNIVERSITY OF SC ED FAXS 2005 A REF		03/28/2006	PRAGER MCCARTHY & SEALY		100,740	100,000	100,000	99,870	.0	.1	.0	.1	.0	99,871	.0	869	869	1,500	06/01/2028	1FE
422341-AU-1	HEARTLAND SD CONSUMER PMR DIST ELEC 77		01/01/2006	CALLED @ 100.00000000		90,000	90,000	89,550	89,790	.0	.0	.0	.0	.0	89,790	.0	210	210	2,869	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PMR DIST ELEC 79		01/01/2006	CALLED @ 100.00000000		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,450	01/01/2016	1
478271-GX-1	JOHNSON CITY TN HLTH MTN STATES 06A		02/15/2006	CITIGROUP GLOBAL MARKETS		3,128,520	3,000,000	3,098,040	.0	.0	(141)	.0	(141)	.0	3,097,999	.0	30,621	30,621	3,208	07/01/2036	2FE
469764-KW-7	2004 K MUNICIPAL ENERGY		03/14/2006	CRONIN & COMPANY		515,580	500,000	498,805	498,879	.0	.10	.0	.10	.0	498,888	.0	16,692	16,692	12,931	03/01/2022	1FE
62621N-AJ-7	ACQUISITION CORP TENN 6 TENNESSEE HSG DEV AGY		02/14/2006	PRAGER MCCARTHY & SEALY		101,532	100,000	99,136	99,763	.0	.13	.0	.13	.0	99,777	.0	1,755	1,755	1,902	03/01/2008	1FE
880459-LS-9	HOMEOWNERSHIP PROG WHITE HOUSE TN UTIL DIST		01/01/2006	CALLED @ 100.00000000		570,000	570,000	570,000	570,000	.0	.0	.0	.0	.0	570,000	.0	.0	.0	18,098	01/01/2031	1FE
963964-EK-5	WTKWS 78 AUSTIN TX HOTEL		01/01/2006	MATURED		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	1,088	01/01/2006	1
052422-DM-1	OCCUPANCY TAX 2004 BELL CNTY TX HLTH FAC		03/09/2006	PRAGER MCCARTHY & SEALY		106,340	100,000	107,538	105,210	.0	(114)	.0	(114)	.0	105,097	.0	1,243	1,243	1,653	11/15/2018	1FE
078027-CR-8	REF RENAISSANCE BEAR CNTY TX HSG MULTI		03/01/2006	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	1,444	09/01/2026	3
088379-VS-8	SUNCREST 02A BEAR CNTY TX HSG MULTI		03/01/2006	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,813	09/01/2037	3
088379-VT-6	SUNCREST 02B BEAR CNTY TX HSG MULTI		03/01/2006	CALLED @ 100.00000000		15,000	15,000	15,000	13,919	1,081	.0	.0	1,081	.0	15,000	.0	.0	.0	600	09/01/2012	3
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2006	CALLED @ 100.00000000		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	6,453	01/01/2010	1
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2006	CALLED @ 100.00000000		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	8,225	01/01/2013	1
246397-DV-0	DENISON TX HOSP AUTH TEXOMA MED CTR 94		03/01/2006	CALLED @ 101.00000000		1,833,150	1,815,000	1,786,994	1,792,348	.0	178	.0	178	.0	1,792,526	.0	40,624	40,624	70,160	08/15/2024	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		02/21/2006	PRINCIPAL PAYMENT		11,000	11,000	11,000	2,677	.0	8,323	.0	8,323	.0	11,000	.0	.0	.0	.0	12/10/2015	6
414152-WF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A		03/27/2006	PRAGER MCCARTHY & SEALY		526,310	500,000	535,405	528,700	.0	(2,593)	.0	(2,593)	.0	526,107	.0	203	203	9,292	06/01/2008	1FE
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY TX HOSP DIST		02/15/2006	CALLED @ 100.00000000		1,220,000	1,220,000	1,194,830	1,210,581	.0	540	.0	540	.0	1,211,121	.0	8,879	8,879	45,140	02/15/2010	1
414156-CO-0	HARRIS CNTY TX HOSP DIST HOUSTON TX ABPT		02/15/2006	CALLED @ 100.00000000		1,130,000	1,130,000	1,106,687	1,121,276	.0	500	.0	500	.0	1,121,776	.0	8,224	8,224	41,810	02/15/2010	1FE
442348-XD-5	HOUSTON TX WTR & SWR 98 CONTINENTAL 97B		03/16/2006	LEHMAN BROTHERS INC		3,087,000	3,150,000	2,247,903	2,294,293	.0	3,010	.0	3,010	.0	2,297,304	.0	789,696	789,696	131,841	07/15/2027	5FE
442436-SU-1	HOUSTON TX WTR & SWR 98 JRL ELEV A CAP		02/23/2006	PRAGER MCCARTHY & SEALY		96,717	175,000	81,211	86,982	.0	695	.0	695	.0	87,677	.0	9,040	9,040	.0	12/01/2019	1FE
658546-SW-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B		03/27/2006	PRAGER MCCARTHY & SEALY		105,950	100,000	108,255	106,501	.0	(508)	.0	(508)	.0	105,993	.0	(43)	(43)	3,594	02/15/2009	1FE
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B		02/15/2006	PRAGER MCCARTHY & SEALY		285,038	250,000	283,370	279,712	.0	(372)	.0	(372)	.0	279,340	.0	5,697	5,697	7,427	02/15/2015	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST OMC ENERGY		01/28/2006	SCHEDULED REDEMPTION		174,871	174,871	174,871	174,871	.0	.0	.0	.0	.0	174,871	.0	.0	.0	2,710	04/28/2012	1
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D		03/01/2006	CALLED @ 100.00000000		555,000	555,000	555,000	555,000	.0	.0	.0	.0	.0	555,000	.0	.0	.0	17,344	09/01/2028	1FE
882780-FC-8	TEXAS TPK AUTH DALLAS NO TRVY 1995		01/18/2006	CALLED @ 102.00000000		6,120,000	6,000,000	5,044,260	5,168,875	.0	1,192	.0	1,192	.0	5,170,067	.0	949,933	949,933	164,167	01/01/2025	1FE
894388-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		02/16/2006	CALLED @ 102.00000000		552,492	.0	552,492	552,492	.0	.0	.0	.0	.0	552,492	.0	.0	.0	.0	08/01/2033	5
914729-DU-9	UNIVERSITY OF NORTH TEXAS FING SYS 2002		03/07/2006	Various		3,065,177	2,910,000	3,006,903	2,977,588	.0	(1,729)	.0	(1,729)	.0	2,975,858	.0	89,319	89,319	57,740	04/15/2017	1FE
914729-DV-7	UNIVERSITY OF NORTH TEXAS FING SYS 2002		02/24/2006	SANCO		1,258,473	1,190,000	1,220,250	1,211,129	.0	(484)	.0	(484)	.0	1,210,646	.0	47,827	47,827	22,478	04/15/2018	1FE
165001-AV-2	CLEARFIELD CITY UT SALES TAX 2003		03/23/2006	PRAGER MCCARTHY & SEALY		369,706	350,000	357,826	356,109	.0	(166)	.0	(166)	.0	355,943	.0	13,763	13,763	12,979	07/01/2023	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
46884A-LP-6...	INTERMOUNTAIN PRK AGY UT PRK SUP 99 RO...		01/04/2006	CITI GROUP GLOBAL MARKETS		5,343,350	5,000,000	5,485,200	5,045,751	.0	..(785)	.0	..(785)	.0	5,044,965	.0	298,385	298,385	238,076	..08/22/2006	1FE
46884A-9P-2...	INTERMOUNTAIN PRK AGY UTAH PRK SUPPLY RE...		03/24/2006	PRAGER MCCARTHY & SEALY		148,413	140,000	163,300	147,082	.0	..(665)	.0	..(665)	.0	146,417	.0	1,995	1,995	6,514	..07/01/2008	1FE
62426V-AQ-0...	MOUNTAIN REG. WTR SPL SVC DIST UT 03...		02/27/2006	PRAGER MCCARTHY & SEALY		318,033	300,000	304,698	303,923	.0	..(69)	.0	..(69)	.0	303,853	.0	14,180	14,180	3,208	..12/15/2025	1FE
62426V-AS-6...	MOUNTAIN REG. WTR SPL SVC DIST UT 03...		03/07/2006	PRAGER MCCARTHY & SEALY		1,318,389	1,250,000	1,284,638	1,262,226	.0	..(236)	.0	..(236)	.0	1,261,990	.0	56,398	56,398	14,368	..12/15/2027	1FE
62426V-AU-1...	MOUNTAIN REG. WTR SPL SVC DIST UT 03...		03/06/2006	PRAGER MCCARTHY & SEALY		104,247	100,000	100,387	100,324	.0	..(6)	.0	..(6)	.0	100,317	.0	3,930	3,930	1,167	..12/15/2033	1FE
91520Q-PJ-2...	UNIVERSITY OF VT & ST VERMONT ED HLTH HOSP		01/13/2006	PRAGER MCCARTHY & SEALY		109,010	100,000	108,354	107,036	.0	..(29)	.0	..(29)	.0	107,007	.0	2,003	2,003	1,556	..10/01/2020	1FE
92416Q-6R-0...	FLETCHER O&A		01/19/2006	BANC AMERICA SECURITIES		535,545	500,000	520,050	517,567	.0	..(103)	.0	..(103)	.0	517,464	.0	18,081	18,081	3,681	..12/01/2023	1FE
92421A-4E-2...	2005-2 REF		03/07/2006	Various		715,866	650,000	714,071	707,116	.0	..(992)	.0	..(992)	.0	706,123	.0	9,743	9,743	8,660	..12/01/2014	1FE
92421A-5B-7...	2005-3 REF		03/21/2006	PRAGER MCCARTHY & SEALY		354,205	340,000	360,556	355,494	.0	..(1,173)	.0	..(1,173)	.0	354,321	.0	768	768	5,282	..12/01/2008	1FE
92421A-5D-3...	2005-3 REF		02/08/2006	PRAGER MCCARTHY & SEALY		159,195	150,000	160,781	158,670	.0	..(243)	.0	..(243)	.0	158,427	.0	5,865	5,865	1,500	..12/01/2009	1FE
92421A-5E-1...	2006-3 REF		02/22/2006	PRAGER MCCARTHY & SEALY		538,755	500,000	540,750	533,455	.0	..(565)	.0	..(565)	.0	532,890	.0	4,648	4,648	4,333	..12/01/2010	1FE
92421A-5G-6...	VERMONT MUN BOND BANK		01/17/2006	PRAGER MCCARTHY & SEALY		273,118	250,000	271,983	268,620	.0	..(150)	.0	..(150)	.0	268,470	.0	85,188	85,188	1,701	..12/01/2011	1FE
16977Q-AB-2...	CHARLES CITY CNTY VA INDL WASTE MGMT 99...		02/15/2006	RAYMOND JAMES & ASSOCIATES, INC		4,735,188	4,650,000	4,650,000	4,650,000	.0	.0	.0	.0	.0	4,650,000	.0	..(542)	..(542)	125,938	..02/01/2009	2FE
16514I-CZ-3...	CHESTERFIELD CNTY VA TUNNEL REF 01...		02/16/2006	PRAGER MCCARTHY & SEALY		207,352	200,000	211,922	208,352	.0	..(458)	.0	..(458)	.0	207,884	.0	6,417	6,417	6,417	..07/01/2008	1FE
16640B-AR-9...	INDL DEV MTG 98...		01/01/2006	CALLED @ 100.00		213,100	213,100	213,100	211,578	1,522	.0	.0	1,522	.0	213,100	.0	.0	.0	6,926	..01/01/2028	3
59264G-IN-1...	METROPOLITAN WASH DC ARTS 2004 A...		03/29/2006	FERRIS BAKER WATTS		101,427	100,000	97,934	98,036	.0	..20	.0	..20	.0	98,055	.0	3,372	3,372	25	..10/01/2022	1FE
65589B-BX-9...	NORFOLK VA PARKING SYS 2004 B...		01/24/2006	CITI GROUP GLOBAL MARKETS		525,820	500,000	526,675	517,785	.0	..(134)	.0	..(134)	.0	517,651	.0	8,170	8,170	11,000	..02/01/2016	1FE
65589B-BY-7...	NORFOLK VA PARKING SYS 2004 B...		03/31/2006	PRAGER MCCARTHY & SEALY		459,994	445,000	465,555	458,490	.0	..(331)	.0	..(331)	.0	458,159	.0	1,835	1,835	13,002	..02/01/2017	1FE
72577S-AT-7...	PITTSYLVANIA CNTY VA IND DEV 94B...		01/01/2006	CALLED @ 100.00		300,000	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	.0	.0	11,475	..01/01/2010	2
76543B-CM-4...	RICHMOND VA REDEV TOBACCO ROW 98A...		01/05/2006	CALLED @ 100.00		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.0	..10/01/2029	1
76931Z-CE-7...	RIVERSIDE VA REG. JAIL FAC 2003...		03/22/2006	SOUTHWEST SECURITIES, INC		533,355	500,000	524,415	521,918	.0	..(460)	.0	..(460)	.0	521,458	.0	11,897	11,897	18,472	..07/01/2021	1FE
92812U-FC-7...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-2...		03/02/2006	Various		5,633,791	5,650,000	5,650,000	5,650,000	.0	.0	.0	.0	.0	5,650,000	.0	(16,210)	(16,210)	24,432	..04/01/2008	1FE
92812U-FD-5...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-2...		03/16/2006	Various		816,045	820,000	820,000	816,982	.0	189	.0	189	.0	817,171	.0	(1,126)	(1,126)	13,845	..04/01/2009	1FE
92812U-FE-3...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-2...		03/24/2006	STONE & YOUNGBERG		1,992,340	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	(7,660)	(7,660)	37,083	..04/01/2010	1FE
92812U-GS-1...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-4...		02/06/2006	PRAGER MCCARTHY & SEALY		99,912	100,000	100,000	99,509	.0	..11	.0	..11	.0	99,520	.0	392	392	1,840	..07/01/2010	1FE
92812U-HB-6...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-5...		02/13/2006	PRAGER MCCARTHY & SEALY		100,184	100,000	100,000	99,905	.0	..6	.0	..6	.0	99,911	.0	273	273	1,583	..01/01/2008	1FE
92812U-HD-2...	VIRGINIA HSG DEV CMLTH MTG 05 SUBA-5...		03/22/2006	PRAGER MCCARTHY & SEALY		500,655	500,000	497,540	497,696	.0	128	.0	128	.0	497,825	.0	2,830	2,830	10,387	..01/01/2010	1FE
92818I-GS-9...	VIRGINIA RES AUTH WTR SMR SYS 2002...		02/16/2006	PRAGER MCCARTHY & SEALY		350,861	1,250,000	264,038	318,663	.0	1,891	.0	1,891	.0	320,554	.0	30,307	30,307	.0	..11/01/2030	1FE
92818I-GT-7...	VIRGINIA RES AUTH WTR SMR SYS 2002...		01/13/2006	PRAGER MCCARTHY & SEALY		118,017	445,000	88,715	107,104	.0	263	.0	263	.0	107,367	.0	10,650	10,650	.0	..11/01/2031	1FE
927793-JC-4...	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		02/06/2006	PRAGER MCCARTHY & SEALY		96,858	350,000	72,818	85,720	.0	475	.0	475	.0	86,195	.0	10,663	10,663	.0	..04/01/2031	1FE
29270M-BW-2...	ENERGY NORTHWEST WA WIND PROJ 05...		01/04/2006	PRAGER MCCARTHY & SEALY		1,048,970	1,000,000	1,043,740	1,030,458	.0	(67)	.0	(67)	.0	1,030,390	.0	18,580	18,580	23,500	..07/01/2015	1FE
55168B-AV-6...	LYNWOOD WA PUB FACS DIST CONV CTR 05...		03/06/2006	PRAGER MCCARTHY & SEALY		371,399	350,000	357,112	356,539	.0	..(112)	.0	..(112)	.0	356,427	.0	14,972	14,972	4,764	..12/01/2024	1FE
73538T-AJ-1...	REV 1998 B		02/22/2006	PRAGER MCCARTHY & SEALY		259,055	250,000	261,923	254,060	.0	(205)	.0	(205)	.0	253,855	.0	5,200	5,200	2,986	..12/01/2008	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
735388-5Z-9	POR OF SEATTLE WA SUB LIEN 1999 A RMKT.		03/16/2006	Various		1,802,828	1,725,000	1,738,041	1,736,100	.0	(298)	.0	(298)	.0	1,735,802	.0	67,025	67,025	46,917	09/01/2024	IFE
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		01/19/2006	PRAGER MCCARTHY & SEALY		385,847	350,000	379,680	371,217	.0	(169)	.0	(169)	.0	371,048	.0	14,799	14,799	2,770	12/01/2013	IFE
939828-XD-6	WASHINGTON PUB PWR SUP NUCLEAR 2 96A		02/24/2006	MORGAN STANLEY DEAN WITTER		2,242,746	2,125,000	2,383,889	2,203,108	.0	(4,982)	.0	(4,982)	.0	2,198,126	.0	44,620	44,620	85,000	07/01/2008	IFE
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLYM CMN OAB		02/10/2006	RYAN BECK & CO		1,066,080	1,000,000	1,056,070	1,052,800	.0	(655)	.0	(655)	.0	1,052,145	.0	13,935	13,935	18,611	04/01/2020	IFE
95669S-WL-0	WEST VIRGINIA WTR DEV AUTH PROG I I 06C-2		03/28/2006	WACHOVIA SECURITIES		3,957,840	4,000,000	3,910,280	.0	.0	273	.0	273	.0	3,910,553	.0	47,287	47,287	23,500	11/01/2031	IFE
864056-BP-0	STURGEON BAY WI COMBINED UTIL REV 86		01/01/2006	MATURED		295,000	295,000	295,000	295,000	.0	.0	.0	.0	.0	295,000	.0	.0	.0	10,915	01/01/2006	1
864056-BQ-8	UTILL REV 86		01/01/2006	CALLED @ 100.00000000		320,000	320,000	320,000	320,000	.0	.0	.0	.0	.0	320,000	.0	.0	.0	11,840	01/01/2007	1
97710V-KY-9	WISCONSIN HLTH & ED FROEDERT HLTH 05A		02/06/2006	PRAGER MCCARTHY & SEALY		258,153	250,000	261,865	257,395	.0	(333)	.0	(333)	.0	257,062	.0	1,091	1,091	4,444	04/01/2008	IFE
976904-GA-4	WISCONSIN HSG ECON AUTH HSG 1995 A		01/17/2006	CALLED @ 102		7,563,300	7,415,000	7,415,000	7,415,000	.0	.0	.0	.0	.0	7,415,000	.0	148,300	148,300	98,620	11/01/2022	IFE
319999 - Bonds - Special Revenues						1,213,119,768	1,238,824,794	1,207,038,048	1,168,041,509	2,747,586	9,799	802,436	1,954,949	.0	1,209,658,629	.0	3,461,139	3,461,139	14,469,812	11/01/2022	XX
257460-AJ-8	DOMINON RESOURCES INC. 01/10/2006		02/22/2006	SALOMON SMITH BARNEY		5,190,200	5,000,000	4,990,750	4,993,368	.0	131	.0	131	.0	4,993,499	.0	196,701	196,701	49,479	06/30/2012	2FE
257460-AJ-3	DOMINON RESOURCES INC. 01/10/2006		01/10/2006	BANK OF AMERICA		4,990,450	5,000,000	4,994,550	4,995,018	.0	30	.0	30	.0	4,995,048	.0	(104,598)	(104,598)	18,472	12/15/2010	2FE
257460-AV-1	DOMINON RESOURCES INC. 01/17/2006		01/11/2006	BANK OF AMERICA		3,989,890	3,500,000	3,563,000	3,562,628	.0	(37)	.0	(37)	.0	3,562,982	.0	(172,702)	(172,702)	18,511	06/15/2035	2FE
29273R-AB-5	ENERGY TRANSFER PARTNERS. 02/14/2006		02/14/2006	MERRILL LYNCH CAPITAL MARKETS		5,994,000	6,000,000	5,981,880	5,983,178	.0	179	.0	179	.0	5,983,357	.0	10,643	10,643	194,367	02/01/2015	2
62937T-AS-1	NRG ENERGY INC. 02/02/2006		02/02/2006	TENDER OFFER		1,279,599	1,177,000	1,232,675	1,226,625	.0	(596)	.0	(596)	.0	1,226,029	.0	53,571	53,571	47,645	12/15/2013	4FE
75952B-AM-7	RELIANT ENERGY INC. 01/10/2006		01/10/2006	SALOMON SMITH BARNEY & DONALDSON, LUFKIN & JENNETTE SECURITIES		1,329,375	1,500,000	1,273,125	1,273,955	.0	556	.0	556	.0	1,274,511	.0	54,864	54,864	7,875	12/15/2014	4FE
75952B-AF-2	RELIANT RESOURCES INC. 03/22/2006		03/22/2006	RELIANT SECURITIES		1,809,000	1,800,000	1,920,313	1,800,000	98,890	(5,948)	.0	92,943	.0	1,892,943	.0	(83,943)	(83,943)	116,550	07/15/2010	4FE
78481H-AD-2	STS HYDRO AMENDED SR SEC'D MTS, DUE 2023		03/31/2006	SCHEDULED REDEMPTION		98,241	98,241	78,593	78,593	.0	19,648	.0	19,648	.0	98,241	.0	.0	.0	2,243	03/30/2023	5
87316R-AL-2	TJU CORP 03/08/2006		03/08/2006	MERRILL LYNCH CAPITAL MARKETS		2,816,400	3,000,000	2,904,700	2,849,508	58,922	1,582	.0	80,504	.0	2,910,012	.0	(93,612)	(93,612)	54,575	11/15/2014	3FE
92966 - AB-5, ASSOC. SERIES B	WABASH VALLEY POWER 01/31/2006		01/31/2006	SCHEDULED REDEMPTION		87,510	87,510	87,510	87,510	.0	.0	.0	.0	.0	87,510	.0	.0	.0	1,004	04/30/2019	1
389999 - Bonds - Public Utilities						26,894,665	27,162,751	27,027,095	26,850,383	157,813	15,545	.0	173,358	.0	27,023,741	..(139,076)	3,461,139	(139,076)	510,721	11/01/2022	XX
31738P-BB-3	AAA TRUST 2005-2, A1 03/27/2006		03/27/2006	SCHEDULED REDEMPTION		2,589,197	2,589,197	2,589,197	2,589,197	.0	.0	.0	.0	.0	2,589,197	.0	.0	.0	26,197	04/25/2035	1FE
00764H-EN-3	ABST 2005-2, 1A1 03/27/2006		03/27/2006	SCHEDULED REDEMPTION		2,246,107	2,246,107	2,246,107	2,246,107	.0	.0	.0	.0	.0	2,246,107	.0	.0	.0	22,886	06/25/2034	1FE
00764M-GO-5	ABST 2005-4, 1A1 03/27/2006		03/27/2006	SCHEDULED REDEMPTION		1,564,414	1,564,414	1,564,414	1,564,414	.0	.0	.0	.0	.0	1,564,414	.0	.0	.0	16,288	07/25/2025	1FE
04543T-AA-8	ABFON 2005-OP1X, N1 03/26/2006		03/26/2006	SCHEDULED REDEMPTION		918,096	918,096	918,096	918,096	.0	.0	.0	.0	.0	918,096	.0	.0	.0	5,662	11/26/2035	1FE
004375-DA-6	ACCR 2005-2, A2A 03/27/2006		03/27/2006	SCHEDULED REDEMPTION		3,008,244	3,008,244	3,008,244	3,008,244	.0	.0	.0	.0	.0	3,008,244	.0	.0	.0	31,537	07/25/2035	1FE
004421-WZ-3	ACE 2005-HE3, A2A 03/27/2006		03/27/2006	SCHEDULED REDEMPTION		3,432,498	3,432,498	3,432,498	3,432,498	.0	.0	.0	.0	.0	3,432,498	.0	.0	.0	35,332	05/25/2035	1FE
004421-WO-3	ACE 2005-SN1, A1 03/01/2006		03/01/2006	SCHEDULED REDEMPTION		1,625,574	1,625,574	1,625,495	1,625,527	.0	47	.0	47	.0	1,625,574	.0	.0	.0	16,378	11/25/2039	1FE
00767H-AB-5	ADVANCED DRIVERS EDUCATION PRODUCTS AND ADVANTAGE CAPITAL MO 01/03/2006		01/03/2006	REDEMPTION		150,000	237,016	.0	.0	.0	.0	.0	.0	.0	.0	.0	150,000	150,000	.0	10/01/2006	5Z
00770H-AA-2	ADVANTAGE CAPITAL PARTNRS 03/01/2006		03/01/2006	SCHEDULED REDEMPTION		79,348	79,348	136,200	97,564	.0	(18,216)	.0	(18,216)	.0	79,348	.0	.0	.0	5,420	06/30/2008	1
00770B-AB-2	PARTNERS VII SEP B 02/28/2006		02/28/2006	SCHEDULED REDEMPTION		149,302	149,302	119,071	139,022	.0	10,280	.0	10,280	.0	149,302	.0	.0	.0	5,852	02/28/2008	1
00780 - AA-4	ADVANTAGE COLORADO CAPCO I SER A 03/01/2006		03/01/2006	SCHEDULED REDEMPTION		19,853	19,853	12,427	14,911	.0	4,942	.0	4,942	.0	19,853	.0	.0	.0	.0	03/01/2017	1
00780 - AB-2	ADVANTAGE COLORADO CAPCO I SER B 03/01/2006		03/01/2006	SCHEDULED REDEMPTION		54,592	54,592	34,173	41,003	.0	13,590	.0	13,590	.0	54,592	.0	.0	.0	.0	03/01/2017	1
00103R-AV-8	AESOP 2003-3A, A1 03/20/2006		03/20/2006	SCHEDULED REDEMPTION		4,266,667	4,266,667	4,215,000	4,251,170	.0	15,497	.0	15,497	.0	4,266,667	.0	.0	.0	29,333	07/20/2007	1FE
01860R-AF-0	ALLIANCE IMAGING 03/28/2006		03/28/2006	MARKETS		1,109,375	1,250,000	1,056,250	.0	.0	1,600	.0	1,600	.0	1,057,850	.0	51,526	51,526	26,684	12/15/2012	4FE
03061H-GO-5	ANCAR 2003-AM, AAA 03/06/2006		03/06/2006	SCHEDULED REDEMPTION		634,018	634,018	634,018	634,018	.0	.0	.0	.0	.0	634,018	.0	.0	.0	4,340	11/06/2009	1FE
03061H-GV-5	ANCAR 2003-W, AAA 03/06/2006		03/06/2006	SCHEDULED REDEMPTION		200,937	200,937	200,925	200,937	.0	2	.0	2	.0	200,937	.0	.0	.0	1,427	10/06/2010	1FE
03061H-HO-6	ANCAR 2004-BW A3 03/06/2006		03/06/2006	SCHEDULED REDEMPTION		4,052,571	4,052,571	4,052,238	4,052,502	.0	69	.0	69	.0	4,052,571	.0	.0	.0	18,597	08/06/2008	1FE
02378I-AB-9	AMERICAN AIRLINE 01/30/2006		01/30/2006	SALOMON SMITH BARNEY		3,993,803	4,226,247	4,226,247	3,956,448	269,799	.0	.0	269,799	.0	4,226,247	.0	(232,444)	(232,444)	56,516	05/23/2021	3FE
02378I-AS-7	AMERICAN AIRLINE 01/30/2006		01/30/2006	SALOMON SMITH BARNEY		1,447,500	1,500,000	1,440,000	1,432,860	19,933	620	.0	20,553	.0	1,453,413	.0	(5,913)	(5,913)	19,599	05/23/2011	3FE
02667H-AN-7	AMERICAN INTL GROUP J. P. MORGAN SECURITIES, INC. 01/17/2006		01/17/2006	CIBC WORLD MARKETS		1,434,375	1,500,000	1,406,250	1,464,426	.0	1,351	.0	1,351	.0	1,465,777	.0	(31,402)	(31,402)	1,354	05/15/2007	1FE
02744R-AH-0	AMERICAN MEDIA OPERATIONS 02/16/2006		02/16/2006	J. P. MORGAN SECURITIES, INC.		1,118,750	1,250,000	1,201,063	.0	.0	1,432	.0	1,432	.0	1,202,494	.0	(83,744)	(83,744)	39,505	05/01/2009	5FE

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
031162-AM-2	AMGEN INC. 1.25000%		02/15/2006	GOLDMAN, SACHS & CO.		501,250	500,000	500,000	.0	.0	.0	.0	.0	.0	500,000	.0	1,250	1,250	.7	02/01/2011	1FE
031162-AP-5	AMGEN INC. 3.75000%		02/15/2006	GOLDMAN, SACHS & CO.		501,250	500,000	500,000	.0	.0	.0	.0	.0	.0	500,000	.0	1,250	1,250	.0	02/01/2013	1FE
031162-AL-4	AMGEN INC. 0% 03/01/2032		01/25/2006	MORGAN STANLEY DEAN WITTER		384,275	500,000	372,188	373,713	.0	.273	.0	.273	.0	373,986	.0	10,289	10,289	.0	03/01/2032	1FE
030725-ZT-5	AMS 2005-83, A3A		03/27/2006	SCHEDULED REDEMPTION		5,542,847	5,542,847	5,542,847	5,542,847	5,542,847	.0	.0	.0	.0	5,542,847	.0	.0	.0	52,734	05/25/2035	1FE
030725-J4-8	AMS 2005-87, A2A		03/27/2006	SCHEDULED REDEMPTION		4,809,055	4,809,055	4,809,055	4,809,055	4,809,055	.0	.0	.0	.0	4,809,055	.0	.0	.0	47,515	09/25/2035	1FE
037389-A0-6	AON CORP 3.500000%		01/30/2006	MORGAN STANLEY DEAN WITTER		838,325	500,000	592,500	539,756	.0	..(1,601)	.0	..(1,601)	.0	538,155	.0	300,170	300,170	3,743	11/15/2012	2FE
037389-AT-0	AON CORP 3.500000%		02/28/2006	WARBURG DILLON READ LLC		552,081	300,000	390,190	339,127	.0	..(3,396)	.0	..(3,396)	.0	335,731	.0	216,350	216,350	3,150	11/15/2012	2FE
007038-HV-1	ARMT 2005-3 2A1		03/01/2006	SCHEDULED REDEMPTION		148,240	148,240	145,975	148,240	.0	2,264	.0	2,264	.0	148,240	.0	.0	.0	583	07/25/2035	1FE
007038-PC-4	ARMT 2005-6A A22		03/27/2006	SCHEDULED REDEMPTION		176,094	176,094	176,094	.0	.0	.0	.0	.0	.0	176,094	.0	.0	.0	.0	11/25/2035	1FE
040104-WY-4	ARS 2005-W1, A2		03/27/2006	SCHEDULED REDEMPTION		3,506,798	3,506,798	3,506,798	3,506,798	.0	.0	.0	.0	.0	3,506,798	.0	.0	.0	37,133	05/25/2035	1FE
043353-AA-9	ARV INNERTOR INC.		03/21/2006	BANK OF AMERICA		1,100,000	1,100,000	1,159,000	1,053,250	2,750	1,221	.0	3,971	.0	1,057,221	.0	42,779	42,779	54,274	03/01/2012	3FE
059493-AA-3	BACF 2006-2 1A1		03/01/2006	SCHEDULED REDEMPTION		176,839	176,839	169,378	1,053,250	.0	7,460	.0	7,460	.0	176,839	.0	.0	.0	737	02/25/2036	1FE
055678-AD-4	BLDGS BCONV LLC		03/15/2006	SCHEDULED REDEMPTION		267,380	267,380	141,527	148,246	.0	119,134	.0	119,134	.0	267,380	.0	.0	.0	.0	03/15/2010	1FE
06422N-GV-2	BANK ONE CORP		02/27/2006	MATURED		10,000,000	10,000,000	10,018,880	10,003,648	.0	..(3,648)	.0	..(3,648)	.0	10,000,000	.0	.0	.0	119,850	02/27/2006	1FE
064218-AD-8	INVESTORS 1996C SR NTS		02/28/2006	SCHEDULED REDEMPTION		396,317	1,795,827	907,849	1,519,961	.0	275,866	.0	275,866	.0	396,317	.0	.0	.0	.0	03/01/2008	1FE
054937-AG-2	BBBT CORPORATION		02/28/2006	KEEFE, BRUYETTE & WOODS, INC.		3,828,320	4,000,000	4,010,400	4,010,088	.0	..(115)	.0	..(115)	.0	4,009,974	.0	..(181,654)	..(181,654)	34,300	06/30/2017	1FE
086516-AF-8	BEST BUY 2.250000%		02/27/2006	Various		1,853,810	1,500,000	1,617,450	1,542,048	.0	..(6,254)	.0	..(6,254)	.0	1,535,794	.0	318,016	318,016	20,719	01/15/2022	2FE
090572-AG-3	BIO RAD LABS INC.		01/23/2006	MORGAN STANLEY DEAN WITTER		1,929,938	1,825,000	1,878,375	1,857,563	11,163	..(575)	.0	10,588	.0	1,868,151	.0	61,787	61,787	61,214	08/15/2013	3FE
059484-F9-5	BOAA 2005-6 6A1		03/01/2006	SCHEDULED REDEMPTION		346,572	346,572	345,002	345,067	.0	1,506	.0	1,506	.0	346,572	.0	.0	.0	3,831	07/25/2020	1FE
055678-AE-2	BOCNY, LLC SR STRUCT NTS		03/15/2006	DIRECT		14,205	14,205	14,205	.0	.0	.0	.0	.0	.0	14,205	.0	.0	.0	.0	12/15/2009	1
097014-AG-9	BOEING CAPITAL CORP		03/23/2006	BEAR STEARNS SECURITIES CORP		5,295,500	5,000,000	5,092,150	5,062,996	.0	..(2,063)	.0	..(2,063)	.0	5,060,933	.0	234,567	234,567	201,319	02/15/2012	1FE
06423R-BB-1	BOIT 2003-A7, A7		01/12/2006	BARCLAYS BANK		35,824,961	37,000,000	35,878,866	36,015,191	.0	17,269	.0	17,269	.0	36,032,460	.0	..(207,499)	..(207,499)	113,621	03/15/2011	1FE
97181H-FW-8	BORDERS GROUP SR SEC NTS		03/01/2006	SCHEDULED REDEMPTION		57,565	57,565	57,023	57,086	.0	478	.0	478	.0	57,565	.0	.0	.0	877	12/01/2017	1
09689R-AA-7	BOYD GAMING CORP		03/08/2006	MERRILL LYNCH CAPITAL MARKETS		1,008,750	1,000,000	995,000	.0	.0	42	.0	42	.0	995,042	.0	13,708	13,708	8,510	02/01/2016	4FE
103304-BB-6	BOYD GAMING CORP		02/17/2006	KBC FINANCIAL PRODUCTS USA INC.		2,409,250	2,300,000	2,398,625	2,368,654	18,811	..(2,474)	.0	16,337	.0	2,384,991	.0	24,259	24,259	33,669	12/15/2012	4FE
10623P-CJ-7	BRAZOS S.P.C.		03/20/2006	Various		3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	.0	.0	3,500,000	.0	.0	.0	24,320	07/01/2038	1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUST 2001		01/06/2006	CITIGROUP GLOBAL MARKETS		22,350,000	22,350,000	22,350,000	22,350,000	.0	.0	.0	.0	.0	22,350,000	.0	.0	.0	74,747	03/01/2040	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUST 2001		03/08/2006	COMMERCE BANK		12,350,000	12,350,000	12,350,000	.0	.0	.0	.0	.0	.0	12,350,000	.0	.0	.0	71,133	03/01/2040	1FE
10623P-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH.		02/08/2006	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	103,047	12/01/2033	1FE
106238-JUL-3	BRAZOS, TEXAS HIGHER EDUC AUTH.		01/18/2006	DALN RAUSCHER INCORPORATED		4,400,000	4,400,000	4,399,868	4,399,869	.0	.0	.0	.0	.0	4,399,869	.0	131	131	14,921	12/01/2039	1FE
073679-2S-6	BSABS 2005-A02, A1		03/27/2006	SCHEDULED REDEMPTION		2,046,882	2,046,882	2,046,882	2,046,882	.0	.0	.0	.0	.0	2,046,882	.0	.0	.0	21,061	06/25/2028	1FE
073679-TJ-7	BSABS 2005-HE4, A1		03/27/2006	SCHEDULED REDEMPTION		3,756,569	3,756,569	3,756,569	3,756,569	.0	.0	.0	.0	.0	3,756,569	.0	.0	.0	38,786	10/25/2028	1FE
073679-VY-7	BSABS 2005-HE5, A1		03/27/2006	SCHEDULED REDEMPTION		3,097,444	3,097,444	3,097,444	3,097,444	.0	.0	.0	.0	.0	3,097,444	.0	.0	.0	32,158	11/25/2028	1FE
073677-BF-8	BSABS 2005-SB2, A1		03/27/2006	SCHEDULED REDEMPTION		731,779	731,779	731,779	731,779	.0	.0	.0	.0	.0	731,779	.0	.0	.0	7,703	03/25/2028	1FE
073679-VC-9	BSABS 2005-1C1, A1		03/27/2006	SCHEDULED REDEMPTION		1,671,512	1,671,512	1,671,512	1,671,512	.0	.0	.0	.0	.0	1,671,512	.0	.0	.0	16,882	05/25/2026	1FE
073678-AF-6	BSAMS 2005-PW9, A4A		01/12/2006	LEHMAN BROTHERS INC.		9,790,234	10,000,000	10,054,900	10,053,749	..(212)	..(212)	.0	..(212)	.0	10,053,536	.0	..(263,302)	..(263,302)	63,594	09/15/2042	1FE
073678-AJ-2	BSAMS 2005-PW9, A4B		01/12/2006	SALOMON SMITH BARNEY		9,827,344	10,000,000	10,054,336	10,053,223	..(205)	..(205)	.0	..(205)	.0	10,053,018	.0	..(225,674)	..(225,674)	64,534	09/15/2042	1FE
12189N-AA-5	NTS, BNSF 2005-		01/04/2006	Various		..(36)	..(36)	8,209	.0	.0	.0	.0	.0	.0	..(36)	.0	.0	.0	175	06/28/2012	1
12189N-AB-3	NTS, BNSF 2005-		01/02/2006	SCHEDULED REDEMPTION		413,987	413,987	413,987	413,987	.0	.0	.0	.0	.0	413,987	.0	.0	.0	8,808	01/02/2012	1
130335-AG-7	INFRASTRUCTURE PGE-1, 03/15/2006		03/25/2006	SCHEDULED REDEMPTION		860,093	860,093	871,785	861,942	.0	..(1,848)	.0	..(1,848)	.0	860,093	.0	.0	.0	13,804	09/25/2008	1FE
139732-DY-4	CARAT 2003-2, AAA		03/15/2006	SCHEDULED REDEMPTION		256,949	256,949	254,229	256,750	1,999	1,199	.0	1,199	.0	256,949	.0	.0	.0	1,259	01/15/2009	1FE
143128-CF-1	CARRX 2005-1, A2		03/15/2006	SCHEDULED REDEMPTION		7,187,936	7,187,936	7,187,441	7,187,441	209	209	.0	209	.0	7,187,936	.0	.0	.0	60,434	02/15/2008	1FE
144531-CD-0	CARR 2005-0PT2, A1A		03/27/2006	SCHEDULED REDEMPTION		828,892	828,892	828,892	828,892	.0	.0	.0	.0	.0	828,892	.0	.0	.0	8,528	01/25/2035	1FE
145749-AC-1	CARROLLS CORP		03/16/2006	KBC FINANCIAL PRODUCTS USA INC.		1,015,000	1,000,000	1,039,375	972,500	61,466	..(1,236)	.0	60,230	.0	1,032,730	.0	..(17,730)	..(17,730)	61,		

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	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							
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
124899-RX-1	CBAS 2005-033-AV1	SCHEDULED REDEMPTION	03/27/2006	Various	1,645,328	1,645,328	1,645,328	1,645,328	1,645,328	0	0	0	0	0	1,645,328	0	0	0	16,378	06/25/2035	1FE	
124899-AB-2	CBL GROUP INC 0%	Various	02/22/2006	Various	2,482,250	5,000,000	2,366,887	2,366,887	2,366,887	0	1,390	0	1,390	0	2,368,078	0	114,172	114,172	0	04/03/2032	2FE	
173055-BV-6	CCCIT 2003-AB, AB	BARCLAYS BANK	01/12/2006	SCHEDULED REDEMPTION	29,572,919	30,490,000	29,715,841	29,715,841	29,715,841	0	1,998	0	1,998	0	29,792,064	0	(219,145)	(219,145)	453,539	08/16/2010	1FE	
15132K-AA-2	CDTIM 2005-1-A1	SCHEDULED REDEMPTION	03/20/2006	Various	1,566,066	1,566,066	1,565,965	1,565,965	1,565,965	0	101	0	101	0	1,566,066	0	0	0	16,188	05/20/2017	1FE	
150921-AB-0	CELL GENESYS INC	CITIGROUP GLOBAL MARKETS	03/10/2006	Various	463,150	500,000	412,400	401,250	401,250	17,079	2,385	0	19,464	0	420,714	0	42,436	42,436	5,816	11/01/2011	5	
156431-AD-0	CENTURY ALUMINUM COMPANY	Various	03/14/2006	Various	2,933,969	2,400,000	2,496,036	2,436,849	2,436,849	35,134	(3,101)	0	32,033	0	2,468,883	0	465,086	465,086	22,682	08/01/2024	4FE	
156708-AP-4	CEPHALON INC 2.000000%	Various	03/16/2006	Various	3,039,604	1,700,000	1,709,554	1,709,268	1,709,268	0	(171)	0	(171)	0	1,709,097	0	1,330,507	1,330,507	9,306	06/01/2015	4FE	
156710-AA-3	GERADINE INC 2.875000%	CITIGROUP GLOBAL MARKETS	02/27/2006	CITIGROUP GLOBAL MARKETS	1,237,500	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	237,500	237,500	5,830	12/15/2035	4Z	
163762-AM-9	CHEMICAL MASTER CREDIT CARD TR	GOLDMAN, SACHS & CO	01/04/2006	GOLDMAN, SACHS & CO	9,515,586	9,500,000	9,725,986	9,507,905	9,507,905	2,143	(716)	0	(716)	0	9,507,189	0	8,397	8,397	32,511	09/15/2008	1FE	
165167-BS-5	CHESAPEAKE ENERGY CORP	MORGAN STANLEY DEAN WITTER	03/16/2006	MORGAN STANLEY DEAN WITTER	1,992,500	2,000,000	1,998,561	1,996,451	1,996,451	0	2,160	0	2,160	0	1,998,612	0	(6,112)	(6,112)	77,638	08/15/2017	3FE	
170400-AG-4	CHIRON CORP 1.625000%	CITIGROUP GLOBAL MARKETS	01/20/2006	CITIGROUP GLOBAL MARKETS	2,221,875	2,250,000	2,333,325	2,253,138	2,253,138	0	(601)	0	(601)	0	2,252,537	0	(30,662)	(30,662)	17,672	08/01/2033	2FE	
171871-AB-2	CINCINNATI BELL INC	DEUTSCHE BANK SECURITIES	02/10/2006	DEUTSCHE BANK SECURITIES	1,985,500	1,900,000	1,899,000	1,864,576	1,864,576	0	134	0	134	0	1,864,711	0	120,789	120,789	80,354	07/15/2013	4FE	
130335-AP-7	CISCO 07-1-A6	SCHEDULED REDEMPTION	03/25/2006	SCHEDULED REDEMPTION	2,519,155	2,519,155	2,557,402	2,522,511	2,522,511	0	(3,356)	0	(3,356)	0	2,519,155	0	0	0	40,181	09/25/2008	1FE	
172759-IC-6	CISO SYSTEMS INC	BARCLAYS BANK	03/24/2006	BARCLAYS BANK	5,981,100	6,000,000	5,972,580	5,972,580	5,972,580	0	215	0	215	0	5,972,795	0	8,306	8,306	33,917	02/22/2016	1FE	
12558W-AX-0	CIT GROUP HOME EQUITY LOAN TRU	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	1,517,391	1,517,391	1,516,798	1,517,148	1,517,148	0	243	0	243	0	1,517,391	0	0	0	17,530	02/25/2031	1FE	
12558W-AY-8	CIT GROUP HOME EQUITY LOAN TRU	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	222,750	222,750	222,734	222,743	222,743	0	7	0	7	0	222,750	0	0	0	3,131	12/25/2030	1FE	
94978R-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N82	SCHEDULED REDEMPTION	03/15/2006	SCHEDULED REDEMPTION	6,476	6,476	6,476	6,476	6,476	0	0	0	0	0	6,476	0	0	0	79	06/15/2010	1Z	
173055-AP-0	CITIBANK CREDIT CARD	GOLDMAN, SACHS & CO	01/04/2006	GOLDMAN, SACHS & CO	13,497,750	13,440,000	13,714,657	13,545,067	13,545,067	0	(2,563)	0	(2,563)	0	13,542,504	0	(44,754)	(44,754)	42,187	06/16/2008	1FE	
12558W-AJ-1	CITIBANK CREDIT CARD	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	194,660	194,660	194,625	194,641	194,641	0	19	0	19	0	194,660	0	0	0	3,197	01/25/2030	1FE	
12558W-AK-8	CITIBANK CREDIT CARD	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	388,541	388,541	388,380	388,477	388,477	0	84	0	84	0	388,541	0	0	0	6,858	01/25/2029	1FE	
173055-BS-3	CITIBANK CREDIT CARD	BARCLAYS BANK	01/17/2006	BARCLAYS BANK	5,044,307	5,250,000	5,051,074	5,069,256	5,069,256	0	3,837	0	3,837	0	5,073,093	0	(28,787)	(28,787)	27,490	05/17/2010	1FE	
173055-AG-0	CITIBANK CREDIT CARD	BARCLAYS BANK	01/17/2006	BARCLAYS BANK	10,891,289	10,500,000	10,494,645	10,498,306	10,498,306	0	45	0	45	0	10,498,351	0	392,938	392,938	130,339	11/15/2009	1FE	
172967-OM-1	CITIGROUP INC	SALOMON SMITH BARNEY	03/10/2006	SALOMON SMITH BARNEY	30,071,200	30,000,000	30,070,200	30,070,200	30,070,200	0	(1,554)	0	(1,554)	0	30,068,646	0	2,554	2,554	197,461	06/09/2009	1FE	
174539-AB-7	CITIZENS COMM	BANK OF AMERICA	01/18/2006	BANK OF AMERICA	3,273,750	3,000,000	2,981,880	2,988,253	2,988,253	0	105	0	105	0	2,988,358	0	285,392	285,392	52,417	05/15/2011	3FE	
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	200	200	200	200	200	0	0	0	0	0	200	0	0	0	2	09/01/2032	1Z	
161581-CU-5	CMAT 2003-A, A4	SCHEDULED REDEMPTION	03/15/2006	SCHEDULED REDEMPTION	620,025	620,025	605,614	613,392	613,392	0	6,633	0	6,633	0	620,025	0	0	0	3,193	12/15/2009	1FE	
173076-UM-8	CMULTI 2005-0PT4, A2A	SCHEDULED REDEMPTION	03/27/2006	SCHEDULED REDEMPTION	1,709,973	1,709,973	1,709,973	1,709,973	1,709,973	0	0	0	0	0	1,709,973	0	0	0	17,517	07/25/2035	1FE	
140416-BH-8	CMVET 2003-A, A4A	SCHEDULED REDEMPTION	03/15/2006	SCHEDULED REDEMPTION	886,951	886,951	886,888	886,940	886,940	0	11	0	11	0	886,951	0	0	0	5,539	01/15/2010	1FE	
196774-KF-2	COLORADO ST STUDENT	DAIN RAUSCHER INCORPORATED	02/09/2006	DAIN RAUSCHER INCORPORATED	9,350,000	9,350,000	9,350,000	9,350,000	9,350,000	0	0	0	0	0	9,350,000	0	0	0	51,145	12/01/2037	1FE	
20309W-HE-1	COMCAST CORP	GOLDMAN, SACHS & CO	03/24/2006	GOLDMAN, SACHS & CO	9,619,200	10,000,000	10,234,000	10,221,959	10,221,959	0	(5,564)	0	(5,564)	0	10,216,395	0	(588,195)	(588,195)	373,944	01/15/2014	2FE	
20309W-KZ-1	CONCAST CORP	Various	01/11/2006	Various	9,954,400	10,000,000	9,975,136	9,975,136	9,975,136	0	12	0	12	0	9,975,149	0	(20,749)	(20,749)	113,750	11/15/2035	2FE	
20033T-FF-2	COMED 98-A6	SCHEDULED REDEMPTION	03/25/2006	SCHEDULED REDEMPTION	2,552,677	2,552,677	2,552,511	2,552,511	2,552,511	0	166	0	166	0	2,552,677	0	0	0	35,828	06/25/2009	1FE	
14041W-CJ-8	COMET 2005-AB, A	BARCLAYS BANK	01/17/2006	BARCLAYS BANK	13,914,141	14,000,000	13,954,609	13,957,970	13,957,970	0	747	0	747	0	13,958,717	0	(44,576)	(44,576)	59,889	08/15/2011	1FE	
210523-AD-8	CONMED 2001-1 CL, A4	DEUTSCHE BANK SECURITIES	01/17/2006	DEUTSCHE BANK SECURITIES	5,039,063	5,000,000	4,998,397	4,999,219	4,999,219	0	72	0	72	0	4,999,231	0	39,832	39,832	62,250	04/20/2012	1FE	
207410-AC-5	CONMED CORP 2.500000%	WARBURG DILLON READ LLC	02/10/2006	WARBURG DILLON READ LLC	2,819,120	3,410,000	3,479,520	2,992,275	2,992,275	477,963	(1,183)	0	476,780	0	3,479,055	0	(649,935)	(649,935)	21,249	11/15/2024	4FE	
210795-PL-8	CONTINENTAL AIRLINES INC	Various	01/30/2006	Various	6,565,904	6,928,882	6,863,313	6,356,319	6,356,319	439,604	1,193	0	440,797	0	6,797,116	0	(231,212)	(231,212)	315,809	07/02/2018	3FE	
216640-AD-4	COOPER CAMERON CORP	WARBURG DILLON READ LLC	02/09/2006	WARBURG DILLON READ LLC	2,129,685	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	629,685	629,685	5,333	05/15/2024	2FE	
217203-AA-6	COPANO ENERGY LLC	KBC FINANCIAL PRODUCTS USN INC	02/06/2006	KBC FINANCIAL PRODUCTS USN	409,000	400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	9,000	9,000	181	03/01/2016	4FE	
225458-WN-4	CSFB 2005-AGE1, A1	SCHEDULED REDEMPTION	03/27/2006	SCHEDULED REDEMPTION	809,348	809,348	809,348	809,348	809,348	0	0	0	0	0	809,348	0	0	0	8,287	02/25/2032	1FE	
12607F-AK-1	CWALT 2004-2B, 1A4	SCHEDULED REDEMPTION	03/25/2006	SCHEDULED REDEMPTION	682,613	682,613	682,507	682,507	682,507	0	84	0	84	0	682,613	0	0	0	7,369	02/25/2034	1FE	
12686B-KC-6	CWALT 2006-J1, 1A6	SCHEDULED REDEMPTION	03/01/2006	SCHEDULED REDEMPTION	310,923	310,923	310,292	310,292	310,292	0	632	0	632	0	310,923	0	0	0	1,425	02/25/2036	1FE	
12686S-AB-2	CWEL 2005-B, 2A	SCHEDULED REDEMPTION	03/15/2006	SCHEDULED REDEMPTION	2,784,062	2,784,062	2,784,062	2,784,062	2,784,062	0	0	0	0	0	2,784,062	0	0	0	28,712	03/15/2030	1FE	
126673-WW-8	CWEL 2005-1, 3A/3	SCHEDULED REDEMPTION	03/27/2006	SCHEDULED REDEMPTION	2,854,926	2,854,926	2,854,926	2,854,926	2,854,926	0	0	0	0	0	2,854,926	0	0	0	30,406	05/25/2035	1FE	
232572-AE-7	CWEL INC 3.500000%	BNY CAPITAL MARKETS	02/06/2006	BNY CAPITAL MARKETS	520,625	500,000	527,500	506,201	506,201	0	(316)	0	(316)	0	505,885	0	14,740	14,740	8,458	02/15/2009	4	
232806-AH-2	CYPRESS SEMICONDUCTOR	GOLDMAN, SACHS & CO	02/01/2006	GOLDMAN, SACHS & CO	758,406	600,000	734,460	627,346	627,346	0	(5,124)	0	(5,124)	0	627,222	0	136,184	136,184	993	06/15/2008	4FE	
232820-AF-7	CYTEC INDUSTRIES INC	WARBURG DILLON READ LLC	02/15/2006	WARBURG DILLON READ LLC	2,942,040	3,000,000	2,969,100	2,970,091	2,970,091	0	762	0	(762)	0	2,970,854	0	(28,814)	(28,814)	62,792	10/01/2010	2FE	

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	Filing	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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
232946-AB-9	CITYC CORP 2.25000%		02/17/2006	MORGAN STANLEY DEAN WITTER		1,115,360	1,000,000	995,130	985,221	.0	21	.0	.21	.0	.0	985,242	.0	120,118	120,118	8,844	03/15/2024	3
23331A-A0-2	D.R. HORTON INC.		03/02/2006	Various		557,835	575,000	557,750	588,949	.0	229	.0	.229	.0	.0	559,178	.0	(1,343)	(1,343)	21,423	07/01/2013	2FE
25179M-AB-9	DEVON ENERGY CORPORATION		03/16/2006	JEFFERIES & COMPANY, INC.		687,900	600,000	665,250	607,884	.0	(668)	.0	.(668)	.0	.0	607,216	.0	80,684	80,684	17,820	08/15/2008	2FE
256605-AD-8	RBC DOMINION SECURITIES		01/20/2006	RBC DOMINION SECURITIES		1,525,625	1,500,000	1,665,000	1,545,000	.0	(287)	.0	.(287)	.0	.0	1,544,713	.0	(19,088)	(19,088)	69,210	07/15/2013	4FE
256605-AJ-5	DOLE FOODS CO.		01/09/2006	LEHMAN BROTHERS INC.		196,253	191,000	194,820	193,758	.0	.(22)	.0	.(22)	.0	.0	193,736	.0	2,517	2,517	3,249	05/01/2009	4FE
23330X-AJ-9	DRS TECHNOLOGIES INC.		01/23/2006	BEAR STEARNS SECURITIES CORP.		405,000	400,000	400,000	.0	.0	.0	.0	.0	.0	.0	400,000	.0	5,000	5,000	.0	02/01/2018	4Z
26209R-AM-6	DRVT 2003-C, A3		03/15/2006	SCHEDULED REDEMPTION		637,221	637,221	637,221	637,221	.0	.0	.0	.0	.0	.0	.0	.0	3,849	3,849	3,849	03/15/2008	1FE
26209R-AZ-7	DRVT 2005-A, A2		03/15/2006	SCHEDULED REDEMPTION		6,905,511	6,905,511	6,905,511	6,905,511	.0	.0	.0	.0	.0	.0	6,905,511	.0	.0	.0	58,426	03/17/2008	1FE
233328-AA-5	DST SYSTEMS INC		02/15/2006	CITIGROUP GLOBAL MARKETS		1,283,970	1,000,000	1,146,250	1,104,854	.0	(2,300)	.0	.(2,300)	.0	.0	1,102,555	.0	181,415	181,415	19,628	08/15/2023	2
277461-BE-8	EASTMAN KODAK CO		03/27/2006	Various		2,154,840	2,000,000	2,196,420	1,910,000	240,962	(6,508)	.0	234,454	.0	.0	2,144,454	.0	10,386	10,386	28,734	10/15/2033	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		03/07/2006	CITIGROUP GLOBAL MARKETS		19,400,000	19,400,000	19,400,000	.0	.0	.0	.0	.0	.0	.0	19,400,000	.0	.0	.0	9,894	06/15/2043	1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRUST I		02/13/2006	DAIN RAUSCHER INCORPORATED		4,150,000	4,150,000	4,150,000	4,150,000	.0	.0	.0	.0	.0	.0	4,150,000	.0	.0	.0	28,206	03/15/2032	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRUST II		03/27/2006	DAIN RAUSCHER INCORPORATED		3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	10,593	03/15/2032	1FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRUST I		01/31/2006	DAIN RAUSCHER INCORPORATED		20,300,000	20,300,000	20,300,000	20,300,000	.0	.0	.0	.0	.0	.0	20,300,000	.0	.0	.0	136,416	12/15/2032	1FE
260907-BH-6	EDUCATION LOANS 2004 A		02/08/2006	DAIN RAUSCHER INCORPORATED		8,550,000	8,550,000	8,550,000	8,550,000	.0	.0	.0	.0	.0	.0	8,550,000	.0	.0	.0	57,848	12/01/2036	1FE
286082-AA-0	ELECTRONICS FOR IMAGING		01/26/2006	WARBURG DILLON READ LLC		1,131,000	1,000,000	973,505	974,931	.0	104	.0	104	.0	.0	975,034	.0	155,966	155,966	2,500	06/01/2023	2
291525-AH-6	EMVIS COMMUNICATIONS		03/09/2006	EMVIS COMMUNICATIONS INC		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	31,346	06/15/2012	4FE
29256V-AA-5	ENCYSIVE PHARMACEUTICALS		03/27/2006	Various		1,534,650	1,900,000	1,879,750	1,496,250	384,837	753	.0	385,590	.0	.0	1,881,840	.0	(347,190)	(347,190)	24,146	03/15/2012	5
30033R-AA-6	EVERGREEN SOLAR INC		03/29/2006	SS CIMEN SECURITIES CORP		647,439	300,000	300,000	300,000	.0	.0	.0	.0	.0	.0	300,000	.0	347,439	347,439	9,807	07/01/2012	5
30033R-AB-4	FAIR ISSAC CORP		01/30/2006	SS CIMEN SECURITIES CORP		516,875	250,000	374,938	374,852	.0	(2,575)	.0	.(2,575)	.0	.0	372,277	.0	144,598	144,598	942	07/01/2012	4Z
303250-AC-8	FINANCE CORP 2005-FF12 A2A		01/11/2006	LEHMAN BROTHERS INC		589,115	500,000	512,500	507,104	.0	(119)	.0	.(119)	.0	.0	506,985	.0	82,130	82,130	3,167	08/15/2023	1
302460-AE-9	FINVLT 2005-1 A2		03/28/2006	SCHEDULED REDEMPTION		1,313,485	1,313,485	1,313,485	1,313,485	.0	.0	.0	.0	.0	.0	1,313,485	.0	.0	.0	13,606	06/25/2035	1FE
31959A-AA-1	FOHT 2005-1A, A		03/15/2006	SCHEDULED REDEMPTION		155,047	155,047	155,047	155,047	.0	.0	.0	.0	.0	.0	155,047	.0	.0	.0	1,806	09/15/2022	1FE
31428N-AE-8	FEDERATED STUDENT FINANCE CORP		01/31/2006	DAIN RAUSCHER INCORPORATED		23,700,000	23,700,000	23,700,000	23,700,000	.0	.0	.0	.0	.0	.0	23,700,000	.0	.0	.0	159,758	06/01/2040	1FE
32027N-VT-3	FFWL 2005-FF12 A2A		03/27/2006	SCHEDULED REDEMPTION		534,471	534,471	534,471	534,471	.0	.0	.0	.0	.0	.0	534,471	.0	.0	.0	5,194	11/25/2036	1FE
32027N-UZ-2	FFWL 2005-FFH3 11-A1		03/27/2006	SCHEDULED REDEMPTION		1,453,769	1,453,769	1,453,769	1,453,769	.0	.0	.0	.0	.0	.0	1,453,769	.0	.0	.0	14,877	08/25/2035	1FE
362341-HA-0	FFWLT 2005-FFA, A		03/27/2006	SCHEDULED REDEMPTION		2,517,486	2,517,486	2,517,486	2,517,486	.0	.0	.0	.0	.0	.0	2,517,486	.0	.0	.0	25,668	03/25/2025	1FE
35729P-US-0	FHLT 2005-B, 2A1		03/27/2006	SCHEDULED REDEMPTION		2,409,842	2,409,842	2,409,842	2,409,842	.0	.0	.0	.0	.0	.0	2,409,842	.0	.0	.0	25,441	04/25/2035	1FE
007708-AA-4	FIRST SEC ASSUR/ADV CAP PTNERS VILL		03/31/2006	SCHEDULED REDEMPTION		644,972	644,972	351,997	285,076	.0	359,896	.0	359,896	.0	.0	644,972	.0	.0	.0	.0	02/28/2008	1
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2006	SCHEDULED REDEMPTION		124,132	124,132	124,132	124,132	.0	.0	.0	.0	.0	.0	124,132	.0	.0	.0	1,523	04/01/2012	1
31909B-AA-3	FIRST SOURCE CORP/FIRST BANK ONT		03/01/2006	SCHEDULED REDEMPTION		35,061	35,061	35,061	35,061	.0	.0	.0	.0	.0	.0	35,061	.0	.0	.0	538	04/01/2012	1
34382R-AA-1	FLUID ENTERPRISES TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		63,580	63,580	63,876	63,875	.0	(315)	.0	.(315)	.0	.0	63,560	.0	.0	.0	559	02/06/2010	5
321131-CD-5	FMC 2005-4 A1		03/27/2006	SCHEDULED REDEMPTION		590,301	590,301	590,301	590,301	.0	.0	.0	.0	.0	.0	590,301	.0	.0	.0	6,773	02/25/2036	1FE
34539V-SM-6	FORD MOTOR CREDIT 2005-FFA3 11-A1		03/31/2006	SCHEDULED REDEMPTION		8,863,750	9,500,000	9,795,355	8,425,417	1,116,041	(2,078)	.0	1,113,963	.0	.0	9,539,380	.0	.(675,630)	(675,630)	276,050	10/28/2009	3FE
34539V-ST-1	FORD MOTOR CREDIT 2005-FFA3 11-A1		03/31/2006	SCHEDULED REDEMPTION		9,337,500	10,000,000	11,219,900	8,998,920	1,892,138	(43,131)	.0	1,849,007	.0	.0	10,847,927	.0	.(1,510,427)	(1,510,427)	225,313	06/15/2010	3FE
34539V-TY-9	FORD MOTOR CREDIT CO		03/23/2006	LEHMAN BROTHERS INC		4,525,000	5,000,000	4,723,750	4,319,280	472,641	6,828	.0	479,469	.0	.0	4,798,749	.0	.(273,749)	(273,749)	154,063	10/25/2011	3FE
34539V-TZ-6	FORD MOTOR CREDIT CO		02/01/2006	MORGAN STANLEY DEAN WITTER		917,500	1,000,000	1,039,900	854,457	179,872	(334)	.0	179,539	.0	.0	1,033,995	.0	.(116,495)	(116,495)	24,306	10/01/2013	3FE
34527R-KE-2	FORD MOTOR CREDIT 2004-A, A3		03/15/2006	SCHEDULED REDEMPTION		1,472,481	1,472,481	1,455,685	1,462,295	.0	10,186	.0	10,186	.0	.0	1,472,481	.0	.0	.0	9,572	03/15/2008	1FE
34527R-KV-4	FORD MOTOR CREDIT 2005-B, A2		01/04/2006	SCHEDULED REDEMPTION		5,879,069	5,879,069	5,879,069	5,879,069	.0	.0	.0	.0	.0	.0	5,879,069	.0	.0	.0	49,494	09/15/2007	1FE
33743P-AV-7	FUSAM 1999-2 C		01/05/2006	GOLDMAN, SACHS & CO		5,009,961	5,000,000	5,299,805	5,023,348	.0	(1,943)	.0	.(1,943)	.0	.0	5,021,406	.0	.(11,445)	(11,445)	14,778	10/19/2008	2FE
37044Z-BB-0	GENERAL MOTORS ACCEPT CORP		03/31/2006	BANK OF AMERICA		8,710,000	11,000,000	10,940,540	7,727,500	105,431	85,798	.0	85,798	.0	.0	7,813,298	.0	896,702	896,702	521,000	01/15/2011	4FE
37042S-RU-6	GENL MOTORS ACCEPT CORP		02/28/2006	LEHMAN BROTHERS INC		1,830,000	2,000,000	1,940,000	1,838,276	105,431	1,516	.0	106,947	.0	.0	1,945,223	.0	.(115,223)	(115,223)	72,903		

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					17	18	19	20	21	22		
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation (Increase/Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
38143V-AA-7	GOLDMAN SACHS GROUP INC.		02/15/2006	ALLSTATE INSURANCE COMPANY - EQUITIES		4,684,516	4,684,516	4,684,516	4,684,516	.0	.0	.0	.0	.0	4,684,516	.0	.0	.0	.0	.0	12/15/2016	1
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A...		03/01/2006	SCHEDULED REDEMPTION		83,353	83,353	87,012	86,478	.0	(3,125)	.0	(3,125)	.0	83,353	.0	.0	.0	1,369	02/19/2030	1FE	
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A...		03/01/2006	SCHEDULED REDEMPTION		34,732	34,732	36,393	36,266	.0	(1,534)	.0	(1,534)	.0	34,732	.0	.0	.0	612	09/19/2031	1FE	
36228F-AE-6	SECURITIES 98-2 A		03/01/2006	SCHEDULED REDEMPTION		104,337	104,337	108,722	108,141	.0	(3,804)	.0	(3,804)	.0	104,337	.0	.0	.0	1,856	05/20/2030	1FE	
36292R-AP-6	GSALT 2004-1, C...		03/15/2006	SCHEDULED REDEMPTION		726,779	726,779	726,779	726,779	.0	.0	.0	.0	.0	726,779	.0	.0	.0	4,320	12/15/2006	1FE	
36242D-3D-3	GSAMP 2005-S2, A...		03/27/2006	SCHEDULED REDEMPTION		1,760,016	1,760,016	1,760,016	1,760,016	.0	.0	.0	.0	.0	1,760,016	.0	.0	.0	24,868	11/25/2034	1FE	
36234I-L3-1	GSAMP 2005-WMC A2A...		03/27/2006	SCHEDULED REDEMPTION		950,807	950,807	950,807	950,807	.0	.0	.0	.0	.0	950,807	.0	.0	.0	9,593	12/25/2035	1FE	
36228F-CG-9	GSMP 99-2 A1...		03/01/2006	SCHEDULED REDEMPTION		156,575	156,575	160,977	160,666	.0	(4,092)	.0	(4,092)	.0	156,575	.0	.0	.0	2,737	09/20/2030	1FE	
393513-AA-4	GT 2005-HE1, A1		03/27/2006	SCHEDULED REDEMPTION		1,012,344	1,012,344	1,012,344	1,012,344	.0	.0	.0	.0	.0	1,012,344	.0	.0	.0	10,226	11/25/2006	1FE	
43812D-AD-1	HART 2003-2, A4		03/21/2006	SCHEDULED REDEMPTION		614,946	614,946	603,873	610,966	.0	3,980	.0	3,980	.0	614,946	.0	.0	.0	3,321	10/21/2008	1FE	
43812J-AB-9	HART 2005-2, A2		03/15/2006	SCHEDULED REDEMPTION		8,295,513	8,295,513	8,295,110	8,295,372	.0	.0	.0	.0	.0	8,295,513	.0	.0	.0	67,565	08/15/2007	1FE	
44918Z-BH-6	HART 2005-A, A2		03/27/2006	SCHEDULED REDEMPTION		614,346	614,346	614,301	614,322	.0	.0	.0	.0	.0	614,346	.0	.0	.0	5,959	01/15/2007	1FE	
40430H-CX-2	HASC 2005-11, 2A1		03/27/2006	SCHEDULED REDEMPTION		448,220	448,220	448,220	517,396	.0	.0	.0	.0	.0	448,220	.0	.0	.0	5,004	11/25/2035	1FE	
404119-AR-0	HCA INC.		02/03/2006	SALOMON SMITH BARNEY SCHEDULED REDEMPTION		799,456	800,000	796,560	796,560	.0	.0	.0	.0	.0	796,560	.0	2,896	2,896	2,896	02/15/2016	3Z	
41283A-CD-9	HDMT 2006-1, A1		03/15/2006	SCHEDULED REDEMPTION		611,381	611,381	611,357	611,381	.0	.0	.0	.0	.0	611,381	.0	.0	.0	1,805	06/15/2010	1FE	
43708A-KJ-4	HEAT 2005-3, 2A1		03/27/2006	SCHEDULED REDEMPTION		1,246,162	1,246,162	1,246,162	1,246,162	.0	.0	.0	.0	.0	1,246,162	.0	.0	.0	13,119	08/25/2035	1FE	
43708A-LF-1	HEAT 2005-4, 2A1		03/27/2006	SCHEDULED REDEMPTION		2,663,542	2,663,542	2,663,542	2,663,542	.0	.0	.0	.0	.0	2,663,542	.0	.0	.0	26,822	10/25/2035	1FE	
225458-3Z-9	HEMT 2006-4, A1		03/27/2006	SCHEDULED REDEMPTION		3,519,661	3,519,661	3,519,661	3,519,661	.0	.0	.0	.0	.0	3,519,661	.0	.0	.0	36,212	01/25/2036	1FE	
225470-3Y-8	HEMT 2005-S1, A1A...		03/27/2006	SCHEDULED REDEMPTION		1,010,658	1,010,658	1,010,658	1,010,658	.0	.0	.0	.0	.0	1,010,658	.0	.0	.0	10,380	02/25/2036	1FE	
225440-LG-8	HEMT 2005-HF1, A3A...		03/27/2006	SCHEDULED REDEMPTION		1,518,820	1,518,820	1,518,820	1,518,820	.0	.0	.0	.0	.0	1,518,820	.0	.0	.0	15,665	02/25/2036	1FE	
806407-AA-0	HENRY SCHEIN INC		03/13/2006	MORGAN STANLEY DEAN WITTER SCHEDULED REDEMPTION		1,170,300	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	170,300	170,300	17,583	08/15/2034	1	
404306-AE-0	HFHC 2005-2, M1		03/20/2006	SCHEDULED REDEMPTION		151,455	151,455	151,455	151,455	.0	.0	.0	.0	.0	151,455	.0	.0	.0	1,644	01/20/2034	1FE	
404306-HF-7	HFHC 2005-2, M2		03/20/2006	SCHEDULED REDEMPTION		227,182	227,182	227,182	227,182	.0	.0	.0	.0	.0	227,182	.0	.0	.0	2,481	01/20/2034	1FE	
43739E-AJ-6	HMBT 2004-2, A1		03/27/2006	SCHEDULED REDEMPTION		300,603	300,603	301,073	300,603	.0	(470)	.0	(470)	.0	300,603	.0	.0	.0	2,508	12/25/2034	1FE	
43686H-AA-5	HUMAN SQUARE 3% SR WTS, DUE 12/1/15...		03/01/2006	Various		20,233	20,233	20,233	26,615	.0	.0	.0	.0	.0	20,233	.0	.0	.0	150	12/01/2015	4	
40429J-AG-2	HSC F INANCE CORP. HUGHES SUPPLY/MIAMI CTL, DUE 2024...		02/15/2006	LEHMAN BROTHERS INC.		10,011,300	10,000,000	10,002,900	10,002,909	.0	(84)	.0	(84)	.0	10,002,925	.0	8,475	8,475	131,719	05/10/2010	1FE	
40450H-AA-5	HUMAN GENOME SCIENCES		03/10/2006	SCHEDULED REDEMPTION		23,390	23,390	23,390	23,390	.0	.0	.0	.0	.0	23,390	.0	.0	.0	305	02/10/2024	2	
444903-AL-2	2,250000% 08/15/20...		02/17/2006	CITIGROUP GLOBAL MARKETS, GREENWICH CAPITAL MARKETS, INC.		1,304,055	1,500,000	1,457,365	1,089,375	.0	9,610	.0	9,610	.0	1,098,985	.0	205,070	205,070	17,813	08/15/2012	5	
44965D-AA-2	ILFC E-CAPITAL TRUST ILLINOIS FACILITIES FUND		03/21/2006	INC.		4,854,500	5,000,000	4,994,850	4,994,850	.0	2	.0	2	.0	4,994,852	.0	(140,352)	(140,352)	80,729	12/21/2065	1FE	
45200H-AA-7	ILLINOIS POWER SPECIAL		01/01/2006	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	750	01/01/2015	4	
452106-AG-2	PURPOSE TRUST		01/17/2006	BARCLAYS BANK		10,359,344	10,150,000	9,669,510	9,999,132	.0	3,308	.0	3,308	.0	10,002,440	.0	356,904	356,904	39,825	12/25/2010	1FE	
452277-AG-1	ILLINOIS STUDENT ASSISTANCE		02/01/2006	CITIGROUP GLOBAL MARKETS		7,800,000	7,800,000	7,800,000	7,800,000	.0	.0	.0	.0	.0	7,800,000	.0	.0	.0	52,592	03/01/2034	1FE	
45256H-AA-0	IMPACT C.I.L., PARENT, LLC		03/22/2006	SCHEDULED REDEMPTION		12,875	12,875	13,256	13,189	.0	(314)	.0	(314)	.0	12,875	.0	(28,481)	(28,481)	393	08/22/2013	2FE	
452550-AD-7	SR WTS, DUE 203...		03/01/2006	DIRECT		0	28,481	28,481	28,481	.0	.0	.0	.0	.0	28,481	.0	.0	.0	645	07/25/2031	4	
45256H-AA-6	IMPACT FUNDING LLC SER 2007-A CL, A COMM...		03/01/2006	SCHEDULED REDEMPTION		102,129	102,129	104,981	104,826	.0	(2,697)	.0	(2,697)	.0	102,129	.0	.0	.0	1,457	07/25/2031	1	
457985-AB-5	INTEGRA LIFESCIENCES HLD 2,500000% 03/15...		03/03/2006	CREDIT SUISSE FIRST BOSTON CORPORATION, J. P. MORGAN SECURITIES, INC.		860,164	700,000	770,000	745,444	.0	(3,853)	.0	(3,853)	.0	741,590	.0	108,574	108,574	8,410	03/15/2008	4	
46075H-AA-7	INTERSTATE BRANDS TEWM B		01/12/2006	J. P. MORGAN SECURITIES, INC.		963,600	960,000	963,600	950,238	.1	9,607	.0	9,609	.0	959,846	.0	3,754	3,754	6,384	07/19/2007	6FE	
46075H-AB-5	INTERSTATE BRANDS TEWM C		01/12/2006	INC.		2,428,031	2,425,000	2,428,031	2,427,956	.1	(3,085)	.0	(3,085)	.0	2,424,871	.0	3,160	3,160	15,710	07/19/2007	6FE	
459902-AE-0	INTL GAME TECHNOLOGY 0%		01/25/2006	Various		2,078,495	3,000,000	1,953,475	1,882,644	.0	(4,516)	.0	(4,516)	.0	1,878,128	.0	200,367	200,367	92,578	01/29/2033	2FE	
450293-AE-0	ISP CHEMO		01/29/2006	TENDER OFFER		1,242,275	1,250,000	1,242,275	1,244,566	.0	.64	.0	.64	.0	1,244,630	.0	79,520	79,520	0	07/01/2011	4FE	
94978H-CA-3	J.M. HUBER 6.21% LEV, LEASE DUE 2020 (TR...		01/02/2006	SCHEDULED REDEMPTION		212,207	212,207	212,207	212,207	.0	.0	.0	.0	.0	212,207	.0	.0	.0	6,589	01/02/2020	2	
94978H-CB-1	J.M. HUBER 6.21% LEV, LEASE DUE 2020 (TR...		01/02/2006	SCHEDULED REDEMPTION		219,864	219,864	219,864	219,864	.0	.0	.0	.0	.0	219,864	.0	.0	.0	6,827	01/02/2020	2	
47758P-AE-9	JO-ANN STORES INC.		02/16/2006	Various		2,151,750	2,500,000	2,500,938	2,043,750	.0	6,806	.0	6,806	.0	2,503,356	.0	101,394	101,394	87,531	03/01/2012	4FE	
46626I-BE-9	JPMAC 2005-WMC1, A2		03/27/2006	Various		2,326,032	2,326,032	2,326,032	2,971,878	.0	.0	.0	.0	.0	2,326,032	.0	.0	.0	25,947	09/25/2027	1FE	
46625V-JA-9	JPMCC 2005-LDP4, A4		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		19,642,188	20,000,000	20,098,974	20,096,943	.0	(378)	.0	(378)	.0	20,096,564	.0	(454,376)	(454,376)	128,414	10/15/2042	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V.	Total Foreign Exchange 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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
466247-ER-0	JPMIT 2004-S1 7A7		03/07/2006	SCHEDULED REDEMPTION		715,833	715,833	723,327	721,705	.0	(5,872)	.0	(5,872)	.0	715,833	.0	.0	.0	7,448	09/25/2019	1FE
48606K-AH-2	KB HOME		03/15/2006	BARCLAYS BANK		573,025	625,000	614,063	589,294	25,754	614,063	213	25,966	.0	615,260	(42,235)	(42,235)	(42,235)	22,860	02/01/2014	3FE
48666K-AK-5	KB HOME & BROAD HOME CORP.		03/16/2006	BARCLAYS BANK		1,731,118	1,750,000	1,811,875	1,751,316	56,229	(1,946)	.0	54,283	.0	1,805,599	.0	(74,481)	(74,481)	66,938	08/15/2011	3FE
49130N-AL-3	KENTUCKY HIGHER EDUCATION		02/09/2006	CITIGROUP GLOBAL MARKETS		9,550,000	9,550,000	9,550,000	9,550,000	.0	.0	.0	.0	.0	9,550,000	.0	.0	.0	64,614	05/01/2031	1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION		01/20/2006	CITIGROUP GLOBAL MARKETS		1,250,000	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	.0	.0	4,249	05/01/2032	1FE
49238B-AU-1	KERR-MCGEE CORP.		03/08/2006	MERRILL LYNCH CAPITAL MARKETS		6,109,296	5,800,000	5,673,496	5,607,689	.0	616	.0	616	.0	5,608,306	.0	500,990	500,990	255,914	07/01/2024	3FE
51152H-AA-3	LAKEFRONT SR0 3% SR NTS, DUE 2010		02/16/2006	CALLED @ 100		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	2,421	06/01/2010	4
512815-AG-6	LAMAR ADVERTISING CO		03/30/2006	CITIGROUP GLOBAL MARKETS		1,148,750	1,000,000	977,105	979,494	.0	965	.0	965	.0	980,460	.0	168,290	168,290	21,842	12/31/2010	4FE
54240K-AA-0	LBAC 2006-WL2, N1		03/29/2006	Various		3,503,836	3,500,000	3,504,238	3,503,919	.0	(319)	.0	(319)	.0	3,503,919	.0	9,346	(83)	9,346	12/25/2045	1FE
542391-BL-0	LBART 2003-C, A2		03/15/2006	SCHEDULED REDEMPTION		584,527	584,527	584,521	584,525	.0	.0	.0	.0	.0	584,527	.0	.0	.0	4,808	04/15/2010	1FE
521865-AJ-4	LEAR CORP. SERIES B		03/22/2006	JENNETTE SECURITIES		658,000	800,000	628,000	.0	.0	419	.0	419	.0	628,419	.0	29,581	29,581	7,156	08/01/2014	3Z
52520V-AA-5	LEHMAN BROS E-CAP TRST I		03/15/2006	LEHMAN BROTHERS INC		6,989,030	7,000,000	7,000,000	7,000,000	.0	.0	.0	.0	.0	7,000,000	.0	(11,970)	(11,970)	121,265	08/19/2065	1FE
52517P-05-7	LEHMAN BROTHERS HOLDINGS		03/22/2006	LEHMAN BROTHERS INC		8,382,615	8,500,000	8,482,090	8,482,271	.0	1,589	.0	1,589	.0	8,483,860	.0	(81,245)	(81,245)	113,333	01/14/2011	1FE
52409B-WL-1	LEHMAN BROTHERS INC		01/26/2006	Various		3,629,200	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	(370,800)	(370,800)	15,289	11/05/2011	1FE
526057-AS-3	LENNAR CORP.		01/19/2006	Various		5,830,860	6,000,000	5,986,260	5,986,959	.0	68	.0	68	.0	5,987,027	.0	(156,167)	(156,167)	49,467	05/31/2015	2FE
530716-AC-8	LIBERTY MEDIA CORP		03/20/2006	Various		2,819,400	3,000,000	2,816,840	931,761	3,410	2,223	.0	5,634	.0	2,821,235	.0	(1,835)	(1,835)	60,483	05/15/2013	3FE
539611-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2006	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333	.0	.0	.0	.0	.0	333,333	.0	.0	.0	9,667	03/22/2015	3
548661-0G-0	LOUIS COMPANIES INC		02/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		588,750	500,000	510,000	500,000	.0	.0	.0	.0	.0	500,000	.0	88,750	88,750	1,590	10/19/2021	1FE
549463-AG-2	LUCCENT TECHNOLOGIES		01/19/2006	SG COWEN SECURITIES CORP		492,500	500,000	662,500	498,750	125,165	(1,868)	.0	123,297	.0	622,047	.0	(129,547)	(129,547)	1,490	06/15/2023	4FE
576431-JB-3	MBS 2005-HE1, A1		03/27/2006	SCHEDULED REDEMPTION		2,520,387	2,520,387	2,520,387	2,520,387	.0	.0	.0	.0	.0	2,520,387	.0	.0	.0	25,920	05/25/2035	1FE
576431-HL-3	MBS 2005-0PT1, A3		03/27/2006	SCHEDULED REDEMPTION		1,784,354	1,784,354	1,784,354	1,784,354	.0	.0	.0	.0	.0	1,784,354	.0	.0	.0	17,906	03/25/2035	1FE
576431-GT-7	MBS 2005-MWC1, A3		03/27/2006	SCHEDULED REDEMPTION		4,503,808	4,503,808	4,503,808	4,503,808	.0	.0	.0	.0	.0	4,503,808	.0	.0	.0	46,017	03/25/2035	1FE
55264T-BV-2	MBNA CREDIT CARD MASTER NOTE T		01/17/2006	BARCLAYS BANK		4,791,797	5,000,000	4,758,789	4,874,625	.0	2,666	.0	2,666	.0	4,877,291	.0	(85,494)	(85,494)	13,368	10/15/2010	1FE
55264T-CS-8	MBMAS 2004-A7, A7		03/06/2006	GOLDMAN, SACHS & CO CREDIT SUISSE FIRST BOSTON CORPORATION		15,450,532	15,400,000	15,442,710	15,436,479	.0	(1,806)	.0	(1,806)	.0	15,434,673	.0	15,859	15,859	217,829	12/15/2011	1FE
55264T-CX-7	MBMAS 2005-A2, A2		03/06/2006	BARCLAYS BANK		25,035,063	25,000,000	25,000,000	25,000,000	.0	.0	.0	.0	.0	25,000,000	.0	39,063	39,063	352,034	10/15/2014	1FE
55264T-DG-3	MBMAS 2005-A7, A7		01/17/2006	BARCLAYS BANK		4,957,032	5,000,000	4,999,798	4,999,806	.0	.0	.0	.0	.0	4,999,808	.0	(42,777)	(42,777)	20,903	02/15/2011	1FE
552691-AA-5	MC1 INC		02/21/2006	TENDER OFFER		16,564,000	16,400,000	16,635,000	16,512,749	.0	(46,979)	.0	(46,979)	.0	16,465,770	.0	98,230	98,230	346,168	05/01/2007	1FE
552691-AE-7	MC1 INC		02/16/2006	TENDER OFFER		1,125,540	1,000,000	1,088,125	1,079,909	.0	(1,554)	.0	(1,554)	.0	1,078,355	.0	47,185	47,185	25,477	05/01/2014	1FE
58446V-AG-5	MEDTRONIC BROADB LLC/CRP		02/22/2006	EXCHANGE		1,852,500	2,000,000	1,918,600	1,852,500	.0	1,302	.0	1,302	.0	1,853,802	.0	(1,302)	(1,302)	59,972	10/15/2015	4FE
585055-AD-8	MEDTRONIC INC 1.250000%		03/22/2006	LEHMAN BROTHERS INC		3,491,250	3,500,000	3,613,168	3,535,318	.0	(4,543)	.0	(4,543)	.0	3,530,775	.0	(39,525)	(39,525)	23,333	09/15/2021	1FE
589378-AA-6	MERCURY COMPUTER SYSTEMS		03/22/2006	SG COWEN SECURITIES CORP		1,852,505	2,100,000	2,130,625	1,918,875	201,997	(1,474)	.0	200,523	.0	2,119,398	.0	(266,893)	(266,893)	15,478	05/01/2024	3
589378-AB-4	MERCURY COMPUTER SYSTEMS		02/21/2006	SG COWEN SECURITIES CORP		616,000	700,000	742,000	639,625	95,051	(1,520)	.0	93,531	.0	733,156	.0	(117,156)	(117,156)	4,394	05/01/2024	3
590006-AA-8	MERITOR AUTOMOTIVE INC		03/28/2006	TENDER OFFER		246,975	247,000	236,115	230,328	.0	1,129	.0	1,129	.0	231,456	.0	15,519	15,519	10,404	02/15/2009	3FE
59018V-JX-7	MERRILL LYNCH & CO		03/02/2006	MERRILL LYNCH CAPITAL MARKETS		6,054,900	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	54,900	112,010	01/15/2015	1FE
595112-AG-8	MICRON TECHNOLOGY		01/19/2006	LEHMAN BROTHERS INC		2,845,145	2,350,000	2,991,223	2,419,169	.0	(23,386)	.0	(23,386)	.0	2,395,783	.0	449,362	449,362	28,233	02/01/2010	4FE
605354-EK-1	MISSISSIPPI HIGHER ED		02/01/2006	CITIGROUP GLOBAL MARKETS		6,700,000	6,700,000	6,700,000	6,700,000	.0	.0	.0	.0	.0	6,700,000	.0	.0	.0	45,180	09/01/2033	1FE
606072-HP-4	MISSOURI HIGHER ED		01/13/2006	COMMERCE BANK		6,200,000	6,200,000	6,200,000	6,200,000	.0	.0	.0	.0	.0	6,200,000	.0	.0	.0	21,402	05/01/2044	1FE
606072-HR-0	MISSOURI HIGHER ED		01/12/2006	COMMERCE BANK		8,600,000	8,600,000	8,600,000	8,600,000	.0	.0	.0	.0	.0	8,600,000	.0	.0	.0	37,536	05/01/2044	1FE
590200-WU-5	MLCC 2005-B A1		03/06/2006	Various		39,781,485	39,764,575	39,764,575	39,764,575	.0	.0	.0	.0	.0	39,764,575	.0	16,909	16,909	366,209	05/31/2035	1FE
590200-VE-2	MLMT 2005-B A1		03/27/2006	Various		3,255,913	3,255,913	3,255,913	3,255,913	.0	.0	.0	.0	.0	3,255,913	.0	.0	.0	37,281	02/25/2036	1FE
590200-R9-8	MLMT 2005-HE1, A2A		03/27/2006	SCHEDULED REDEMPTION		1,779,354	1,779,354	1,779,354	1,779,354	.0	.0	.0	.0	.0	1,779,354	.0	.0	.0	18,084	09/25/2036	1FE
590200-WD-3	MLMT 2005-HE2, A-2A		03/27/2006	SCHEDULED REDEMPTION		3,640,374	3,640,374	3,640,374	3,640,374	.0	.0	.0	.0	.0	3,640,374	.0	.0	.0	38,797	04/25/2036	1FE
59022H-FY-3	MLMT 2005-MWC2, A2A		01/12/2006	SCHEDULED REDEMPTION		10,029,297	10,000,000	10,000,000	10,273,547	.0	(1,175)	.0	(1,175)	.0	10,272,372	.0	(243,075)	(243,075)	67,941	09/12/2042	1FE
61744C-0G-4	MSHEL 2005-2, A2A		03/27/2006	MORGAN STANLEY DEAN WITTER		2,159,931	2,000,000	2,000,000	2,159,931	.0	.0	.0	.0	.0	2,159,931	.0	.0	.0	21,966	05/12/2035	1FE
628530-AF-4	MYLAN LABORATORIES INC		03/15/2006	MERRILL LYNCH CAPITAL MARKETS		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	84,646	08/15/2015	3FE
629568-AF-3	NABORS INDUSTRIES INC 0%	</																			

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	CUSIP Identification	Description	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							
			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)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
63890Z-MH-8.	NAVISTAR FINANCIAL CORP 4.750000% 04/01/17.		02/28/2006.		CITIGROUP GLOBAL MARKETS, DONALDSON, LUFKIN & JENNETT SECURITIES		3,142,125	3,150,000	3,363,475	2,819,250	379,416	(4,078)	.0	375,337	3,194,587	.0	(52,462)	(52,462)	63,175	04/01/2009.	4FE	
63934E-AH-1.	NAVISTAR INTERNATIONAL 01/25/2006.		02/10/2006.		NAVISTAR INTL. DEUTSCHE BANK SECURITIES		850,000	850,000	844,254	809,625	35,670	.87	.0	35,757	845,382	.0	4,618	4,618	10,625	06/15/2011.	3FE	
63934E-AE-8.	NAVISTAR INTL. 01/25/2006.		01/25/2006.		NAVISTAR INTL. DEUTSCHE BANK SECURITIES		1,515,000	1,500,000	1,500,000	1,522,500	2,458	(4,825)	.0	(2,367)	1,520,133	.0	(5,133)	(5,133)	23,047	06/01/2006.	3FE	
62885Z-AG-0.	NCI BUILDING SYSTEMS INC 2.125000% 11/15/2024.		01/24/2006.		WARBURG DILLON READ LLC.		1,319,600	1,000,000	1,038,100	1,035,286	.0	(644)	.0	(644)	1,034,642	.0	284,958	284,958	4,250	11/15/2024.	4.	
63543P-AU-0.	NEGLT 2004-2 A1. 03/06/2006.		03/06/2006.		Various.		11,273,117	11,265,249	11,270,969	11,269,160	.0	(660)	.0	(660)	11,268,500	.0	4,618	4,618	98,999	04/25/2023.	1FE	
64016-DR-6.	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN. 01/01/2006.		01/01/2006.		SCHEDULED REDEMPTION.		552,098	552,098	552,098	552,098	.0	.0	.0	.0	552,098	.0	.0	.0	6,901	01/01/2017.	3.	
64016-DO-8.	NEIGHBORHOOD HSG SVCS. 01/01/2006.		01/01/2006.		SCHEDULED REDEMPTION.		46,858	46,858	46,858	46,858	.0	.0	.0	.0	46,858	.0	.0	.0	469	07/15/2012.	3.	
64016-DW-7.	AMER- NEIGHBORHOOD HSG SVCS. 01/01/2006.		01/01/2006.		SCHEDULED REDEMPTION.		8,836	8,836	8,836	8,836	.0	.0	.0	.0	8,836	.0	.0	.0	.88	03/28/2010.	3.	
64016-DL-9.	AMER- NEIGHBORHOOD HSG SVCS. 01/01/2006.		01/01/2006.		SCHEDULED REDEMPTION.		1,988	1,988	1,988	1,988	.0	.0	.0	.0	1,988	.0	.0	.0	20	03/28/2010.	3.	
644616-AL-8.	NEW HAMPSHIRE HIGHER EDUCATION LOAN. 03/08/2006.		03/08/2006.		PAINE, WEBBER, JACKSON & CURTIS INCORPOR.		4,750,000	4,750,000	4,750,000	4,750,000	.0	.0	.0	.0	4,750,000	.0	.0	.0	48,536	12/01/2035.	1FE	
65248Z-AZ-3.	02/28/2021 TENDER OFFER.		02/28/2006.		Various.		3,862,625	6,500,000	3,772,500	3,847,205	.0	15,420	.0	15,420	3,862,625	.0	.0	.0	.0	02/28/2021.	2FE	
66987H-CH-8.	AMEL 2005-2 A2A. 03/27/2006.		03/27/2006.		Various.		3,593,095	3,593,095	3,593,095	3,593,095	.0	.0	.0	.0	3,593,095	.0	.0	.0	59,768	10/25/2035.	1FE	
66987H-GT-6.	AMEL 2005-3 A2A. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		3,357,454	3,357,454	3,357,454	3,357,454	.0	.0	.0	.0	3,357,454	.0	.0	.0	35,206	01/25/2036.	1FE	
62913H-AA-3.	AMEL 1999-1 LLC. 03/01/2006.		03/01/2006.		SCHEDULED REDEMPTION.		105,086	105,086	105,086	105,086	.0	.0	.0	.0	105,086	.0	.0	.0	1,180	07/01/2032.	1FE	
655844-AU-2.	NORFOLK SOUTHERN CORP. 03/21/2006.		03/21/2006.		LEHMAN BROTHERS INC.		4,512,909	4,559,000	4,200,065	4,234,826	.0	6,463	.0	6,463	4,241,289	.0	271,620	271,620	124,494	09/17/2014.	2FE	
66729H-AI-8.	NORTHEAST AIRLINES INC. 01/30/2006.		01/30/2006.		SALOMON SMITH BARNEY.		6,569,846	6,161,300	6,345,411	6,340,052	17,164	22,874	.0	40,038	6,380,090	.0	189,756	189,756	210,972	04/01/2017.	5FE	
67612H-AB-4.	ODYSSEY RE HOLDINGS 4.375000% 06/15/2022.		03/22/2006.		CITIGROUP GLOBAL MARKETS.		1,000,000	1,000,000	1,076,877	1,000,000	.0	.0	.0	.0	1,000,000	.0	.0	.0	12,396	06/15/2022.	3FE	
679110-CT-1.	OKLAHOMA ST STUDENT LN AUTH. 01/31/2006.		01/31/2006.		DAN RAUSCHER INCORPORATED.		22,450,000	22,450,000	22,450,000	22,450,000	.0	.0	.0	.0	22,450,000	.0	.0	.0	136,522	12/01/2031.	1FE	
68847R-AB-8.	2001 A-1. 02/03/2006.		02/03/2006.		CITIGROUP GLOBAL MARKETS.		8,900,000	8,900,000	8,900,000	8,900,000	.0	.0	.0	.0	8,900,000	.0	.0	.0	62,187	12/01/2031.	1FE	
69316V-AA-7.	PBG EQUIP TR A-1. 03/20/2006.		03/20/2006.		Various.		171,257	171,257	174,682	174,682	.0	8	.0	8	171,257	.0	467	467	467	06/20/2012.	1FE	
71085P-BV-4.	PCHLT 2005-2, 1A1. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		4,687,738	4,687,738	4,687,738	4,687,738	.0	.0	.0	.0	4,687,738	.0	.0	.0	45,716	09/25/2024.	1FE	
71085P-CL-5.	PCHLT 2005-3, 1A1. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		4,130,992	4,130,992	4,130,992	4,130,992	.0	.0	.0	.0	4,130,992	.0	.0	.0	42,229	08/25/2035.	1FE	
705220-AG-6.	PECO ENERGY TRANSITION TRUST. 01/17/2006.		01/17/2006.		BARCLAYS BANK.		23,642,383	23,000,000	23,260,489	23,173,536	.0	(4,064)	.0	(4,064)	23,169,472	.0	472,911	472,911	544,378	03/01/2009.	1FE	
705220-AF-8.	PECO ENERGY TRANSITION TRUST 1999A-AG. 03/01/2006.		03/01/2006.		SCHEDULED REDEMPTION.		2,579,083	2,579,083	2,575,772	2,578,652	.0	.0	.0	.0	2,579,083	.0	.0	.0	78,017	03/01/2009.	1FE	
708130-AA-7.	PEMEX (JC) CO INC. 02/27/2006.		02/27/2006.		DEUTSCHE BANK SECURITIES.		2,992,688	2,750,000	3,004,063	3,010,543	4,924	(9,611)	.0	(4,687)	3,005,856	.0	(13,168)	(13,168)	110,611	03/01/2010.	3FE	
708160-BE-5.	PEMEX (JC) CO INC. 03/01/2006.		03/01/2006.		DEUTSCHE BANK SECURITIES.		2,376,393	2,125,000	2,176,875	2,174,862	.0	(274)	.0	(274)	2,174,588	.0	201,805	201,805	46,238	11/15/2023.	3FE	
708160-BS-4.	PEMEX (JC) CO INC. 02/27/2006.		02/27/2006.		DEUTSCHE BANK SECURITIES.		2,007,530	1,750,000	1,902,500	1,901,559	.0	(246)	.0	(246)	1,901,313	.0	106,217	106,217	54,318	04/01/2037.	3FE	
708160-BV-1.	PEMEX (JC) CO INC. 03/16/2006.		03/16/2006.		BANK OF AMERICA.		1,829,835	1,575,000	1,598,188	1,606,322	.0	(1,018)	.0	(1,018)	1,605,304	.0	224,531	224,531	90,563	08/01/2012.	3FE	
71722T-AG-9.	EDUCATION STUDENT LO. PIER 1 IMPORTS INC. 03/02/2006.		03/02/2006.		PAINE, WEBBER, JACKSON & CURTIS INCORPOR.		9,150,000	9,150,000	9,150,000	9,150,000	.0	.0	.0	.0	9,150,000	.0	.0	.0	88,727	04/25/2044.	1FE	
720279-AG-3.	6.375000% 02/15/2036. PIERRE FOODS INC. 02/09/2006.		02/09/2006.		JEFFERIES & COMPANY, INC.		513,125	500,000	500,000	500,000	.0	.0	.0	.0	500,000	.0	13,125	13,125	86,900	02/15/2036.	4Z	
720630-AB-4.	PNC STUDENT LOAN TRUST I. 01/31/2006.		01/31/2006.		LEHMAN BROTHERS INC.		1,644,000	1,600,000	1,616,766	1,613,700	435	(,224)	.0	211	1,613,911	.0	30,089	30,089	.0	07/15/2012.	4FE	
69347B-AG-7.	1897-2 A-7. 01/25/2006.		01/25/2006.		SCHEDULED REDEMPTION.		620,000	620,000	620,000	620,000	.0	.0	.0	.0	620,000	.0	.0	.0	10,428	01/25/2007.	1FE	
73316P-FA-3.	POPRL 2005-4, A1V1. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		2,291,092	2,291,092	2,291,092	2,291,092	.0	.0	.0	.0	2,291,092	.0	.0	.0	23,036	09/25/2035.	1FE	
73316P-GS-3.	POPRL 2005-5, A2A. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		539,349	539,349	539,349	539,349	.0	.0	.0	.0	539,349	.0	.0	.0	5,561	11/25/2035.	1FE	
73316P-FM-7.	POPRL 2005-C, AF-1. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		1,258,425	1,258,425	1,258,425	1,258,425	.0	.0	.0	.0	1,258,425	.0	.0	.0	14,372	11/25/2035.	1FE	
73316P-JS-0.	POPRL 2006-A, A1. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		486,165	486,165	486,165	486,165	.0	.0	.0	.0	486,165	.0	.0	.0	3,465	01/25/2036.	1FE	
78402T-AA-8.	PPG INDUSTRIES / SC LEASING LLC SR SEC. 03/31/2006.		03/31/2006.		SCHEDULED REDEMPTION.		89,942	89,942	92,596	92,381	.0	(2,440)	.0	(2,440)	89,942	.0	.0	.0	1,429	12/31/2022.	1.	
69350E-AG-5.	PPL 1999-1 A7. 03/25/2006.		03/25/2006.		SCHEDULED REDEMPTION.		1,666,139	1,666,139	1,666,054	1,666,126	.0	13	.0	13	1,666,139	.0	.0	.0	29,366	06/25/2009.	1FE	
70069P-LT-2.	PPS1 2005-WM3, A2A. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		1,771,533	1,771,533	1,771,533	1,771,533	.0	.0	.0	.0	1,771,533	.0	.0	.0	18,190	08/25/2009.	1FE	
70069P-HO-3.	PPS1 2005-WH42, A2H. 03/27/2006.		03/27/2006.		SCHEDULED REDEMPTION.		7,608,551	7,608,551	7,608,551	7,608,551	.0	.0	.0	.0	7,608,551	.0	.0	.0	79,452	05/25/2035.	1FE	
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SCHEDULE D - PART 4

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

1	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
761100-JP-2	RASC 2000-KS2 A15		03/01/2006	SCHEDULED REDEMPTION, J. P. MORGAN SECURITIES, INC.		436,398	436,398	469,878	438,868	.0	(2,470)	.0	(2,470)	.0	436,398	.0	.0	7,903	.03/25/2031	1FE	
76113A-WF-8	RASC 2006-KS1, A4		03/10/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		45,887,713	45,834,000	45,834,000	.0	.0	.0	.0	.0	.0	45,834,000	.0	53,713	53,713	296,355	.02/25/2036	1FE
758110-AH-3	2,000000% 05/01/2024, REINSURANCE GRP OF AMER		01/25/2006	REINSURANCE GRP OF AMER		1,713,300	1,500,000	1,497,725	1,497,061	.0	(41)	.0	(41)	.0	1,497,020	.0	216,280	216,280	7,083	.05/01/2024	2FE
759351-AE-9	RE MICRO DEVICES INC		01/18/2006	GOLDMAN, SACHS & CO.		3,067,800	3,000,000	2,989,800	2,989,800	.0	.0	.0	.0	.0	2,989,802	.0	77,998	77,998	25,313	.12/15/2065	2FE
749841-AE-0	1,500000% 07/01/2012, RFIN52 2003-HS2, A12		01/25/2006	JEFFERIES & COMPANY, INC.		547,500	500,000	543,838	459,375	70,535	(904)	.0	69,631	.0	529,006	.0	18,494	18,494	4,354	.07/01/2010	3FE
76110V-W0-8	SABR 2005-FR1, A2A		03/01/2006	SCHEDULED REDEMPTION, INC.		4,401,070	4,401,070	4,365,902	4,365,902	.0	35,167	.0	35,167	.0	4,401,070	.0	.0	20,991	.03/25/2018	1FE	
81375W-DP-8	SABR 2006-FR1, A2A		03/27/2006	SCHEDULED REDEMPTION, INC.		1,665,532	1,665,532	1,665,532	1,665,532	.0	.0	.0	.0	.0	1,665,532	.0	.0	15,026	.12/25/2034	1FE	
81375W-JR-8	SABR 2006-FR1, A2A		03/27/2006	SCHEDULED REDEMPTION, INC.		226,987	226,987	226,987	226,987	.0	.0	.0	.0	.0	226,987	.0	.0	936	.11/25/2035	1FE	
81375W-JE-7	SABR 2006-0P1, A2C		03/10/2006	BARCLAYS BANK		29,517,452	29,476,000	29,476,000	.0	.0	.0	.0	.0	.0	29,476,000	.0	41,452	41,452	190,587	.10/25/2035	1FE
785778-OJ-3	SACO 2006-3, A1		03/27/2006	SCHEDULED REDEMPTION, INC.		866,089	866,089	866,089	866,089	.0	.0	.0	.0	.0	866,089	.0	.0	3,108	.03/25/2036	1FE	
86358E-VJ-2	SAIL 2005-H2, A1		03/27/2006	SCHEDULED REDEMPTION, INC.		4,753,406	4,753,406	4,753,406	4,753,406	.0	(12,516)	.0	(12,516)	.0	4,753,406	.0	48,464	48,464	3,108	.07/25/2035	1FE
800907-AF-4	SANMI WA-SC1 CORP		01/30/2006	MORGAN STANLEY DEAN WITTER		5,046,200	4,600,000	5,084,469	4,952,346	.0	.0	.0	(12,516)	.0	4,939,830	.0	106,370	106,370	261,162	.01/15/2010	3FE
800907-AJ-6	SANMI WA-SC1 CORP		02/15/2006	JENNETTE SECURITIES		4,138,750	4,300,000	4,174,406	4,078,265	102,766	1,715	.0	104,481	.0	4,182,745	.0	(43,995)	(43,995)	137,063	.03/01/2013	4FE
86359D-CG-0	SASCO 2005-N22, A3		03/27/2006	SCHEDULED REDEMPTION, INC.		4,747,463	4,747,463	4,747,463	4,747,463	.0	.0	.0	.0	.0	4,747,463	.0	.0	47,147	.05/25/2035	1FE	
86359D-AQ-2	SASCO 2005-S2, A1		03/27/2006	SCHEDULED REDEMPTION, INC.		4,397,409	4,397,409	4,397,409	4,397,409	.0	.0	.0	.0	.0	4,397,409	.0	.0	44,318	.05/25/2035	1FE	
763876-WM-5	SBC COMMUNICATIONS, SEALED AIR CORP		01/04/2006	SALOMON SMITH BARNEY		4,160,600	4,000,000	3,989,960	3,990,121	.0	3	.0	3	.0	3,990,124	.0	170,476	170,476	17,200	.06/15/2034	1FE
81211K-AG-5	3,000000% 06/30/2033		01/12/2006	LEHMAN BROTHERS, INC.		991,250	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(8,750)	(8,750)	1,500	.06/30/2033	2FE
81721W-WB-5	SENIOR HOUSING PROPS TR		01/09/2006	CALLED @ 107.58		1,029,175	994,000	952,149	952,430	.0	.0	.0	.0	.0	952,433	.0	76,742	76,742	17,482	.04/15/2015	3FE
38649R-AA-3	SHELL CHEMICAL		01/02/2006	SCHEDULED REDEMPTION, INC.		104,003	104,003	109,377	108,523	.0	(4,521)	.0	(4,521)	.0	104,003	.0	57,150	57,150	3,032	.01/02/2020	1
82463R-20-7	SHINSEI FINANCE 11		03/24/2006	GOLDMAN, SACHS & CO., USA		5,057,150	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	5,967	.07/29/2049	2FE	
82922B-AL-3	SINCLAIR BROADCAST GROUP		02/16/2006	KBC FINANCIAL PRODUCTS USA INC.		314,250	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	14,250	14,250	4,885	.12/15/2011	4FE
78442P-AC-0	SLW CORP 3,110630%		03/13/2006	MORGAN STANLEY DEAN WITTER		1,023,750	1,000,000	1,021,970	1,017,525	.0	(2,236)	.0	(2,236)	.0	1,015,289	.0	8,461	8,461	16,957	.07/25/2035	1FE
84861R-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		03/31/2006	Various		51,477	51,477	51,477	93,510	.0	.0	.0	.0	.0	51,477	.0	.0	1,437	.12/31/2021	2	
85206D-AD-4	SPRINT CAPITAL CORP		01/05/2006	J. P. MORGAN SECURITIES, INC.		5,441,150	5,000,000	4,923,390	4,925,307	.0	34	.0	34	.0	4,925,341	.0	515,810	515,810	52,517	.11/15/2028	2FE
78463S-AD-6	SPX CORPORATION 0%		01/24/2006	JEFFERIES & COMPANY, INC		3,971,250	6,000,000	3,855,938	3,954,821	10,272	6,142	.0	16,415	.0	3,971,236	.0	14	.0	.0	.02/06/2021	3FE
79286D-AH-1	ST PAUL TRAVELERS		01/05/2006	J. P. MORGAN SECURITIES, INC.		10,133,300	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	133,300	133,300	64,167	.12/01/2015	1FE
85590A-AD-6	STARWOOD HOTELS RESORTS		01/12/2006	BEAR STEARNS SECURITIES		1,100,000	1,000,000	989,162	991,622	.0	.0	.0	.0	.0	991,670	.0	108,330	108,330	16,844	.05/01/2012	3FE
86063-AF-9	STARWOOD HOTELS RESORTS		03/01/2006	SCHEDULED REDEMPTION, INC.		87,500	87,500	87,500	87,500	.0	48	.0	48	.0	87,500	.0	.0	.0	.0	.12/31/2010	1
867363-AF-0	SUNGARD DATA SYSTEMS INC		02/09/2006	DEUTSCHE BANK SECURITIES		2,693,375	2,500,000	2,575,000	2,570,000	1,163	(1,180)	.0	14,320	.0	2,569,983	.0	39,382	39,382	162,602	.08/15/2013	4FE
867876-AG-7	SUNTRUST BANKS INC		01/04/2006	GOLDMAN, SACHS & CO.		9,887,700	10,000,000	9,986,600	9,986,969	.0	12	.0	12	.0	9,986,980	.0	(99,280)	(99,280)	181,944	.09/01/2015	1FE
84751P-FR-5	SURF 2005-BC2, A2A		03/27/2006	SCHEDULED REDEMPTION, INC.		2,403,212	2,403,212	2,403,212	2,403,212	.0	.0	.0	.0	.0	2,403,212	.0	.0	23,737	.12/25/2035	1FE	
84751P-PS-1	SURF 2005-BC4, A2A		03/27/2006	SCHEDULED REDEMPTION, INC.		2,515,319	2,515,319	2,515,319	2,515,319	.0	.0	.0	.0	.0	2,515,319	.0	.0	28,122	.09/25/2036	1FE	
86578S-AC-7	TAROT 2003-B, A3		03/12/2006	SCHEDULED REDEMPTION, INC.		3,009,460	3,009,460	3,009,419	3,009,427	.0	33	.0	33	.0	3,009,460	.0	.0	16,567	.03/12/2008	1FE	
87968B-AK-3	TEMPLE-INLAND		02/06/2006	J. P. MORGAN SECURITIES, INC.		5,084,900	5,000,000	4,972,200	4,972,330	.0	209	.0	209	.0	4,972,539	.0	112,361	112,361	54,896	.01/15/2016	2FE
86033B-BA-7	TENET HEALTHCARE CORP		02/17/2006	MORGAN STANLEY DEAN WITTER		2,736,250	2,750,000	2,784,373	2,784,373	47,968	(947)	.0	47,022	.0	2,832,397	.0	(95,147)	(95,147)	175,007	.07/01/2014	4FE
86033B-BB-5	TENET HEALTHCARE CORP		01/12/2006	MACHYRIA SECURITIES		2,221,500	2,250,000	2,162,500	2,163,183	.0	215	.0	215	.0	2,163,399	.0	44,101	44,101	96,947	.02/01/2015	4FE
88077R-AS-2	TEREX CORP		03/07/2006	INC.		922,000	800,000	796,000	.0	.0	46	.0	46	.0	796,046	.0	25,954	25,954	9,014	.01/15/2014	5FE
88163V-AD-1	TEVA PHARM FINANCE LLC		02/07/2006	Various		12,062,310	12,000,000	11,998,320	.0	.0	.0	.0	.0	.0	11,998,320	.0	63,990	63,990	5,638	.02/01/2036	2FE
881561-WX-0	TWIS 2005-10HE, A1A		03/27/2006	SCHEDULED REDEMPTION, INC.		1,848,308	1,848,308	1,847,391	1,847,996	.0	712	.0	712	.0	1,848,308	.0	.0	18,267	.06/25/2036	1FE	
89688Z-AA-5	TRIZETTO GROUP 2,750000%		01/20/2006	WARBURG DILLON READ LLC		1,037,480	925,000	906,500	906,665	.0	44	.0	44	.0	906,709	.0	130,771	130,771	7,710	.10/01/2025	4Z
90249A-WM-5	TYSON FOODS INC		03/16/2006	MORGAN STANLEY DEAN WITTER		10,853,600	10,000,000	11,283,100	10,991,378	.0	(32,221)	.0	(32,221)	.0	10,959,157	.0	(105,557)	(105,557)	389,683	.10/01/2011	2FE
91232S-A*-8	U.S. OFFICE PRODUCTS CO		02/28/2006	Various		4,384	17,205	17,205	206	.0	(206)	.0	(206)	.0	.0	.0	4,384	.0	.0	.06/09/2007	5Z
906619-AP-6	UNION FINANCIAL SERVICES-1 INC.		01/13/2006	OPPENHEIMER & CO., INC		29,400,000	29,400,000	29,400,000	29,400,000	.0	.0	.0	.0	.0	29,400,000	.0	.0	.0	98,555	.10/01/2032	1FE
910671-AA-4	UNITED INDUSTRIAL CORP		03/10/2006	WARBURG DILLON READ LLC		894,059	618,000	618,000	618,000	.0	.0	.0	.0	.0	618,000	.0	276,059	276,059	11,463	.09/15/2024	4
913903-AL-4	UNIVERSAL HEALTH SVCS		02/22/2006	LEHMAN BROTHERS, INC.		1,022,280	1,750,000	1,021,425	969,053	.0	(5,888)	.0	(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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
902917-AH-6	USA WASTE SVCS INC.		01/04/2006	J. P. MORGAN SECURITIES, INC.		5,655,350	5,000,000	4,530,300	4,538,429	.0	.166	.0	.166	.0	4,538,595	.0	1,116,755	1,116,755	169,167	.07/15/2028	2FE
923474-AA-8	VERIZON FLORIDA INC.		03/28/2006	BANK OF AMERICA		4,975,100	5,000,000	5,248,750	5,176,600	.0	(5,208)	.0	(5,208)	.0	5,171,392	.0	(196,292)	(196,292)	217,778	.01/15/2013	1FE
923446-AA-4	VERIZON GLOBAL F06 CORP.		03/28/2006	BANK OF AMERICA		8,649,085	9,500,000	9,432,170	9,432,424	.0	.213	.0	.213	.0	9,432,637	.0	(783,552)	(783,552)	305,663	.09/15/2035	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE		03/16/2006	GOLDMAN, SACHS & CO.		5,200,000	5,200,000	5,200,000	5,200,000	.0	.0	.0	.0	.0	5,200,000	.0	.0	.0	45,153	.12/15/2038	1FE
928390-AC-1	VISTEON CORP.		01/19/2006	MORGAN STANLEY DEAN WITTER		386,250	500,000	421,875	386,250	1,250	.538	.0	.788	.0	388,038	.0	(1,788)	(1,788)	21,778	.03/10/2014	4FE
92976F-AS-2	WACHOVIA BANK NA		01/25/2006	WARBURG DILLION READ LLC		9,884,000	10,000,000	9,971,100	9,974,692	.0	.729	.0	.729	.0	9,975,422	.0	(91,422)	(91,422)	209,028	.08/15/2008	1FE
931142-BV-4	WAL-MART STORES		02/14/2006	GOLDMAN, SACHS & CO.		6,706,490	7,000,000	6,970,600	6,766,767	.0	5,106	.0	5,106	.0	6,771,873	.0	(65,383)	(65,383)	145,979	.02/15/2011	1FE
96683M-AN-3	WALT DISNEY CO.		03/15/2006	SCHEDULED REDEMPTION		198,289	198,289	198,274	198,287	.0	.2	.0	.2	.0	198,289	.0	.0	.0	1,377	.03/15/2010	1FE
93934M-AA-3	WASH MUTUAL PFD FD6 DEL		03/21/2006	BANK OF AMERICA		7,858,400	8,000,000	7,945,540	7,945,540	.0	.7	.0	.7	.0	7,945,547	.0	(87,147)	(87,147)	24,684	.03/29/2049	2FE
942883-AC-7	WATSON PHARMACEUTICALS		02/17/2006	WARBURG DILLION READ LLC		945,000	1,000,000	967,200	969,257	.0	.217	.0	.217	.0	969,474	.0	(24,474)	(24,474)	7,681	.03/15/2023	2FE
94973V-AL-1	WELLPPOINT INC.		01/11/2006	WARBURG DILLION READ LLC		6,001,500	6,000,000	5,968,020	5,968,028	.0	.8	.0	.8	.0	5,968,028	.0	33,472	33,472	6,825	.01/15/2036	2FE
949806-AB-7	WHEAT 2004-2 A1-B		03/01/2006	SCHEDULED REDEMPTION		849,940	849,940	849,899	849,926	.0	.14	.0	.14	.0	849,940	.0	.0	.0	5,366	.09/25/2034	1FE
94972P-AA-6	WHEY 2004-2N, N1		03/26/2006	Various		583,377	583,377	583,343	583,377	.0	.7	.0	.7	.0	583,377	.0	.0	.0	10,227	.09/26/2034	1FE
94983Z-AP-4	WFBUS 2005-14 2A1		03/01/2006	SCHEDULED REDEMPTION		79,536	79,536	79,144	79,536	.0	1,392	.0	1,392	.0	79,536	.0	.0	.0	365	.12/25/2035	1FE
94983K-AG-4	WFBUS 2006-AR2 2A5		03/01/2006	SCHEDULED REDEMPTION		200,124	200,124	197,795	200,124	.0	2,330	.0	2,330	.0	200,124	.0	.0	.0	849	.03/25/2036	1FE
977100-AE-6	WISCONSIN STATE GENERAL REVENUE		01/13/2006	OPPENHEIMER & CO., INC.		8,700,000	8,700,000	8,700,000	8,700,000	.0	.0	.0	.0	.0	8,700,000	.0	.0	.0	29,435	.05/01/2032	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVENUE		01/06/2006	CITIGROUP GLOBAL MARKETS		10,800,000	10,800,000	10,800,000	10,800,000	.0	.0	.0	.0	.0	10,800,000	.0	.0	.0	67,211	.05/01/2032	1FE
98302A-AL-4	WYETH.		01/04/2006	WARBURG DILLION READ LLC		5,171,500	5,000,000	4,957,150	4,957,216	.0	.6	.0	.6	.0	4,957,221	.0	214,279	214,279	118,333	.02/15/2036	1FE
98876V-AA-0	ZFS FINANCE USA TRUST I		03/21/2006	J. P. MORGAN SECURITIES, INC.		5,950,140	6,000,000	6,026,700	6,026,700	.0	(.428)	.0	(.428)	.0	6,026,272	.0	(76,132)	(76,132)	107,625	.12/15/2065	2FE
98876V-AA-8	ZFS FINANCE USA TRUST II		03/21/2006	J. P. MORGAN SECURITIES, INC.		5,897,640	6,000,000	6,047,700	6,047,700	.0	(.294)	.0	(.294)	.0	6,047,406	.0	(149,766)	(149,766)	112,875	.12/15/2065	2FE
054923-AB-3	AXCAN PHARMA INC		02/22/2006	WARBURG DILLION READ LLC		1,917,828	1,650,000	1,995,788	1,736,786	.0	(20,370)	.0	(20,370)	.0	1,716,417	.0	201,411	201,411	23,139	.04/15/2008	2
087751-AG-6	BOMBARDIER INC.		02/14/2006	WARBURG DILLION READ LLC		1,880,000	2,000,000	1,745,000	1,801,909	.0	3,026	.0	3,026	.0	1,804,934	.0	39,750	39,750	39,750	.05/01/2012	3FE
087751-AH-4	BOMBARDIER INC.		03/30/2006	Various		11,083,750	12,250,000	10,843,765	10,291,250	.0	88,933	.0	88,933	.0	10,380,183	.0	703,567	703,567	256,025	.05/01/2014	3FE
C1466A-AA-6	CANADIAN PACIFIC RAILWAY		03/03/2006	SCHEDULED REDEMPTION		73,854	73,854	73,854	73,854	.0	.0	.0	.0	.0	73,854	.0	.0	.0	1,998	.03/03/2024	2
151010-AC-2	SR SEC NTS.		02/03/2006	DEUTSCHE BANK SECURITIES		1,485,000	1,500,000	1,462,500	1,463,031	.0	.379	.0	.379	.0	1,463,410	.0	21,590	21,590	71,484	.07/01/2013	4FE
257561-AW-0	DMTAR INC.		01/11/2006	MILLER TABAK HIRSCH CREDIT SUISSE FIRST BOSTON CORPORATION		2,121,875	2,500,000	2,281,540	2,130,000	.0	1,031	.0	1,031	.0	2,136,844	.0	(14,969)	(14,969)	80,156	.08/01/2015	4FE
453258-AT-2	INCO LTD 1.094300% 03/14/2023		02/22/2006	MERRILL LYNCH CAPITAL MARKETS		2,688,487	1,650,000	1,964,075	1,849,061	.0	(8,325)	.0	(8,325)	.0	1,840,736	.0	847,752	847,752	6,727	.03/14/2023	2FE
554067-AB-4	MAX CORP		01/11/2006	MARKETS		315,000	400,000	411,000	310,000	.0	.382	.0	.382	.0	310,382	.0	4,618	4,618	3,467	.06/15/2012	5FE
656569-AA-8	NORTEL NETWORKS LTD		02/15/2006	MATURED		3,000,000	3,000,000	2,995,844	2,998,395	.0	(1,033)	.0	(1,033)	.0	3,000,000	.0	.0	.0	91,875	.02/15/2006	4FE
737551-AB-3	POTASH CORP.		03/07/2006	BANK OF AMERICA		9,886,320	9,000,000	9,277,860	9,186,735	.0	(5,670)	.0	(5,670)	.0	9,181,064	.0	705,256	705,256	193,750	.05/31/2011	2FE
74819R-AE-6	QUEBECOR MEDIA		01/11/2006	SALOMON SMITH BARNEY		1,628,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	1,600,000	.0	28,000	28,000	0	.03/15/2016	4Z
87425E-AJ-2	TALISMAN ENERGY		02/22/2006	BANK OF AMERICA		5,982,540	6,000,000	5,965,080	5,965,080	.0	.34	.0	.34	.0	5,965,114	.0	17,426	17,426	29,250	.02/01/2037	2FE
87874Z-AE-5	TECK COMINCO LIMITED		02/22/2006	J. P. MORGAN SECURITIES, INC.		5,934,900	6,000,000	5,927,700	5,927,920	.0	133	.0	133	.0	5,928,053	.0	6,847	6,847	152,104	.10/01/2035	2FE
22882T-A1	CGT 2005-1 A1		03/07/2006	SCHEDULED REDEMPTION		647,808	647,808	647,808	647,808	.0	.0	.0	.0	.0	647,808	.0	.0	.0	7,380	.06/17/2037	1FE
05461T-20-6	AXIS CAPITAL HOLDINGS		01/11/2006	BANK OF AMERICA		3,157,530	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	157,530	157,530	0	.11/29/2049	2FE
902118-B6-2	TYCO INTL GROUP SA		03/09/2006	Various		8,940,118	7,250,000	9,394,263	8,796,080	.0	(148,260)	.0	(148,260)	.0	8,647,820	.0	292,298	292,298	149,996	.01/15/2023	2FE
10600P-AA-5	RESINA 2003-1		03/15/2006	Various		151,216	151,216	151,216	276,334	.0	.0	.0	.0	.0	151,216	.0	.0	.0	4,232	.06/15/2011	2FE
76117R-AA-0	RENNIA PFD GLOBAL SECS		01/19/2006	GOLDMAN, SACHS & CO.		3,216,640	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	218,640	218,640	107,266	.12/29/2049	2FE
23383S-AT-4	DAHLERHYSLER NA HDGS		03/15/2006	Various		17,125,440	16,000,000	16,273,060	16,188,159	.0	(3,655)	.0	(3,655)	.0	16,184,303	.0	941,137	941,137	707,694	.01/15/2012	2FE
05568A-AA-8	BOI CAPITAL FUNDING NO 3		01/27/2006	GOLDMAN, SACHS & CO.		7,061,460	7,000,000	7,000,000	7,000,000	.0	.0	.0	.0	.0	7,000,000	.0	61,460	61,460	0	.08/29/2049	1Z
02342T-AD-1	ANDOC'S LIMITED .500000% 03/15/2024		03/29/2006	Various		1,951,970	2,000,000	1,814,689	1,825,124	.0	2,074	.0	2,074	.0	1,827,198	.0	124,772	124,772	5,319	.03/15/2024	2FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC		01/09/2006	LEHMAN BROTHERS INC		1,011,210	800,000	781,125	782,399	.0	.2										

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)/	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
806857-AA-6	SCHLUMBERGER LIMITED	F. 01/31/2006	GOLDMAN, SACHS & CO.		4,131,250	2,500,000	2,346,640	2,362,498	.0	.561	.0	.561	.0	2,363,060	.0	1,768,191	1,768,191	9,149	06/01/2023	1FE	
806857-AD-0	SCHLUMBERGER LIMITED	F. 02/08/2006	Various		2,399,249	1,500,000	1,523,130	1,518,823	.0	(532)	.0	(532)	.0	1,518,291	.0	880,958	880,958	5,962	06/01/2023	1FE	
33938E-AL-1	FLEXTRONICS INTL LTD	F. 01/04/2006	BANK OF AMERICA		930,864	1,000,000	1,184,838	911,250	223,121	(692)	.0	222,429	.0	1,133,679	.0	(202,815)	(202,815)	4,389	08/01/2010	3FE	
G0117-AB-9	HOLCIM / AGGREGATE INDUSTRIES PLC	F. 03/09/2006	PRINCIPAL PAVDOWN, MERRILL LYNCH, PIERCE, FENNER, & SMITH, J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	109,225	03/09/2011	2	
771196-AK-8	ROCHE HOLDINGS	F. 02/14/2006	J. P. MORGAN SECURITIES, INC.		1,549,714	2,000,000	1,473,000	1,422,245	.0	(18,676)	.0	(18,676)	.0	1,403,569	.0	146,145	146,145	.0	07/25/2021	1Z	
045056-AA-6	ASSTEAD HOLDINGS PLC	F. 02/09/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,351,250	2,250,000	2,345,000	2,343,740	.0	(1,087)	.0	(1,087)	.0	2,342,653	.0	8,597	8,597	102,961	08/01/2015	4FE	
06738C-82-8	BARCLAYS BANK PLC	F. 01/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,979,700	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(20,300)	(20,300)	40,109	12/29/2049	1FE	
06738C-AF-6	BARCLAYS BK PLC	F. 01/20/2006	BARCLAYS BANK		11,096,700	10,000,000	10,632,000	10,419,584	.0	(3,909)	.0	(3,909)	.0	10,415,675	.0	671,025	671,025	81,944	06/29/2049	1FE	
33405V-AA-0	BOARD T.	F. 03/06/2006	BANK OF AMERICA		3,396,857	3,395,000	3,395,000	3,395,000	.0	.0	.0	.0	.0	3,395,000	.0	1,857	1,857	35,463	11/16/2008	1FE	
11102V-AE-1	BRITISH TELECOM PLC	F. 01/24/2006	WABURG DILLON READ LLC		9,296,840	7,000,000	8,420,570	8,395,643	.0	(1,469)	.0	(1,469)	.0	8,384,174	.0	932,666	932,666	72,479	12/15/2030	1FE	
387413-AD-9	GRAN 2001-1, IC	F. 01/20/2006	SCHEDULED REDEMPTION		666,667	666,667	660,182	673,954	.0	(6,387)	.0	(6,387)	.0	666,667	.0	.0	.0	9,487	01/20/2041	2FE	
38741W-AE-3	GRAN 2004-2, IC	F. 03/20/2006	SCHEDULED REDEMPTION		840,754	840,754	840,754	840,754	.0	.0	.0	.0	.0	840,754	.0	.0	.0	10,927	06/20/2044	1FE	
92857W-AG-5	VODAFONE GROUP PLC	F. 02/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,740,680	6,000,000	5,995,800	5,995,929	.0	.42	.0	.42	.0	5,995,970	.0	(255,290)	(255,290)	157,500	09/15/2015	1FE	
6599999 - Bonds - Industrial and Miscellaneous					1,647,946,734	1,650,245,469	1,643,291,914	1,351,985,945	8,259,725	606,443	.0	8,866,168	.0	1,632,919,560	.0	15,027,173	15,027,173	21,170,090	XX	XX	
6099997 - Bonds - Part 4					3,651,025,386	3,677,436,945	3,625,785,854	3,198,955,648	11,190,123	1,033,112	802,436	11,420,799	.0	3,617,280,080	.0	33,765,306	33,765,306	50,094,672	XX	XX	
6099999 - total - Bonds					3,651,025,386	3,677,436,945	3,625,785,854	3,198,955,648	11,190,123	1,033,112	802,436	11,420,799	.0	3,617,280,080	.0	33,765,306	33,765,306	50,094,672	XX	XX	
682680-20-2	ONEOK INC	02/03/2006	MORGAN STANLEY DEAN WITTER		2,798,539	.0	2,493,220	2,240,354	.0	(94,847)	.0	(94,847)	.0	2,145,507	.0	653,032	653,032	45,156		RP2LFE	
69349H-20-6	PMV RESOURCES INC	03/07/2006	MORGAN STANLEY DEAN WITTER		1,989,024	.0	2,170,375	2,161,120	.0	(2,808)	.0	(2,808)	.0	2,158,313	.0	(169,289)	(169,289)	35,862		RP2LFE	
842400-73-1	SOUTHERN CAL EDISON	02/21/2006	LEHMAN BROTHERS INC		8,039,753	.0	8,000,000	.0	.0	.0	.0	.0	.0	8,000,000	.0	39,753	39,753	.0		P2LFE	
842400-74-9	SOUTHERN CAL ED	02/21/2006	Various		10,193,437	.0	10,000,000	.0	.0	.0	.0	.0	.0	10,000,000	.0	193,437	193,437	170,139		P2LFE	
6199999 - Preferred Stocks - Public Utilities					23,020,763	XX	22,663,595	4,401,475	.0	(97,654)	.0	(97,654)	.0	22,303,920	.0	716,933	716,933	251,157	XX	XX	
17123Z-50-7	CHUBB CORPORATION	01/30/2006	CITIGROUP GLOBAL MARKETS		539,974	.0	682,350	642,152	.0	(2,487)	.0	(2,487)	.0	639,665	.0	200,309	200,309	10,938		RP1LFE	
69344H-20-0	PMI GROUP INC	01/31/2006	LAZARD FRERES & COMPANY		251,492	.0	260,300	253,750	.0	(293,750)	.0	(293,750)	.0	253,555	.0	(1,862)	(1,862)	3,672		RP1LFE	
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					1,091,466	XX	942,650	895,902	.0	(2,882)	.0	(2,882)	.0	893,020	.0	198,446	198,446	14,609	XX	XX	
01310A-20-3	TALBERTSON S INC	03/15/2006	Various		1,678,958	.0	1,739,200	1,737,298	.0	2,011	.0	2,011	.0	1,739,310	.0	(60,351)	(60,351)	18,125		RP2LFE	
071813-40-6	BAXTER INTERNATIONAL	02/02/2006	CITIGROUP GLOBAL MARKETS		5,645,829	.0	5,778,125	5,521,147	.0	(16,918)	.0	(16,918)	.0	5,504,229	.0	141,600	141,600	100,217		RP2LFE	
485170-70-8	KANSAS CITY SOUTHERN	02/01/2006	MORGAN STANLEY DEAN WITTER		887,473	.0	710,929	710,929	.0	.0	.0	.0	.0	710,929	.0	176,544	176,544	5,313		P4LFE	
055453-74-0	BHP OPERATIONS	F. 02/28/2006	REDEMPTION		20,000,000	.0	20,000,000	20,000,000	.0	.0	.0	.0	.0	20,000,000	.0	.0	.0	338,000		RP1LFE	
6399999 - Preferred Stocks - Industrial and Miscellaneous					28,212,261	XX	28,218,254	27,969,375	.0	(14,906)	.0	(14,906)	.0	27,954,468	.0	257,793	257,793	461,654	XX	XX	
6599997 - Preferred Stocks - Part 4					52,324,480	XX	51,824,499	33,266,751	.0	(115,443)	.0	(115,443)	.0	51,151,308	.0	1,173,172	1,173,172	727,420	XX	XX	
6599997 - Total - Preferred Stocks					52,324,480	XX	51,824,499	33,266,751	.0	(115,443)	.0	(115,443)	.0	51,151,308	.0	1,173,172	1,173,172	727,420	XX	XX	
00130H-10-3	FAES CORP	02/01/2006	MORGAN STANLEY DEAN WITTER		49,581	.0	47,005	45,907	145	.0	.0	.0	.0	46,052	.0	3,529	3,529	.0		L	
017361-10-6	ALLEGHENY ENERGY INC	02/01/2006	MORGAN STANLEY DEAN WITTER		24,243	.0	20,566	22,155	(1,589)	.0	.0	(1,589)	.0	20,566	.0	3,677	3,677	.0		L	
023608-10-2	AMEREN CORPORATION	02/01/2006	MORGAN STANLEY DEAN WITTER		45,713	.0	46,672	46,116	(354)	.0	.0	(354)	.0	45,762	.0	(49)	(49)	.0		L	
025537-10-1	AMERICAN ELECTRIC POWER CO., INC	02/01/2006	Various		3,150,304	.0	3,296,878	3,148,941	16,435	.0	.0	.0	.0	3,165,376	.0	(15,072)	(15,072)	.0		L	
125896-10-0	C M S ENERGY CORP	02/01/2006	MORGAN STANLEY DEAN WITTER		14,425	.0	15,830	14,510	(150)	.0	.0	.0	.0	14,360	.0	65	65	.0		L	
151891-10-7	CENTERPOINT ENERGY	02/01/2006	MORGAN STANLEY DEAN WITTER		17,916	.0	19,726	17,990	98	.0	.0	.0	.0	18,088	.0	(172)	(172)	.0		L	
172474-10-8	CINERGY CORP	02/01/2006	Various		538,444	.0	336,726	505,274	(169,017)	.0	.0	(169,017)	.0	336,257	.0	202,187	202,187	7,432		L	
209115-10-4	CONSOLIDATED EDISON INC	02/01/2006	MORGAN STANLEY DEAN WITTER		51,703	.0	48,433	50,963	(3,110)	.0	.0	(3,110)	.0	47,853	.0	3,851	3,851	.0		L	
210371-10-0	CONSTELLATION ENERGY GROUP	02/01/2006	MORGAN STANLEY DEAN WITTER		46,399	.0	42,140	46,080	(4,262)	.0	.0	(4,262)	.0	41,818	.0	4,580	4,580	268		L	
257460-10-9	DOMINION RESOURCES, INC	03/20/2006	Various		7,624,480	7,234,164	5,573,840	5,573,840	(859,130)	.0	.0	(859,130)	.0	7,231,576	.0	393,014	393,014	64,377		L	
233331-10-7	DTE ENERGY CO	02/01/2006	MORGAN STANLEY DEAN WITTER		33,856	.0	36,051	34,552	144	.0	.0	.0	.0	34,696	.0	(840)	(840)	412		L	
264399-10-6	DUKE ENERGY CORP	02/01/2006	Various		4,984,585	5,403,710	4,954,725	4,954,725	9,540	.0	.0	9,540	.0	4,964,265	.0	20,320	20,320	.0		L	
268160-10-1	DWNEY INC	02/01/2006	MORGAN STANLEY DEAN WITTER		7,159	.0	4,958	4,958	(1,334)	.0	.0	(1,									

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing Date	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 in Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
682680-10-3	ONEOK INC.		02/16/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	100,000,000	2,991,538		2,728,000	0	0	0	0	0	0	2,728,000	0	263,538	263,538	0		L
693310-10-8	P G & E CORP		02/01/2006	Various	22,000,000	824,233		808,259	63,044	(14,318)	0	0	(14,318)	0	16,546	0	16,546	16,546	561		L
711030-10-6	PEOPLES ENERGY CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	200,000	7,396		8,325	7,014	52	0	0	52	0	7,066	0	330	7,396	109		L
723484-10-1	PINACLE WEST CAPITAL CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	16,957		17,296	16,540	144	0	0	144	0	16,684	0	273	273	200		L
693511-10-6	PPL CORPORATION		02/01/2006	MORGAN STANLEY DEAN WITTER	1,700,000	52,386		47,958	49,980	(3,207)	0	0	(3,207)	0	46,773	0	5,614	5,614	425		L
743263-10-5	PROGRESS ENERGY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	47,809		46,334	48,312	(1,978)	0	0	(1,978)	0	46,334	0	1,475	1,475	666		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	75,784		62,028	71,467	(9,439)	0	0	(9,439)	0	62,028	0	13,756	13,756	0		L
816851-10-9	SEMPRA ENERGY		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	52,703		49,918	49,324	(99)	0	0	(99)	0	49,225	0	3,478	3,478	319		L
842387-10-7	SOUTHERN CO.		03/03/2006	Various	159,900,000	5,380,182		5,693,140	4,212,660	142,631	0	0	142,631	0	5,677,463	0	(297,281)	(297,281)	53,007		L
872375-10-0	TECO ENERGY, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	15,250		14,595	15,462	(996)	0	0	(996)	0	14,466	0	783	783	171		L
873168-10-8	TUO CORP		02/01/2006	Various	174,100,000	8,944,111		8,844,422	8,738,079	87,665	0	0	87,665	0	8,825,764	0	118,348	118,348	71,816		L
983898-10-0	XCEL ENERGY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,800,000	34,636		32,211	33,228	(1,701)	0	0	(1,701)	0	31,527	0	3,109	3,109	387		L
E41222-11-3	ENDESA SA EUR1 2	D	03/22/2006	ALLIANCE BERNSTEIN	8,700,000	290,038		200,718	228,027	(48,851)	0	0	(48,851)	21,543	200,718	(13,571)	102,891	89,319	3,130		U
E93171-11-9	UNION FENOSA SA EUR3	D	03/30/2006	ALLIANCE BERNSTEIN	25,100,000	980,537		772,708	930,532	(243,970)	0	0	(243,970)	86,145	772,708	(34,883)	242,713	207,830	9,474		U
6699909 - Common Stocks - Public Utilities						55,685,960	XXX	54,735,481	42,993,982	(2,112,397)	(52,305)	0	(2,164,702)	107,688	53,362,034	(48,453)	2,371,481	2,323,026	213,873	XXX	XXX
001055-10-2	AT&T INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,200,000	102,974		94,580	102,124	(7,544)	0	0	(7,544)	0	94,580	0	38,394	38,394	0		L
023138-10-8	AMBAFC FINANCIAL GROUP		02/01/2006	Various	13,200,000	1,086,717		906,409	1,017,192	(111,673)	0	0	(111,673)	0	905,521	0	131,196	131,196	0		L
025810-10-9	AMERICAN EXPRESS		02/01/2006	MORGAN STANLEY DEAN WITTER	5,500,000	288,967		271,957	283,030	(11,073)	0	0	(11,073)	0	271,957	0	17,009	17,009	660		L
026874-10-7	AMERICAN INT'L GR		03/27/2006	Various	405,400,000	27,462,791		25,238,250	18,435,746	(2,697,245)	0	0	(2,697,245)	0	25,155,755	0	2,307,036	2,307,036	43,530		L
030762-10-6	AMERIPRI SE FINANCIA		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	44,539		38,727	45,100	(6,373)	0	0	(6,373)	0	38,727	0	5,812	5,812	121		L
032165-10-2	ANSOUTH BANCORP		02/01/2006	Various	146,800,000	3,900,853		3,703,162	3,847,628	(151,208)	0	0	(151,208)	0	3,696,420	0	204,433	204,433	38,168		L
037389-10-3	AON CORP		02/01/2006	Various	44,300,000	1,642,584		1,406,853	1,592,585	(186,197)	0	0	(186,197)	0	1,406,388	0	236,195	236,195	210		L
060505-10-4	BANK OF AMERICA COR.		02/01/2006	Various	141,000,290	6,234,539		6,449,273	401,505	(173,979)	0	0	(173,979)	0	6,444,887	0	(210,348)	(210,348)	0		L
064057-10-2	BANK OF NEW YORK CO., INC		02/01/2006	Various	217,000,000	7,060,847		6,307,425	6,911,450	(609,100)	0	0	(609,100)	0	6,302,350	0	758,497	758,497	735		L
054937-10-7	BBK CORPORATION		02/01/2006	Various	94,400,000	3,828,657		3,956,304	3,956,304	(136,914)	0	0	(136,914)	0	3,819,390	0	177,171	177,171	912		L
073902-10-8	BEAR STEARNS COS., INC		02/01/2006	Various	106,500,000	12,814,175		11,943,592	10,998,456	(368,472)	0	0	(368,472)	0	11,943,592	0	870,583	870,583	29,820		L
140404-10-5	CORP		02/01/2006	Various	10,400,000	870,506		884,616	112,320	(7,800)	0	0	(7,800)	0	892,919	0	(22,413)	(22,413)	0		L
808513-10-5	CHARLES SCHWAB		02/01/2006	MORGAN STANLEY DEAN WITTER	4,600,000	68,781		67,482	68,781	(30,498)	0	0	(30,498)	0	36,984	0	31,797	31,797	0		L
171232-10-1	CHUBB CORP		02/01/2006	Various	25,400,000	2,496,825		2,202,227	2,480,310	(278,083)	0	0	(278,083)	0	2,202,227	0	294,599	294,599	10,922		L
172062-10-1	CINCINNATI FINL CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	36,290		32,260	35,744	(3,484)	0	0	(3,484)	0	32,260	0	4,030	4,030	244		L
125581-10-8	CIT GROUP INC		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	47,202		46,602	46,602	(10,484)	0	0	(10,484)	0	36,118	0	11,083	11,083	0		L
172967-10-1	CITIGROUP INC		02/01/2006	Various	149,600,000	6,969,570		7,001,200	1,373,399	(275,203)	0	0	(275,203)	0	7,001,200	0	(31,630)	(31,630)	0		L
200340-10-7	COMERICA INC		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	38,811		32,499	39,732	(7,233)	0	0	(7,233)	0	32,499	0	6,312	6,312	385		L
204984-10-9	COMPASS BANKSHARES		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	24,334		22,647	24,145	(1,489)	0	0	(1,489)	0	22,647	0	1,688	1,688	175		L
222372-10-4	COUNTRYWIDE FINANCIAL GROUP		02/01/2006	Various	131,300,000	4,626,392		4,593,190	4,489,147	(55,309)	0	0	(55,309)	0	4,433,838	0	192,553	192,553	0		L
269246-10-4	ETRADE FINANCIAL C		02/01/2006	MORGAN STANLEY DEAN WITTER	1,600,000	29,013		19,030	33,970	(14,346)	0	0	(14,346)	0	19,030	0	18,983	18,983	0		L
313586-10-9	FANNIE MAE		02/01/2006	Various	27,300,000	1,552,208		1,300,261	1,332,913	16,655	0	0	16,655	0	1,349,168	0	203,040	203,040	4,758		L
313400-30-1	FEDERAL HOME LOAN M		02/01/2006	Various	34,100,000	2,287,574		2,233,167	2,228,433	(11,028)	0	0	(11,028)	0	2,217,407	0	70,166	70,166	0		L
314211-10-3	FEDERATED INVESTORS		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	15,439		11,290	14,816	(3,526)	0	0	(3,526)	0	11,290	0	4,149	4,149	0		L
316773-10-0	FIFTH THIRD BANCORP		02/01/2006	Various	102,500,000	3,913,785		4,414,209	3,866,300	6,460	0	0	6,460	0	3,872,760	0	41,025	41,025	38,950		L
320517-10-5	FIRST THIRDO NATIONAL		02/01/2006	MORGAN STANLEY DEAN WITTER	75,500,000	19,151		20,194	19,220	(770)	0	0	(770)	0	18,450	0	701	701	225		L
354613-10-1	FRANKLIN RESOURCES		02/01/2006	Various	75,500,000	7,316,202		7,013,703	7,097,755	(93,222)	0	0	(93,222)	0	7,004,533	0	311,669	311,669	9,060		L
372470-10-6	GENWORTH FINL INC.		02/01																		

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					17	18	19	20	21	22
										11	12	13	14	15						
CUSIP	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of	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 in Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
55201F-10-4	M&T BANK CORP.		02/07/2006	MORGAN STANLEY DEAN WITTER	400,000	43,079		35,400	43,620	(8,220)	0	0	(8,220)	0	35,400	0	7,679	7,679	0	
571748-10-2	MARSH & MCLENNAN		02/01/2006	Various	33,300,000	1,088,744		1,079,120	76,224	(3,048)	0	0	(3,048)	0	1,060,032	0	(51,288)	(51,288)	5,661	
571834-10-0	MARSHALL & TILSEY CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	37,700		31,494	38,736	(7,316)	0	0	(7,316)	0	31,420	0	6,280	6,280	0	
552620-10-0	MBIA INC.		02/01/2006	Various	15,800,000	963,790		907,989	950,528	(42,539)	0	0	(42,539)	0	907,989	0	55,801	55,801	4,424	
552621-10-0	MBIA CORP.		01/04/2006	Various	266,700,000	7,389,556		5,102,334	7,240,905	(2,138,571)	0	0	(2,138,571)	0	5,102,334	0	2,287,222	2,287,222	0	
58551A-10-8	MELLON BANK CORP.		02/01/2006	Various	84,300,000	2,964,595		2,734,598	2,887,275	(156,882)	0	0	(156,882)	0	2,730,393	0	234,202	234,202	360	
587403-10-1	MERCANTILE BANK		02/23/2006	VARIOUS	0,500			19	19		0	0		0	19	0	(19)	(19)	0	
590188-10-8	MERRILL LYNCH & CO., INC.		02/01/2006	Various	102,700,000	7,342,364		6,895,706	4,490,499	(72,814)	0	0	(72,814)	0	6,895,706	0	446,658	446,658	0	
591568-10-8	METLIFE INC.		02/01/2006	Various	141,900,000	7,184,101		6,640,295	6,953,100	(316,341)	0	0	(316,341)	0	6,636,759	0	547,341	547,341	0	
552948-10-3	MGIC INVESTMENT		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	26,317		17,197	26,328	(9,131)	0	0	(9,131)	0	17,197	0	9,120	9,120	0	
615369-10-5	MOODY'S CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	70,047		29,953	67,562	(37,609)	0	0	(37,609)	0	29,953	0	40,094	40,094	0	
617446-44-8	MORGAN STANLEY		02/01/2006	Various	222,900,000	13,010,943		10,107,873	12,647,346	(2,539,473)	0	0	(2,539,473)	0	10,107,873	0	2,903,070	2,903,070	0	
635405-10-3	NATIONAL CITY CORP.		02/01/2006	Various	37,800,000	1,293,046		1,316,981	1,268,946	46,131	0	0	46,131	0	1,315,077	0	(22,031)	(22,031)	13,986	
659424-10-5	NORFOLK SOUTHERN CORP.		02/01/2006	Various	91,400,000	2,474,906		2,674,408	2,500,704	(17,887)	0	0	(17,887)	0	2,492,817	0	(17,911)	(17,911)	525	
665658-10-4	NORTHERN TRUST CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	41,460		35,112	41,456	(6,344)	0	0	(6,344)	0	35,112	0	6,348	6,348	184	
670928-10-0	NUVEEN MUNI VALUE FUND		03/31/2006	WARBURG DILLON READ LLC	1,162,200,000	11,327,331		9,202,076	11,308,206	(2,106,130)	0	0	(2,106,130)	0	9,202,076	0	2,125,255	2,125,255	82,196	
680223-10-4	OLD REPUBLIC INTL CORP		01/13/2006	VARIOUS	0,750			16	16		0	0		0	16	0	(16)	(16)	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP		02/01/2006	Various	49,700,000	3,159,584		2,665,049	3,072,951	(426,236)	0	0	(426,236)	0	2,646,715	0	512,868	512,868	650	
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC.		03/02/2006	LEHMAN BROTHERS INC.	54,200,000	2,656,117		2,491,148	1,356,048	(14,150)	0	0	(14,150)	0	2,491,148	0	164,969	164,969	0	
74251F-10-2	PRINCIPAL FINANCIAL GROUP		02/01/2006	Various	43,600,000	2,069,538		1,865,819	2,067,948	(182,391)	0	0	(182,391)	0	1,865,557	0	183,981	183,981	0	
743315-10-3	PROGRESSIVE CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	95,066		42,906	105,102	(62,196)	0	0	(62,196)	0	42,906	0	52,161	52,161	27	
743674-10-3	PROTECTIVE LIFE CORP.		02/01/2006	Various	11,500,000	513,305		517,094	517,094	0	0	0	0	0	517,094	0	(3,789)	(3,789)	0	
744520-10-2	PRUDENTIAL FINANCIAL		02/01/2006	Various	12,100,000	918,016		835,165	168,337	(81,052)	0	0	(81,052)	0	835,165	0	82,851	82,851	0	
750236-10-1	RADIANT GROUP INC.		01/05/2006	WARBURG DILLON READ LLC	191,600,000	11,030,036		10,632,217	11,225,844	(593,627)	0	0	(593,627)	0	10,632,217	0	397,819	397,819	0	
754730-10-9	RAYMOND JAMES FINANCIAL INC.		03/28/2006	VARIOUS	0,500	0		4	13	(9)	0	0	(9)	0	4	0	(4)	(4)	0	
7591EP-10-0	REGIONS FINANCIAL CORP.		02/01/2006	Various	53,900,000	1,657,854		1,624,119	1,841,224	(218,324)	0	0	(218,324)	0	1,622,900	0	234,954	234,954	700	
786428-10-0	SAFECO CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	26,293		19,963	28,250	(8,288)	0	0	(8,288)	0	19,963	0	6,331	6,331	125	
78442P-10-6	SLM CORPORATION		02/01/2006	MORGAN STANLEY DEAN WITTER	1,800,000	100,172		29,030	99,162	(70,132)	0	0	(70,132)	0	29,030	0	71,142	71,142	0	
845905-10-8	SOVEREIGN BANCORP., INC.		02/14/2006	Various	139,600,000	2,911,031		3,202,959	3,018,152	184,110	0	0	184,110	0	3,202,262	0	(291,231)	(291,231)	8,376	
ST. PAUL TRAVELERS COMPANIES																				
792860-10-8	STATE STREET CORP.		03/17/2006	Various	126,800,000	5,431,232		5,903,554	134,010	(9,102)	0	0	(9,102)	0	5,903,554	0	(472,322)	(472,322)	20,838	
85747F-10-3	SUNTRUST BANKS INC.		02/01/2006	Various	5,200,000	300,977		281,842	300,877	(14,741)	0	0	(14,741)	0	281,842	0	19,135	19,135	285	
867914-10-3	SYNCRUST FINANCIAL CORP.		02/01/2006	Various	15,200,000	1,081,683		1,129,844	1,105,952	19,794	0	0	19,794	0	1,125,746	0	(44,063)	(44,063)	0	
87161C-10-5	SYNTRUS FINANCIAL CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	38,540		38,070	37,814	(238)	0	0	(238)	0	37,576	0	964	964	256	
74144T-10-8	T. ROWE PRICE GROUP		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	45,729		35,234	43,218	(7,984)	0	0	(7,984)	0	35,234	0	10,494	10,494	168	
TEXAS REGIONAL BANKSHARES INC.																				
882673-10-6	TEXAS REGIONAL BANKSHARES INC.		03/30/2006	DISTRIBUTION	0,000	37,578		37,578	0	0	0	0	0	0	37,578	0	0	0	0	
89102T-10-4	TORCHMARK CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	27,771		10,266	27,800	(17,534)	0	0	(17,534)	0	10,266	0	17,505	17,505	55	
902973-30-4	U.S. BANCORP		02/01/2006	Various	389,000,000	11,812,230		11,402,784	11,627,210	(274,047)	0	0	(274,047)	0	11,353,163	0	459,067	459,067	128,370	
90273T-10-5	UICI COMPANY		03/29/2006	WEEDEN & COMPANY	14,600,000	539,015		265,759	518,446	(314,014)	0	0	(314,014)	0	204,432	0	334,583	334,583	0	
91559V-10-6	UNIMPROVIDENT CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	26,610		20,759	29,575	(8,816)	0	0	(8,816)	0	20,759	0	5,851	5,851	98	
929903-10-2	WACHOVIA CORP.		03/22/2006	Various	118,600,000	6,629,020		6,120,827	5,169,708	(229,064)	0	0	(229,064)	0	6,060,776	0	568,244	568,244	37,689	
93932Z-10-3	WASHINGTON MUTUAL INC CO		02/14/2006	Various	203,200,000	1,081,901		1,074,010	8,743,500	(664,722)	0	0	(664,722)	0	4,069,794	0	238,106	238,106	174,700	
949746-10-1	WELLS FARGO & CO.		02/01/2006	Various	73,100,000	4,660,793		4,273,851	4,592,873	(323,137)	0	0	(323,137)	0	4,269,736	0	296,973	296,973	0	
982555-10-5	XL CAPITAL LTD		02/01/2006	Various	15,500,000	1,061,987		1,169,567	1,044,390											

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
002822-10-01	ABBOTT LABS.		02/23/2006	Various	71,700,000	3,112,418		2,840,659	272,067	(163,504)	.0	.0	(163,504)	.0	2,835,277	.0	277,141	277,141	4,318		L
004239-10-91	ACADIA REALTY TRUST.		03/29/2006	Various	2,600,000	.62,955		.55,655	.0	.55,655	.0	.0	.0	.0	7,300	.0	.0	.0	.0		L
005125-10-91	ACADIA CORP.		01/30/2006	Various	106,600,000	2,545,309		2,748,714	1,837,700	(353,745)	.0	.0	(353,745)	.0	2,096,453	.0	448,856	448,856	.0		L
000886-30-91	ADC TELECOMMUNICATI.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	12,812		9,005	11,170	(2,165)	.0	.0	(2,165)	.0	9,005	.0	3,807	3,807	.0		L
00724F-10-11	ADBE SYSTEMS.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,600,000	103,341		92,985	96,096	(6,857)	.0	.0	(6,857)	.0	89,239	.0	14,102	14,102	.0		L
	ADVANCED MICRO DEVICES, INC.																				
007903-10-71	INC.		02/01/2006	Various	434,100,000	15,252,281		11,596,021	12,365,460	(1,847,738)	.0	.0	(1,847,738)	.0	11,596,021	.0	3,656,259	3,656,259	.0		L
008171-10-81	AETNA INC.		02/01/2006	Various	377,900,000	16,169,691		16,169,975	16,777,749	(607,774)	.0	.0	(607,774)	.0	16,169,975	.0	8,404	(284)	.0		L
008190-10-01	AFFILIATED COMPUTER.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	31,254		22,850	29,590	(6,740)	.0	.0	(6,740)	.0	22,850	.0	8,404	8,404	.0		L
008460-10-11	AGILENT TECHNOLOGIE.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,800,000	61,809		60,678	59,922	(1,116)	.0	.0	(1,116)	.0	58,806	.0	3,003	3,003	.0		L
	AIR PRODUCTS & CHEMICALS, INC.																				
009158-10-61			02/01/2006	Various	54,900,000	3,236,535		3,280,304	3,249,531	(26,922)	.0	.0	(26,922)	.0	3,222,609	.0	13,926	13,926	17,568		L
013068-10-11	ALBERTO CULVER CO.		02/01/2006	Various	190,400,000	8,636,285		8,746,590	8,710,800	34,683	.0	.0	34,683	.0	8,746,483	.0	(109,199)	(109,199)	.0		L
013104-10-41	ALBERTSON'S, INC.		02/01/2006	Various	42,700,000	938,993		1,108,770	911,645	1,708	.0	.0	1,708	.0	913,353	.0	25,640	25,640	304		L
013817-10-11	ALCOA INC.		03/29/2006	Various	63,035,000	1,944,453		1,846,909	627,919	(63,605)	.0	.0	(63,605)	.0	1,825,679	.0	118,774	118,774	7,310		L
015271-10-91	ALEXANDRIA REAL ESTATE		03/30/2006	Various	2,000,000	222,046		191,800	161,000	2,848	.0	.0	2,848	.0	191,800	.0	30,246	30,246	1,400		L
01741R-10-21	ALLEGHENY TECHNOLOG.		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	20,539		9,237	14,432	(5,195)	.0	.0	(5,195)	.0	9,237	.0	11,302	11,302	.0		L
018490-10-21	ALLEGHENY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	69,419		33,481	64,776	(31,420)	.0	.0	(31,420)	.0	33,356	.0	36,063	36,063	.0		L
	ALLIED WASTE INDUSTRIES																				
019589-30-81	INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	9,025		6,730	.8,740	(2,010)	.0	.0	(2,010)	.0	6,730	.0	2,295	2,295	.0		L
020038-10-31	ALLTEL CORP.		02/01/2006	Various	84,200,000	5,320,616		5,401,536	5,313,020	(2,828)	.0	.0	(2,828)	.0	5,310,192	.0	19,424	19,424	32,417		L
021441-10-01	ALTERA CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,700,000	32,911		71,772	31,501	.357	.0	.0	.357	.0	31,858	.0	1,053	1,053	.0		L
023135-10-61	AMAZON CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	57,506		63,466	61,295	1,082	.0	.0	1,082	.0	62,387	.0	(4,861)	(4,861)	.0		L
001631-10-91	AMB PROPERTY CORP.		03/28/2006	Various	20,300,000	1,120,410		993,203	506,451	(999)	.0	.0	(999)	.0	993,203	.0	127,207	127,207	.0		L
	AMERON HESS.																				
002896-20-71	A.		01/18/2006	Various	206,500,000	13,153,454		13,176,873	13,459,670	(282,797)	.0	.0	(282,797)	.0	13,176,873	.0	(23,418)	(23,418)	.0		L
023551-10-41	AMERICAN CAMPUS COMMUNITIES INC.		02/01/2006	Various	8,300,000	1,229,423		1,077,374	50,728	(30,448)	.0	.0	(30,448)	.0	1,077,374	.0	152,049	152,049	120		L
029066-10-71	AMERICAN RAILCAR INDUSTRIES INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	18,940		20,661	17,600	256	.0	.0	256	.0	17,856	.0	1,084	1,084	.0		L
	AMERICAN RAILCAR INDUSTRIES INC.																				
02916P-10-31			01/23/2006	WARBURG DILLON READ LLC.	3,100,000	76,283		65,100	.0	.0	.0	.0	.0	.0	85,100	.0	11,183	11,183	.0		L
029712-10-01	AMERICAN STANDARD.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	29,151		23,985	31,960	(10,027)	.0	.0	(10,027)	.0	21,933	.0	7,218	7,218	.0		L
03073E-10-51	AMERISOURCEBERGEN C.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	39,347		25,027	.0	(12,233)	.0	.0	(12,233)	.0	25,027	.0	14,319	14,319	.0		L
031162-10-01	AMGEN.		03/21/2006	Various	150,400,000	11,753,599		9,359,903	11,860,544	(2,585,350)	.0	.0	(2,585,350)	.0	9,275,194	.0	2,478,405	2,478,405	.0		L
032511-10-71	ANADARKO PETROLEUM.		02/01/2006	Various	37,200,000	3,606,202		3,359,986	3,524,700	(165,274)	.0	.0	(165,274)	.0	3,359,426	.0	246,777	246,777	.0		L
032654-10-51	ANALOG DEVICES, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,600,000	63,860		49,279	57,392	(8,113)	.0	.0	(8,113)	.0	49,279	.0	14,581	14,581	.0		L
034425-10-81	ANDREW CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	9,061		7,097	.7,511	(426)	.0	.0	(426)	.0	7,085	.0	1,976	1,976	.0		L
037411-10-51	APACHE CORP.		02/01/2006	Various	52,400,000	3,679,522		3,125,149	3,590,448	(469,154)	.0	.0	(469,154)	.0	3,121,294	.0	558,228	558,228	180		L
037488-10-11	APARTMENT INVT & MGMT CO		03/24/2006	Various	43,000,000	1,903,303		1,627,335	1,628,410	(1,103)	.0	.0	(1,103)	.0	1,627,307	.0	281,997	281,997	31,890		L
037604-10-51	APOLLO GROUP.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	33,521		11,113	36,276	(25,163)	.0	.0	(25,163)	.0	11,113	.0	22,408	22,408	.0		L
037833-10-01	APPLE COMPUTER.		02/01/2006	Various	40,000,000	3,352,984		2,413,186	2,875,600	(465,982)	.0	.0	(465,982)	.0	2,409,618	.0	943,376	943,376	.0		L
038020-10-31	APPLERA CORP-APPLE.		02/01/2006	Various	900,000	25,380		17,875	23,904	(6,029)	.0	.0	(6,029)	.0	23,904	.0	7,506	7,506	38		L
038222-10-51	APPLIED MATERIALS.		02/01/2006	MORGAN STANLEY DEAN WITTER	7,200,000	136,640		142,128	129,168	(7,488)	.0	.0	(7,488)	.0	121,680	.0	14,960	14,960	.0		L
	APPLIED MICRO CIRCUITS CORP.																				
03822M-10-91			02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	4,190		7,337	3,341	39	.0	.0	39	.0	3,380	.0	810	810	.0		L
	AQUANTIVE INC.																				
038396-10-51			02/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION.	14,600,000	388,484		380,717	.0	.0	.0	.0	.0	.0	380,717	.0	7,767	7,767	.0		L
	ARCHER-DANIELS-MIDLAND CO.																				
039483-10-21			02/01/200																		

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	Change in Book/Adjusted Carrying Value					10	11					12	13	14	15	16	17	18	19	20	21	22
				4	5	6	7	8		9	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ (Accretion)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V.											
067383-10-9	BARD (C.R.) INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	31,657	2,003,752	25,098	32,960	(18,167)	0	0	(18,167)	0	24,733	0	6,884	6,884	65						
068306-10-9	CANTOR, FITZGERALD & CO.		02/24/2006	MORGAN STANLEY DEAN WITTER	30,000,000	2,003,752	851,479	851,479	1,888,700	(1,017,221)	0	0	(1,017,221)	0	851,479	0	1,152,273	1,152,273	0						
071707-10-3	BAUSCH & LOMB, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	200,000	13,302	5,606,846	10,822	13,580	(3,712)	0	0	(3,712)	0	9,869	0	3,433	3,433	26						
071813-10-9	BAXTER INTERNATIONAL		02/22/2006	Various	152,700,000	5,635,920	5,606,846	35,472	66,088	(6,245)	0	0	(6,245)	0	5,604,910	0	231,010	231,010	1,571						
075887-10-9	BECTON, DICKINSON		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	70,646	35,472	47,879	46,988	(30,626)	0	0	(30,626)	0	35,462	0	35,184	35,184	237						
075896-10-0	BED BATH & BEYOND		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	48,652	47,879	46,995	46,988	455	0	0	455	0	47,450	0	1,202	1,202	0						
079860-10-2	BELLSOUTH CORP.		02/01/2006	Various	318,900,000	8,758,089	8,588,670	8,588,670	8,642,190	(83,360)	0	0	(83,360)	0	8,588,830	0	199,260	199,260	2,349						
081437-10-5	BELMIS CO., INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	15,437	10,207	10,207	13,935	(3,728)	0	0	(3,728)	0	10,207	0	5,230	5,230	0						
086516-10-1	BEST BUY CO., INC.		02/01/2006	Various	353,500,000	16,710,581	16,466,807	16,466,807	15,370,180	102,294	0	0	102,294	0	15,472,474	0	1,238,107	1,238,107	28,280						
089302-10-3	BIG LOTS INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	6,666	6,951	6,951	6,005	(545)	0	0	(545)	0	5,460	0	1,206	1,206	0						
090624-10-3	BIOMERX INC.		02/01/2006	Various	70,700,000	3,269,693	3,207,190	3,207,190	3,204,831	(4,560)	0	0	(4,560)	0	3,200,271	0	69,422	69,422	0						
090634-10-7	BIOMED REALTY TRUST INC.		03/17/2006	MORGAN STANLEY DEAN WITTER	3,700,000	108,888	80,002	80,002	63,440	(11,096)	0	0	(11,096)	0	80,002	0	28,886	28,886	702						
090613-10-0	BIOMET, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	41,202	38,421	38,421	40,227	(1,914)	0	0	(1,914)	0	38,313	0	2,889	2,889	0						
055482-10-3	BJ SERVICES		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	55,702	31,174	31,174	51,338	(20,165)	0	0	(20,165)	0	31,174	0	24,529	24,529	70						
091797-10-0	BLACK & DECKER CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	34,292	31,651	31,651	34,784	(3,251)	0	0	(3,251)	0	31,533	0	2,758	2,758	0						
093671-10-5	BLACK H&R		02/01/2006	Various	66,600,000	1,630,011	1,611,522	1,611,522	1,635,030	(28,072)	0	0	(28,072)	0	1,606,958	0	23,053	23,053	8,325						
055921-10-0	BMC SOFTWARE		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	21,946	14,354	14,354	20,490	(6,136)	0	0	(6,136)	0	14,354	0	7,593	7,593	0						
097023-10-5	BONE'S COMPANY		02/01/2006	Various	63,500,000	4,466,612	3,600,594	3,600,594	4,460,240	(859,646)	0	0	(859,646)	0	3,600,594	0	866,018	866,018	0						
101121-10-1	BOSTON PROPERTIES		03/29/2006	Various	21,000,000	1,991,724	985,580	985,580	1,556,730	(791,457)	0	0	(791,457)	0	985,580	0	1,006,145	1,006,145	(8,800)						
101137-10-7	BOSTON SCIENTIFIC CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,600,000	57,640	34,277	34,277	63,674	(29,397)	0	0	(29,397)	0	34,277	0	23,363	23,363	0						
103430-10-4	BOYKIN LOGGING		02/01/2006	BANK OF AMERICA SECURITIES	35,900,000	468,062	462,033	462,033	438,698	23,335	0	0	23,335	0	462,033	0	6,029	6,029	0						
105368-20-3	BRANDVINE REALTY		03/17/2006	LLC from MONT	30,900,000	949,565	925,654	925,654	97,518	(3,949)	0	0	(3,949)	0	925,654	0	23,911	23,911	70						
058946-10-6	BRE PROPERTIES INC.		03/29/2006	Various	90,500,000	1,074,060	687,402	687,402	986,860	(234,901)	0	0	(234,901)	0	687,402	0	366,658	366,658	(9,574)						
110122-10-8	BREITLIT-WATERS SUB10		03/22/2006	Various	390,200,000	8,269,080	9,488,791	9,488,791	8,272,386	3,316	0	0	3,316	0	8,744,646	0	(35,567)	(35,567)	81,172						
117320-10-7	BROADCOM CORPORATION		02/01/2006	Various	171,000,000	9,741,111	7,985,205	7,985,205	8,062,650	(77,445)	0	0	(77,445)	0	7,985,205	0	1,755,907	1,755,907	0						
117043-10-9	BROWNSTOCK CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	171,400,000	14,893	18,400	18,400	16,264	(1,368)	0	0	(1,368)	0	14,896	0	0	0	(3)						
121897-10-4	BURLINGTON NORTHERN		02/01/2006	Various	75,700,000	5,334,942	4,047,756	4,047,756	5,361,074	(1,356,692)	0	0	(1,356,692)	0	4,004,382	0	1,330,560	1,330,560	15,140						
122014-10-3	SANTA FE		03/31/2006	Various	112,900,000	9,960,209	5,679,670	5,679,670	9,731,980	(4,052,310)	0	0	(4,052,310)	0	5,679,670	0	4,280,539	4,280,539	11,290						
126408-10-3	BURLINGTON RESOURCE		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	52,947	35,967	35,967	50,770	(14,803)	0	0	(14,803)	0	35,967	0	16,980	16,980	0						
126739-10-5	C S X CORP.		02/27/2006	Various	92,400,000	2,512,004	2,680,107	2,680,107	59,199	(2,941)	0	0	(2,941)	0	2,660,107	0	(148,103)	(148,103)	0						
133131-10-2	CAMDEN PROP.		02/01/2006	Various	18,400,000	1,171,291	1,106,004	1,106,004	868,800	15,387	0	0	15,387	0	1,106,004	0	65,288	65,288	9,525						
134429-10-8	CAMPBELL SOUP		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	23,889	19,008	19,008	23,816	(4,808)	0	0	(4,808)	0	19,008	0	4,881	4,881	144						
141497-10-8	CARDINAL HEALTH INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,900,000	136,961	88,183	88,183	130,625	(42,442)	0	0	(42,442)	0	88,183	0	48,778	48,778	114						
141705-10-3	CAREMARK RX		02/01/2006	Various	89,900,000	4,618,535	4,127,037	4,127,037	4,655,921	(531,132)	0	0	(531,132)	0	4,124,789	0	493,746	493,746	0						
141705-10-3	CARNIVAL CRUISE LINES		02/01/2006	Various	161,600,000	8,917,597	8,390,776	8,390,776	8,640,752	(266,709)	0	0	(266,709)	0	8,374,043	0	543,554	543,554	0						
144418-10-0	CARRAMERICA REALTY CORP		03/31/2006	Various	140,600,000	6,070,089	5,305,663	5,305,663	2,964,328	(14,650)	0	0	(14,650)	0	5,299,170	0	770,919	770,919	27,926						
149123-10-1	CATERPILLAR INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	3,000,000	206,084	79,596	79,596	173,310	(93,722)	0	0	(93,722)	0	79,588	0	126,476	126,476	750						
124830-10-0	CBL AND ASSOCIATES		03/17/2006	Various	23,200,000	986,994	761,556	761,556	916,632	(155,076)	0	0	(155,076)	0	761,556	0	225,438	225,438	12,702						
124857-20-2	CBS		03/03/2006	Various	178,211,100	4,315,612	3,351,517	3,351,517	0	(6,391)	0	0	(6,391)	0	46,664	0	964,095	964,095	0						
538034-10-9	CCE SPINCO INC.	</																							

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
189054-10-9	CLOREX CO.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	41,593		43,540	39,823	(1,070)		0	(1,070)	0	38,753	0	2,840	2,840	203		
189754-10-4	COACH INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,700,000	61,476		68,025	56,678	(8,791)		0	(8,791)	0	67,867	0	13,589	13,589	0		
191216-10-0	COCA-COLA CO.		02/01/2006	Various	304,200,000	12,440,481		11,991,987	11,044,940	(32,342)		0	(32,342)	0	11,925,062	0	515,419	515,419	0		
191219-10-4	COCA-COLA ENTERPRISES, INC.		02/01/2006	Various	32,700,000	637,770		646,475	626,859	18,899		0	18,899	0	645,758	0	(7,988)	(7,988)	0		
192446-10-2	COGNIZANT TECH SOLUTIONS		03/09/2006	Various	222,100,000	11,313,444		10,745,149	10,860,495	(447,607)		0	(447,607)	0	10,745,149	0	568,294	568,294	0		
194162-10-3	COLGATE-PALMOLIVE		02/01/2006	Various	67,600,000	3,689,827		3,815,378	3,707,860	7,886		0	7,886	0	3,725,746	0	(35,918)	(35,918)	667		
195872-10-6	COLONIAL PROPERTY TRUST		03/29/2006	Various	43,300,000	2,066,706		1,905,095	1,817,734	94,650		0	94,650	0	1,904,918	0	161,788	161,788	21,680		
200300-10-1	COMCAST CORP CLASS A		02/01/2006	MORGAN STANLEY DEAN WITTER	9,700,000	268,603		136,036	251,812	(123,765)		0	(123,765)	0	128,047	0	140,557	140,557	0		
202218-10-3	COMNET LEASE RLT Y INC.		03/06/2006	DISTRIBUTION	0,000	621		621	0	0		0	0	0	621	0	0	0	0		
205363-10-4	COMPUTER SCIENCES		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	40,959		29,657	40,512	(10,855)		0	(10,855)	0	29,657	0	11,302	11,302	0		
205638-10-9	COMPUWARE CORP		02/01/2006	Various	1,700,000	13,926		9,312	15,249	(6,042)		0	(6,042)	0	9,207	0	4,719	4,719	0		
205662-40-2	CONVERSE TECHNOLOGY		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	24,711		22,744	23,931	(1,187)		0	(1,187)	0	22,744	0	1,967	1,967	0		
205887-10-2	CONAGRA FOODS INC		02/01/2006	MORGAN STANLEY DEAN WITTER	2,300,000	47,473		56,163	46,644	(46)		0	(46)	0	46,598	0	875	875	627		
208255-10-4	CONOCOPHILLIPS		02/01/2006	Various	44,100,000	2,830,511		2,578,772	459,622	(72,440)		0	(72,440)	0	2,560,637	0	269,874	269,874	0		
212485-10-6	CONVEGYS CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	10,151		7,880	9,510	(1,630)		0	(1,630)	0	7,880	0	2,271	2,271	0		
216831-10-7	COOPER TIRE & RUBBER CO		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	4,440		3,804	4,596	(792)		0	(792)	0	3,804	0	636	636	0		
219350-10-5	CORNING INC.		02/01/2006	Various	498,000,000	12,073,524		10,079,749	9,790,680	274,139		0	274,139	0	10,064,819	0	2,008,705	2,008,705	0		
220021-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/31/2006	Various	29,900,000	1,204,753		1,091,486	1,062,646	30,272		0	30,272	0	1,091,486	0	113,267	113,267	5,819		
221604-10-5	COSTCO WHOLESALE CORP		02/01/2006	Various	52,500,000	2,657,343		2,653,724	103,887	(15,379)		0	(15,379)	0	2,650,375	0	6,968	6,968	0		
222795-10-6	COUSINS PROPERTY		03/17/2006	Various	2,900,000	98,475		76,890	82,070	(5,618)		0	(5,618)	0	76,890	0	21,585	21,585	1,053		
222862-10-4	COVENTRY HEALTH CAR		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	42,440		36,580	39,872	(3,292)		0	(3,292)	0	36,580	0	5,859	5,859	0		
225756-10-5	CRESCENT REAL ESTATE		03/17/2006	Various	38,500,000	803,335		771,909	693,700	(10,622)		0	(10,622)	0	771,909	0	31,425	31,425	0		
231021-10-6	CUMMINS INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	200,000	19,704		17,920	19,668	(17,946)		0	(17,946)	0	17,378	0	2,326	2,326	0		
126650-10-0	CYS CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	3,600,000	99,396		98,983	95,112	335		0	335	0	95,447	0	3,950	3,950	140		
232519-10-2	CYBERONICS INC.		02/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	32,500,000	897,028		990,850	0	0		0	0	0	990,850	0	(93,822)	(93,822)	0		
232806-10-9	CYPRESS SEMICONDUCTOR CORP		02/17/2006	WARBURG DILLON READ LLC	65,400,000	1,092,604		985,872	931,950	49,268		0	49,268	0	981,218	0	111,386	111,386	0		
235811-10-6	DANA CORP		03/02/2006	Various	9,000,000	12,314		243,057	64,620	37,806		0	37,806	0	102,426	0	(90,112)	(90,112)	0		
235851-10-2	DANAHER CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	56,348		27,932	55,780	(27,848)		0	(27,848)	0	27,932	0	28,417	28,417	20		
237194-10-5	DARDEN RESTAURANTS		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	24,317		7,187	23,328	(16,141)		0	(16,141)	0	7,187	0	17,131	17,131	0		
242370-10-4	DEAN FOODS INC		03/31/2006	J. P. MORGAN SECURITIES	42,750,000	1,679,506		991,392	1,500,751	(621,362)		0	(621,362)	0	991,392	0	688,114	688,114	0		
244199-10-5	DEERE & CO., INC.		02/01/2006	Various	40,700,000	2,776,873		2,815,061	2,772,077	(27,921)		0	(27,921)	0	2,744,156	0	32,717	32,717	15,873		
247028-10-1	DELL INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	10,600,000	310,710		255,448	317,894	(62,446)		0	(62,446)	0	255,448	0	55,262	55,262	0		
249030-10-7	DEVELOPERS DIVER REALTY INC.		01/31/2006	PRUDENTIAL SECURITIES, INCORPORATED	12,500,000	674,978		697,999	169,499	10,299		0	10,299	0	696,941	0	(21,963)	(21,963)	221		
251591-10-3	DEVON ENERGY CORP		03/29/2006	Various	27,300,000	1,541,343		666,873	1,283,646	(676,064)		0	(676,064)	0	666,873	0	874,470	874,470	7,473		
251798-10-3	DEVON ENERGY CORP		02/01/2006	Various	69,300,000	4,501,936		1,653,548	4,334,022	(2,680,474)		0	(2,680,474)	0	1,653,548	0	2,848,387	2,848,387	0		
253968-10-3	DIGITAL REALTY TRUST INC		03/17/2006	MORGAN STANLEY DEAN WITTER	2,400,000	61,918		66,037	0	0		0	0	0	66,037	0	(4,119)	(4,119)	636		
254067-10-1	DILLARDS INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	7,786		7,819	7,446	(1,239)		0	(1,239)	0	6,207	0	1,579	1,579	12		
254687-10-6	DISHW (MULTI. CO.) (THE)		02/01/2006	Various	199,700,000	5,140,201		5,221,353	4,786,909	390,887		0	390,887	0	5,167,696	0	(27,496)	(27,496)	53,919		
256669-10-2	DOLLAR GENERAL		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	23,455		29,652	26,698	(1,400)		0	(1,400)	0	25,298	0	(1,843)	(1,843)	63		
257867-10-1	DONNELLEY (R.R.) & SONS CO.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	29,287		29,090	30,789	(2,003)		0	(2,003)	0	28,786	0	501	501	0		
260003-10-8	DOVER CORP		02/01/2006	Various	45,300,000	1,900,485		1,848,321	1,834,197	9,687		0	9,687	0	1,843,884	0	56,601	56,601	0		
260540-10-3	DOV CHEMICAL CO.		02/01/2006	Various	209,700,000	9,166,814		9,057,667	9,189,054	(617,314)		0	(617,314)	0	8,571,740	0	595,075	595,075	70,250		
260561-10-5	DOW JONES & CO		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	11,469		14,484	10,000	90		0	90	0	10,737	0	732	732	75		
263314-10-9	DR HORTON INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,200,000	41,691		34,582	42,876	(8,294)		0	(8,294)								

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	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 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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
285512-10-9	ELECTRONIC ARTS, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	70,410		34,092	88,003	(33,911)	.0	.0	(33,911)	.0	34,092	.0	36,318	36,318	.0		
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,300,000	57,435		48,667	55,292	(6,625)	.0	.0	(6,625)	.0	48,667	.0	8,768	8,768	.0		
290849-10-8	EMERSON CORP.		02/16/2006	CITIGROUP GLOBAL MARKETS	70,000,000	715,378		534,016	592,200	(58,184)	.0	.0	(58,184)	.0	534,016	.0	181,362	181,362	.0		
291011-10-4	EMERSON ELECTRIC		02/24/2006	Various	92,900,000	7,630,264		6,457,853	4,078,620	(513,915)	.0	.0	(513,915)	.0	6,448,751	.0	1,181,513	1,181,513	34,799		
292845-10-4	ENGELHARD CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	20,234		14,785	15,075	(1,295)	.0	.0	(1,295)	.0	13,780	.0	6,454	6,454	.0		
292866-10-0	ENGINEERED SUPPORT SYSTEMS INC.		01/30/2006	CANTOR, FITZGERALD & CO.	10,912,000	467,231		191,110	454,376	(264,247)	.0	.0	(264,247)	.0	190,129	.0	277,102	277,102	.0		
293801-10-5	ENTERTAINMENT PROPERTIES TR.		03/29/2006	DISTRIBUTION	0,000	1,114		1,114	.0	.0	.0	.0	.0	.0	1,114	.0	.0	.0	.0		
298759-10-1	EOG RESOURCES		03/09/2006	Various	114,500,000	8,940,419		8,196,877	6,456,560	(226,727)	.0	.0	(226,727)	.0	8,194,627	.0	745,793	745,793	3,520		
294429-10-5	EOU/FAIX INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	23,122		18,547	22,812	(4,265)	.0	.0	(4,265)	.0	18,547	.0	4,575	4,575	.0		
294703-10-3	EQUITY INNS INC.		01/31/2006	GREEN STREET ADVISORS	68,100,000	1,085,179		664,901	922,755	(257,854)	.0	.0	(257,854)	.0	664,901	.0	420,278	420,278	11,577		
294728-10-8	EQUITY LIFESTYLE PROPERTIES		03/29/2006	Various	1,400,000	72,704		64,032	.0	.0	.0	.0	.0	.0	64,032	.0	8,672	8,672	.0		
294741-10-3	EQUITY OFFICE PROPERTIES		03/29/2006	Various	254,400,000	8,069,755		6,995,717	6,126,660	(1,188,408)	.0	.0	(1,188,408)	.0	6,546,704	.0	1,523,051	1,523,051	4,708		
294752-10-0	EQUITY ONE INC.		03/17/2006	Various	2,200,000	58,525		54,518	.0	.0	.0	.0	.0	.0	54,518	.0	4,007	4,007	438		
294761-10-7	EQUITY RESIDENTIAL		02/22/2006	Various	46,300,000	2,900,328		1,939,855	70,416	(5,973)	.0	.0	(5,973)	.0	1,939,723	.0	150,605	150,605	548		
297178-10-5	ESSEX PROPERTY		03/17/2006	Various	14,100,000	1,270,630		1,118,946	507,100	(246,616)	.0	.0	(246,616)	.0	1,118,946	.0	351,784	351,784	4,455		
518439-10-4	ESTEE LAUDER COS.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	18,192		17,489	.0	.0	.0	.0	.0	.0	17,489	.0	704	704	.0		
302182-10-0	EXPRESS SCRIPTS		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	64,329		14,762	58,660	(43,898)	.0	.0	(43,898)	.0	14,762	.0	49,567	49,567	.0		
302251-10-2	EXTRA SPACE STORAGE INC.		01/12/2006	BANK OF AMERICA SECURITIES LLC from MONT.	68,700,000	1,053,228		1,068,173	1,057,980	10,193	.0	.0	10,193	.0	1,068,173	.0	(14,945)	(14,945)	.0		
302316-10-2	EXXON MOBIL CORP.		03/28/2006	Various	418,787,000	24,902,297		20,778,264	17,119,866	(3,473,276)	.0	.0	(3,473,276)	.0	20,654,240	.0	4,248,057	4,248,057	2,336		
303076-10-5	FAIRCHILD SEMICONDUCTOR		02/06/2006	CANTOR, FITZGERALD & CO.	5,800,000	224,165		237,800	.0	.0	.0	.0	.0	.0	237,800	.0	(13,615)	(13,615)	.0		
303726-10-3	FAMILY INC.		02/22/2006	SS OWEN SECURITIES CORP.	20,000,000	349,415		290,198	338,200	(48,002)	.0	.0	(48,002)	.0	290,198	.0	59,217	59,217	.0		
307000-10-9	FAMILY DOLLAR STORES, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	16,676		22,150	17,353	(3,493)	.0	.0	(3,493)	.0	13,860	.0	2,816	2,816	67		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT.		03/31/2006	Various	8,900,000	656,527		533,128	540,178	(9,167)	.0	.0	(9,560)	.0	533,128	.0	123,399	123,399	6,647		
314104-10-1	FEDERATED DEPARTMENT STORES		02/01/2006	Various	17,100,000	1,153,733		1,187,588	1,039,179	43,914	.0	.0	43,914	.0	1,182,200	.0	(28,467)	(28,467)	3,917		
314284-10-6	FEDEX CORPORATION		02/01/2006	Various	80,500,000	7,945,646		7,984,326	8,322,895	(340,947)	.0	.0	(340,947)	.0	7,981,948	.0	(36,302)	(36,302)	6,440		
31430F-10-1	FELCOR LOGGING TRUST INC.		01/04/2006	BANK OF AMERICA SECURITIES LLC from MONT.	50,000,000	871,993		742,055	860,500	(118,445)	.0	.0	(118,445)	.0	742,055	.0	129,938	129,938	.0		
319963-10-4	FIRST DATA		02/01/2006	MORGAN STANLEY DEAN WITTER	3,400,000	153,071		75,561	146,234	(70,673)	.0	.0	(70,673)	.0	75,561	.0	77,511	77,511	204		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/30/2006	Various	47,600,000	2,035,345		1,808,623	1,043,350	(112,451)	.0	.0	(112,451)	.0	1,808,623	.0	226,723	226,723	5,639		
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/17/2006	Various	19,100,000	590,981		510,911	508,060	(3,673)	.0	.0	(3,673)	.0	510,911	.0	70,070	70,070	3,024		
337738-10-8	FISERV INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	35,087		24,824	34,616	(9,792)	.0	.0	(9,792)	.0	34,616	.0	10,263	10,263	.0		
338032-20-4	FISHER SCIENTIFIC		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	33,467		28,868	30,930	(360)	.0	.0	(360)	.0	30,970	.0	2,897	2,897	.0		
343412-10-2	FLOUR CORP. (NEW)		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	35,085		16,786	30,904	(14,118)	.0	.0	(14,118)	.0	16,786	.0	18,299	18,299	64		
345370-88-0	FORD MOTOR COMPANY		02/01/2006	CANTOR, FITZGERALD & CO.	110,710,000	965,360		1,049,434	854,681	121,048	.0	.0	121,048	.0	975,729	.0	(10,369)	(10,369)	.0		
345838-10-6	FOREST LABORATORIES		02/01/2006	Various	7,200,000	317,479		298,554	61,020	(10,829)	.0	.0	(10,829)	.0	298,554	.0	18,925	18,925	.0		
346091-70-5	FOREST OIL CORP.		03/03/2006	DISTRIBUTION	0,000	156,665		156,665	.0	.0	.0	.0	.0	.0	156,665	.0	.0	.0	.0		
35671D-85-7	FREEPORT-MORAN CP		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	51,438		31,617	43,040	(11,423)	.0	.0	(11,423)	.0	31,617	.0	19,822	19,822	250		
35687M-20-6	FRESKALE SEMICONDU		02/01/2006	MORGAN STANLEY DEAN WITTER	1,800,000	45,192		34,646	45,306	(10,660)	.0	.0	(10,660)	.0	44,626	.0	10,545	10,545	.0		
364730-10-1	GANNETT CO., INC.		02/01/2006	Various	72,500,000	5,308,859		4,391,325	34,800	34,800	.0	.0	34,800	.0	4,426,125	.0	94,693	94,693	21,025		
364760-10-8	GAP STORES, INC. (THE)		02/01/2006	Various	126,000,000	2,169,682		2,189,682	2,222,640	(32,958)	.0	.0	(32,958)	.0	2,189,682	.0	20,221	20,221	5,670		
367626-10-8	GATEWAY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,200,000	3,230		4,693	3,012	(12)	.0	.0	(12)	.0	3,000	.0	230	230	.0		
368710-40-6	GENENTECH INC.		01/18/2006	Various	27,100,000	2,999,402		1,766,339	2,506,750	(740,411)	.0	.0	(740,411)	.0	1,766,339	.0	633,063	633,063	.0		
369550-10-8	GENERAL DYNAMICS		02/01/2006	Various	39,600,000	4,531,647		4,338,953	4,516,380	(178,765)	.0	.0	(178,765)	.0	4,337,615	.0	194,031	194,031	360		
369604-10-3	GENERAL ELECTRIC		03/28/2006	Various	145,000,000	5,702,269		5,379,603	2,372,885	(751,404)	.0	.0	(751,404)	.0	5,329,124	.0	373,145	373,145	16,925		
370021-10-7	GENERAL GROWTH PROPERTIES, INC.		03/30/2006	Various	55,500,000	3,009,298		2,125,580	1,104,265	(756,669)	.0	.0	(756,669)	.0	2,125,580	.0	883,718	883,718	(4,620)		
370334-10-4	GENERAL MILLS		02/01/2006	Various	99,000,000	4,917,337		4,710,789	4,882,680	(177,203)	.0	.0	(177,203)	.0	4,705,477	.0	211,860	211,860	544		
370442-10-5	GENERAL MOTORS CORP.		01/10/2006	CANTOR, FITZGERALD & CO.	33,800,000	754,393		1,054,225	656,396	(143,750)	.0	.0	(143,750)	.0	512,646	.0	241,747	241,747	.0		
372460-10-5	GENUINE PARTS CO.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	34,146		34,425	35,136	(960)	.0	.0	(960)	.0	34,176	.0	(30)	(30)	250		
372917-10-4	GENZYME CORP.		03/22/2006	Various	158,490,000	11,331,284		10,667,389	9,972,454	(1,011,119)	.0	.0	(1,011,119)	.0	10,243,597	.0	1,087,687	1,087,687	.0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
382388-10-6	GOODRICH CORPORATION		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	20,094		18,234	20,550	(2,526)	0	0	(2,526)	0	18,024	0	2,071	(2,071)	100		L
382550-10-1	GOODYEAR TIRE & RUB. CO.		03/21/2006	Various	30,800,000	421,815		422,463	13,904	(2,852)	0	0	(2,852)	0	422,463	0	(648)	(648)	0		L
382568-10-1	GOODYEAR TIRE & RUB. CO.		01/30/2006	MERGER	6,100,000	58,560		37,525	58,499	(28,012)	0	0	(28,012)	0	30,487	0	28,073	28,073	0		L
382599-50-8	GOOGLE INC.		03/10/2006	Various	42,800,000	18,468,318		16,480,774	12,653,230	(1,017,697)	0	0	(1,017,697)	0	16,489,524	0	1,978,794	1,978,794	0		L
384602-10-4	GRAINGER (W.M.) INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	21,157		12,281	21,330	(9,049)	0	0	(9,049)	0	8,281	0	8,876	8,876	0		L
388216-10-1	GRANT PRIDECO INC.		01/18/2006	Various	124,600,000	6,026,260		5,975,211	0	0	0	0	(22,866)	0	5,975,211	0	51,049	51,049	0		L
401698-10-5	GUARDANT CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	111,253		78,683	97,125	(22,866)	0	0	(22,866)	0	74,259	0	36,993	36,993	0		L
404030-10-8	H E EQUIPMENT SERVICES		02/03/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	15,800,000	361,619		284,400	0	0	0	0	0	0	284,400	0	77,219	77,219	0		L
406216-10-1	HALLIBURTON CO		03/09/2006	Various	9,000,000	628,831		649,054	136,312	(28,606)	0	0	(28,606)	0	646,022	0	(17,191)	(17,191)	1,020		L
412822-10-8	HARLEY-DAVIDSON		02/01/2006	MORGAN STANLEY DEAN WITTER	1,200,000	63,499		69,167	61,788	(5,508)	0	0	(5,508)	0	56,280	0	7,219	7,219	0		L
413086-10-9	HARWIN INT'L INDUST		01/31/2006	CANTOR, FITZGERALD & CO.	17,100,000	1,880,429		980,655	1,673,235	(719,304)	0	0	(719,304)	0	953,931	0	926,498	926,498	0		L
413619-10-7	HARRAH'S ENTERTAINM		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	58,791		59,297	57,032	(6,032)	0	0	(6,032)	0	51,000	0	7,791	7,791	0		L
418056-10-7	HASBRO, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	16,883		16,424	16,144	(584)	0	0	(584)	0	15,560	0	1,323	1,323	72		L
404119-10-9	HCA INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,000,000	99,075		91,860	101,000	(9,140)	0	0	(9,140)	0	91,860	0	7,215	7,215	300		L
421933-10-2	HEALTH MANAGEMENT A		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	23,256		25,807	24,156	49	0	0	49	0	24,205	0	(949)	(949)	0		L
423074-10-3	HEINZ (H.J.) INC.		02/01/2006	Various	80,900,000	2,735,132		3,046,932	2,727,948	19,258	0	0	19,258	0	2,747,206	0	(12,073)	(12,073)	24,270		L
427056-10-6	HERCULES INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	6,035		7,184	5,650	115	0	0	115	0	5,765	0	270	270	0		L
427258-10-7	HERITAGE PROPERTY INVESTMENT		03/29/2006	DISTRIBUTION	0,000	7,872		7,872	0	0	0	0	0	0	0	0	0	0	0		L
428236-10-3	HEWLETT PACKARD		02/01/2006	Various	81,500,000	2,547,425		2,201,378	363,601	(180,634)	0	0	(180,634)	0	2,201,378	0	346,047	346,047	1,016		L
431264-10-8	HIGHWOODS PROPERTIES		03/06/2006	Various	82,600,000	2,943,040		2,412,851	2,349,970	59,433	0	0	59,433	0	2,412,851	0	130,189	130,189	0		L
432646-10-8	HILTON HOTELS		02/01/2006	Various	589,700,000	14,584,351		13,294,144	14,217,667	(923,523)	0	0	(923,523)	0	13,294,144	0	1,290,207	1,290,207	0		L
437076-10-2	HOME DEPOT		02/22/2006	Various	123,800,000	5,177,056		5,079,751	384,860	(151,072)	0	0	(151,072)	0	5,079,751	0	97,305	97,305	0		L
437306-10-3	HOME PROPERTIES INC.		02/10/2006	MEEDEN & COMPANY	24,200,000	1,177,669		547,544	987,360	(439,816)	0	0	(439,816)	0	547,544	0	630,125	630,125	0		L
438516-10-6	HONEYWELL INTERNATIONAL INC.		02/01/2006	Various	31,600,000	1,221,241		1,162,325	141,550	(19,626)	0	0	(19,626)	0	1,162,325	0	58,916	58,916	0		L
441060-10-0	HOSPITALITY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	31,291		17,973	29,946	(11,973)	0	0	(11,973)	0	17,973	0	13,318	13,318	0		L
441068-10-2	TRUST		03/17/2006	Various	39,100,000	1,665,036		1,601,372	1,567,910	32,354	0	0	32,354	0	1,601,372	0	63,664	63,664	28,246		L
441079-10-4	HOST MARIOTT CORP.		03/17/2006	Various	73,500,000	1,443,761		1,019,855	947,500	(400,435)	0	0	(400,435)	0	1,019,855	0	423,906	423,906	6,000		L
440426-10-1	HRPT PROPERTIES TRUST		01/12/2006	MORGAN STANLEY DEAN WITTER	150,000,000	1,623,310		1,562,700	1,552,500	10,200	0	0	10,200	0	1,562,700	0	60,610	60,610	0		L
444482-10-3	HUGHES SUPPLY, INC.		03/30/2006	J. P. MORGAN SECURITIES	16,700,000	774,768		226,611	598,695	(372,084)	0	0	(372,084)	0	226,611	0	548,157	548,157	1,503		L
444659-10-2	HUMANA INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	39,304		19,218	38,031	(18,813)	0	0	(18,813)	0	19,218	0	20,086	20,086	0		L
447011-20-6	HUNTSMAN CORP.		02/01/2006	LAZARD FRERES & COMPANY	20,000,000	940,407		905,500	809,600	95,900	0	0	95,900	0	905,500	0	34,907	34,907	12,500		L
452308-10-9	ILLINOIS TOOL WORKS		02/01/2006	Various	11,500,000	973,982		1,001,766	79,191	(26,527)	0	0	(26,527)	0	1,001,766	0	(27,784)	(27,784)	297		L
449934-10-8	INS HEALTH INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	24,762		24,610	24,920	(310)	0	0	(310)	0	24,610	0	152	152	0		L
453235-10-3	INAMED CORP.		03/10/2006	CANTOR, FITZGERALD & CO.	11,400,000	1,045,006		354,110	999,552	(646,506)	0	0	(646,506)	0	353,046	0	691,960	691,960	0		L
457616-10-4	INWAKERS TRUST		03/29/2006	DISTRIBUTION	0,000	5,216		5,216	0	0	0	0	0	0	0	0	0	0	0		L
458140-10-0	INTEL CORP.		03/28/2006	Various	462,400,000	10,172,302		10,248,739	11,446,656	(1,280,371)	0	0	(1,280,371)	0	10,248,739	0	(76,437)	(76,437)	30,220		L
459200-10-1	INTERNATIONAL BUS		02/01/2006	Various	171,800,000	14,293,247		13,713,538	14,121,960	(838,010)	0	0	(838,010)	0	13,283,950	0	945,297	945,297	0		L
459002-10-2	INTERNATIONAL FLAV		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	13,184		17,995	13,132	132	0	0	132	0	13,532	0	23,162	23,162	74		L
459002-10-2	INTERNATIONAL CAME		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	53,281		30,230	46,170	(16,051)	0	0	(16,051)	0	30,120	0	23,162	23,162	188		L
460146-10-3	INTERNATIONAL PAPER CO.		02/01/2006	Various	105,700,000	3,539,850		3,301,376	3,552,577	(271,859)	0	0	(271,859)	0	3,280,716	0	259,132	259,132	0		L
460690-30-8	INTERPUBLIC GROUP OF COS.		03/22/2006	LAZARD FRERES & COMPANY	2,000,000	80,718		100,000	0	100,000	0	0	100,000	0	100,000	0	(19,282)	(19,282)	1,344		L
460690-10-0	CUS., INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,900,000	18,998		28,367	18,335	76	0	0	76	0	18,411	0	587	587	0		L
460695-10-9	INTER-SIL CORP.		01/31/2006	PRUDENTIAL SECURITIES INCORPORATED	25,000,000	720,165		587,994	622,000	(35,551)	0	0	(35,551)	0	586,449	0	133,736	133,736	0		L
461202-10-3	INTUIT INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	41,787		28,931	42,640	(13,709)	0	0	(13,709)	0	28,931	0	12,856	12,856	0		L
464286-84-8	ISHARES MSCI JAPAN		02/17/2006	Various	237,800,000	3,208,532		3,000,188	3,215,056	(214,868)	0	0	(214,868)	0	3,000,188	0	208,344	208,344	0		

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
									10	11	12	13	14								15
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange in 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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
492386-10-7	KERYX-BIOPHARMACEUTICAL		03/27/2006	Various	38,500,000	3,748,309		3,604,289	45,430	(330)	.0	.0	(330)	.0	3,602,049	.0	146,260	146,260	.25		
492515-10-1	KERYX COMMON STOCK		02/22/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	169,000,000	2,688,488		2,531,250	2,062,776	43,427	.0	.0	43,427	.0	2,520,549	.0	167,940	167,940	.0		
49427F-10-8	KILROY REALTY CORPORATION		03/30/2006	Various	44,700,000	3,049,190		2,456,981	2,692,650	(401,611)	.0	.0	(401,611)	.0	2,456,981	.0	592,209	592,209	6,100		
494368-10-3	KIMBERLY-CLARK CORPORATION		02/01/2006	Various	107,900,000	6,425,518		6,908,388	6,436,235	(11,391)	.0	.0	(11,391)	.0	6,424,844	.0	674	674	48,555		
494468-10-9	KIMCO REALTY CORP		03/17/2006	Various	28,700,000	1,086,167		609,102	920,696	(308,096)	.0	.0	(308,096)	.0	608,486	.0	477,681	477,681	8,605		
49455F-10-1	KINDER MORGAN		02/01/2006	Various	400,000	38,600		36,780	36,612	(17,538)	.0	.0	(17,538)	.0	19,242	.0	19,358	19,358	350		
495582-10-8	KING PHARMACEUTICAL		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	20,483		29,879	18,612	(7,763)	.0	.0	(7,763)	.0	10,849	.0	9,635	9,635	.0		
495982-10-8	KING PHARMACEUTICAL		02/01/2006	MORGAN STANLEY DEAN WITTER	196,200,000	9,873,433		10,047,791	9,678,546	100,993	.0	.0	100,993	.0	9,779,539	.0	93,894	93,894	.0		
496280-10-0	KLA-TENCOR CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	18,575		15,741	18,990	(3,249)	.0	.0	(3,249)	.0	15,741	.0	2,834	2,834	.0		
499040-10-3	KNIGHT-RIDDER, INC		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	66,341		77,126	72,900	315	.0	.0	315	.0	73,215	.0	(6,874)	(6,874)	.0		
500255-10-4	KOHL'S CORP		02/01/2006	Various	31,600,000	921,464		941,377	889,224	50,535	.0	.0	50,535	.0	939,759	.0	7,288	7,288	.0		
50075N-10-4	KRAFT FOODS INC		02/01/2006	Various	1,700,000	58,578		48,777	60,416	(11,917)	.0	.0	(11,917)	.0	48,499	.0	10,079	10,079	.0		
501044-10-2	KROGER CO		02/01/2006	MORGAN STANLEY DEAN WITTER	3,200,000	15,587		14,793	13,600	153	.0	.0	153	.0	13,753	.0	1,834	1,834	.0		
502161-10-2	L S I LOGIC CORP		02/01/2006	Various	1,700,000	40,925		38,168	37,175	(603)	.0	.0	(603)	.0	36,572	.0	4,352	4,352	.0		
502424-10-4	L-3 COMMUNICATIONS		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	35,055		28,365	32,310	(3,945)	.0	.0	(3,945)	.0	28,365	.0	6,690	6,690	.0		
50540R-40-9	LABORATORY CORP OF AMERICA		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	524,122		466,731	462,672	(30,598)	.0	.0	(30,598)	.0	466,731	.0	57,391	57,391	2,774		
51794Z-10-8	LASALLE HOTELS		03/30/2006	Various	13,200,000						.0	.0		.0							
98909R-4C-9	FUND L L C/S		03/28/2006	DISTRIBUTION	0,000	905,005		905,005	.0	.0	.0	.0	.0	.0	905,005	.0	.0	.0	.0		
524660-10-7	LEGGETT & PLATT, INC		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	19,665		17,624	18,368	(2,104)	.0	.0	(2,104)	.0	16,264	.0	3,401	3,401	128		
526057-10-4	LEXINGTON CORP CL B		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	36,807		33,611	36,612	(3,001)	.0	.0	(3,001)	.0	33,611	.0	3,196	3,196	.0		
529043-10-1	LEXMARK INTERNATIONAL INC		03/06/2006	DISTRIBUTION	0,000	562		562	.8	.0	.0	.0	.0	.0	562	.0	.0	.0	.0		
529771-10-7	LIBERTY PROPERTY TRUST		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	24,289		28,550	22,415	205	.0	.0	205	.0	22,620	.0	1,669	1,669	.0		
531172-10-4	LIBERTY PROPERTY TRUST		03/29/2006	Various	30,500,000	1,456,839		969,883	1,306,925	(339,127)	.0	.0	(339,127)	.0	969,883	.0	486,955	486,955	18,758		
532457-10-8	LILLY (ELI) & CO		03/29/2006	Various	133,900,000	7,960,955		7,945,905	7,577,401	(14,619)	.0	.0	(14,619)	.0	7,511,641	.0	79,314	79,314	14,800		
532716-10-7	LIMITED BRANDS INC		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	34,968		33,525	33,525	(14,619)	.0	.0	(14,619)	.0	18,906	.0	16,062	16,062	.0		
535678-10-6	LINEAR TECHNOLOGY CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	48,144		37,431	46,891	(10,043)	.0	.0	(10,043)	.0	36,848	.0	11,296	11,296	195		
535679-10-4	LINEAR TECHNOLOGY CORP		02/01/2006	CANTOR, FITZGERALD & CO	12,500,000	349,364		361,980	332,500	15,166	.0	.0	15,166	.0	347,666	.0	1,698	1,698	.0		
535920-10-1	LINEN THINGS INC		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	17,429		9,897	17,910	(8,013)	.0	.0	(8,013)	.0	9,897	.0	7,533	7,533	.0		
539320-10-1	LIZ CLAIBORNE INC		02/01/2006	MORGAN STANLEY DEAN WITTER	1,600,000	109,110		70,624	101,808	(31,184)	.0	.0	(31,184)	.0	70,624	.0	38,486	38,486	.0		
539830-10-9	LOCKHEED MARTIN CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	12,773		14,584	13,735	(982)	.0	.0	(982)	.0	12,753	.0	1,831	1,831	.0		
546347-10-5	LOUISIANA-PACIFIC CORP		02/01/2006	Various	4,200,000	266,812		279,972	279,972	(96,200)	.0	.0	(96,200)	.0	183,772	.0	83,040	83,040	252		
548661-10-7	LOWE'S COS		02/01/2006	Various	1,629,900,000	4,028,289		4,634,386	1,464,862	(221,812)	.0	.0	(221,812)	.0	1,85,111	.0	(583,293)	(583,293)	.0		
549463-10-7	LUCENT TECHNOLOGIES INC		02/01/2006	Various	19,600,000	1,519,815		1,185,111	1,007,100	(60,660)	.0	.0	(60,660)	.0	1,411,582	.0	334,704	334,704	1,790		
554382-10-1	MACERICH COMPANY		03/17/2006	Various	68,000,000	3,063,589		2,535,812	2,505,600	(412,984)	.0	.0	(412,984)	.0	2,535,812	.0	527,777	527,777	36,540		
554488-10-4	MACK-CAL REALTY CORP		03/17/2006	Various	28,800,000	1,058,188		984,844	.0	.0	.0	.0	.0	.0	984,844	.0	73,344	73,344	.0		
559775-10-1	MAGUIRE PPTYS INC		03/29/2006	Various	40,400,000	1,583,343		1,511,957	1,606,708	(94,751)	.0	.0	(94,751)	.0	1,511,957	.0	71,386	71,386	.0		
564055-10-1	MANOR CARE INC		02/03/2006	MORGAN STANLEY DEAN WITTER	40,400,000	5,016,531		4,325,410	4,676,399	(355,894)	.0	.0	(355,894)	.0	4,320,505	.0	696,026	696,026	.0		
565849-10-6	MARATHON OIL CORP		02/01/2006	Various	76,700,000	295,607		174,476	.0	.0	.0	.0	.0	.0	174,476	.0	121,131	121,131	.0		
568451-30-5	MARINER ENERGY INC		03/29/2006	Various	14,900,930	53,266		35,649	53,576	(17,927)	.0	.0	(17,927)	.0	35,649	.0	17,617	17,617	84		
571903-20-2	MARUOTT INT'L		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	2,987,853		2,954,307	2,122,357	(35,421)	.0	.0	(35,421)	.0	2,900,906	.0	86,947	86,947	11,340		
574599-10-6	MASCO CORP		03/14/2006	Various	97,799,000	2,987,853		2,954,307	2,122,357	(35,421)	.0	.0	(35,421)	.0	2,900,906	.0	86,947	86,947	11,340		
576206-10-6	MASSEY ENERGY COMPANY		03/02/2006	SS COWEN SECURITIES CORP	25,000,000	923,147		1,019,010	.0	.0	.0	.0	.0	.0	1,019,010	.0	(95,863)	(95,863)	.0		
577081-10-2	MATTEL INC		02/01/2006	MORGAN STANLEY DEAN WITTER	1,800,000	29,994		38,691	28,476	144	.0	.0	144	.0	28,620	.0	1,374	1,374	.0		
57772K-10-1	MAXIM INTEGRATED		02/01/2006	Various	1,400,000	57,231		58,034	50,736	686	.0	.0	686	.0	51,422	.0	5,809	5,809	.0		
578592-10-7	MATLAB CORP		03/31/2006	Various	100,716	128,540		128,540	90,336	(981)	.0	.0	(981)	.0	89,355						

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22	
										11	12	13	14								15
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation (Increase)/ (Decrease)	Current Year's (Amortization)/ (Accretion)	Current Year's Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange in Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
589433-10-1	MERIDITH HOSPITALITY CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	200,000	10,911		7,244	10,468	(3,224)	0	0	(3,224)	0	7,244	0	3,667	3,667	0		
589841-10-3	MERISTAR CORP.		03/09/2006	Various	335,000,000	3,414,462		2,389,443	2,679,000	(771,757)	0	0	(771,757)	0	2,389,443	0	1,025,020	1,025,020	0		
594793-10-1	MICREL INC.		02/17/2006	Various	150,800,000	2,125,380		1,819,304	1,749,280	60,233	0	0	60,233	0	1,809,513	0	315,867	315,867	0		
595017-10-4	MICROCHIP TECHNOLOGY INC.		02/09/2006	CANTOR, FITZGERALD & CO.	9,500,000	343,603		299,551	305,425	(7,776)	0	0	(7,776)	0	297,650	0	45,954	45,954	1,805		
595112-10-3	MICRON TECHNOLOGY, INC.		02/03/2006	Various	341,200,000	4,951,968		4,519,396	4,879,372	(221,976)	0	0	(221,976)	0	4,519,396	0	432,572	432,572	0		
594918-10-4	MICROSSOFT CORP.		03/28/2006	Various	144,900,000	3,950,892		2,667,739	3,789,135	(1,125,118)	0	0	(1,125,118)	0	2,664,017	0	1,286,875	1,286,875	1,404		
595221-10-3	MID AMERICA APT.		03/17/2006	Various	1,800,000	116,154		101,245	13,208	(654)	0	0	(654)	0	101,245	0	14,910	14,910	563		
601073-10-9	MILLIPORE CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	200,000	13,732		12,716	13,208	(486)	0	0	(486)	0	12,554	0	1,178	1,178	0		
601148-10-9	MILLS CORP.		03/23/2006	Various	159,000,000	5,684,841		5,213,102	4,361,760	(1,315,892)	0	0	(1,315,892)	0	5,213,102	0	471,739	471,739	9,099		
608554-10-1	MOLEX INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	17,977		24,240	15,570	120	0	0	120	0	15,690	0	2,287	2,287	30		
611604-10-1	MONSANTO COMPANY		02/01/2006	Various	23,400,000	1,873,161		1,703,235	1,814,202	(113,286)	0	0	(113,286)	0	1,700,916	0	172,245	172,245	3,780		
611742-10-7	MONSTER WORLDWIDE		02/01/2006	Various	500,000	22,411		14,199	20,410	(6,211)	0	0	(6,211)	0	14,199	0	8,212	8,212	0		
620076-10-9	MOTOROLA INC.		02/22/2006	Various	200,500,000	4,641,875		3,735,654	4,529,295	(804,592)	0	0	(804,592)	0	3,724,703	0	917,172	917,172	7,220		
624581-10-4	MOVIE GALLERY INC.		03/13/2006	CANTOR, FITZGERALD & CO.	9,900,000	20,033		194,084	55,539	125,065	0	0	125,065	0	180,604	0	(160,571)	(160,571)	0		
626717-10-2	MURPHY OIL CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	40,129		39,075	37,793	(2,338)	0	0	(2,338)	0	35,455	0	4,674	4,674	0		
628530-10-7	MYLAN LABORATORIES		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	19,806		21,597	19,960	(810)	0	0	(810)	0	19,150	0	656	656	60		
637071-10-1	NATIONAL OILWELL VA.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	60,406		48,345	50,160	(2,871)	0	0	(2,871)	0	47,289	0	13,117	13,117	0		
637640-10-3	NATIONAL SEMICONDUCTOR		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	42,088		56,366	38,970	(675)	0	0	(675)	0	38,295	0	3,793	3,793	45		
690345-10-8	NAVISTAR INTERNATIONAL		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	8,140		11,219	8,596	57	0	0	57	0	8,643	0	(503)	(503)	0		
629895-10-8	NCR CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	26,823		14,408	27,152	(12,744)	0	0	(12,744)	0	14,408	0	15,415	15,415	0		
639480-10-2	NCI HEALTH CORP.		01/06/2006	CANTOR, FITZGERALD & CO.	9,900,000	193,287		220,159	190,377	24,251	0	0	24,251	0	214,628	0	(21,341)	(21,341)	0		
641201-10-4	NEC NETWORK APPLANCE		02/01/2006	MORGAN STANLEY DEAN WITTER	1,600,000	50,150		43,968	45,968	(5,360)	0	0	(5,360)	0	37,940	0	12,310	12,310	0		
648053-10-6	NEO PLAN EXCEL REALTY TRUST		03/17/2006	Various	97,800,000	2,404,215		2,534,631	2,174,284	262,140	0	0	262,140	0	2,534,631	0	(130,415)	(130,415)	21,439		
650111-10-7	NEW YORK TIMES CO.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	16,961		21,808	15,870	(16)	0	0	(16)	0	15,864	0	1,097	1,097	0		
651229-10-6	NEWELL RUBBERMAID C.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,200,000	28,593		30,655	28,536	(1,416)	0	0	(1,416)	0	27,120	0	1,473	1,473	0		
651639-10-6	NEWMONT MINING CORP.		02/01/2006	Various	197,000,000	11,632,896		9,148,788	10,519,800	(1,371,012)	0	0	(1,371,012)	0	9,148,788	0	2,484,108	2,484,108	0		
652485-10-4	NEWS CORP PREFERENCE SHARES ADR		02/01/2006	MORGAN STANLEY DEAN WITTER	10,800,000	169,216		201,095	167,940	(1,404)	0	0	(1,404)	0	166,536	0	2,680	2,680	0		
654106-10-3	NIKE INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	73,681		37,087	78,111	(41,024)	0	0	(41,024)	0	37,087	0	36,594	36,594	279		
656422-10-0	NIBLE CORPORATION		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	47,435		35,298	42,324	(7,026)	0	0	(7,026)	0	35,298	0	12,136	12,136	0		
655664-10-8	NORFOLK SOUTHERN CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	41,847		26,819	37,400	(10,581)	0	0	(10,581)	0	26,819	0	15,028	15,028	0		
655844-10-8	NORFOLK SOUTHERN CORP.		02/01/2006	Various	42,300,000	1,833,661		1,644,853	1,887,343	(242,490)	0	0	(242,490)	0	1,644,853	0	188,807	188,807	288		
666807-10-2	NORTHROP GRUMMAN CORP.		02/01/2006	Various	18,300,000	1,150,831		1,076,477	99,176	(21,468)	0	0	(21,468)	0	1,076,229	0	74,602	74,602	0		
670006-10-5	NOVELL, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,700,000	16,172		15,941	14,472	(4,464)	0	0	(4,464)	0	10,547	0	5,625	5,625	0		
670008-10-1	NOVELLUS SYSTEM INC.		02/01/2006	Various	600,000	17,120		15,941	14,472	18	0	0	18	0	14,490	0	2,630	2,630	0		
670346-10-4	NUCOR CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	66,700,000	4,671,677		4,540,148	4,450,224	85,525	0	0	85,525	0	4,535,749	0	135,928	135,928	43,355		
670666-10-4	NVIDIA CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	35,370		17,780	29,248	(11,468)	0	0	(11,468)	0	17,780	0	17,590	17,590	0		
629447-10-5	NVR INC.		03/13/2006	CANTOR, FITZGERALD & CO.	400,000	290,779		110,952	280,800	(169,848)	0	0	(169,848)	0	110,952	0	179,827	179,827	0		
674599-10-5	OCCEAN PETROLEUM		02/01/2006	Various	19,700,000	1,828,976		1,658,236	143,784	(13,288)	0	0	(13,288)	0	1,653,598	0	175,378	175,378	648		
676220-10-6	OFFICE DEPOT		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	46,502		31,128	43,960	(12,937)	0	0	(12,937)	0	31,023	0	15,479	15,479	0		
676229-10-1	OFFICE DEPOT		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	8,537		9,994	7,603	39	0	0	39	0	7,647	0	890	890	45		
681904-10-8	OMNICARE INC.		01/25/2006	Various	65,100,000	3,617,130		3,919,385	0	0	0	0	0	0	3,919,385	0	(302,255)	(302,255)	0		
681919-10-6	OMNICOM GROUP		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	65,762		45,010	68,104	(23,094)	0	0	(23,094)	0	45,010	0	20,752	20,752	200		
68390X-10-5	ORACLE CORP.		02/01/2006	MORGAN STANLEY DEAN WITTER	16,700,000	207,074		76,750	203,907	(127,157)	0	0	(127,157)	0	76,750	0	130,323	130,323	0		
693506-10-7	P P G INDUSTRIES, INC.		03/29/2006	Various	20,015,000	1,299,169		1,177,607	475,649	5,321	0	0	5,321	0	1,177,607	0	31,592	31,592			

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					17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	Filing	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 Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
729251-10-8	PITNEY-BOWES		02/01/2006	MORGAN STANLEY DEAN WITTER	1,000,000	42,688		27,407	42,250	(14,843)	0	0	(14,843)	0	0	15,281	15,281	0		
729251-10-8	PULP CREEK TIMBER CO INC		03/06/2006	Various	800,000	30,338		22,834	28,840	(6,873)	0	0	(6,873)	0	0	7,679	7,679	0		
69344F-10-6	PNC - SIERRA INC		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	7,440		6,304	6,168	(252)	0	0	(252)	0	0	1,524	1,524	0		
737464-10-7	POST PROPERTIES, INC.		03/29/2006	Various	20,000,000	791,545		701,780	799,000	(74,972)	0	0	(74,972)	0	0	89,765	89,765	5,829		
740059-10-4	PRAXAIR INC		02/01/2006	MORGAN STANLEY DEAN WITTER	1,400,000	73,201		66,281		(7,863)	0	0	(7,863)	0	0	6,919	6,919	0		
	PRENTISS PROPERTIES																			
740706-10-6	TRUST		01/12/2006	Various	67,400,000	2,838,350		2,761,150	1,220,400	9,171	0	0	9,171	0	0	75,201	75,201	747		
742718-10-9	PROCTOR & GAMBLE		02/01/2006	Various	33,400,000	1,967,718		1,980,128	1,933,192	18,036	0	0	18,036	0	0	16,490	16,490	4,984		
743410-10-2	PROLOGIS		03/17/2006	Various	62,000,000	3,273,626		2,688,566	2,429,440	(267,314)	0	0	(267,314)	0	0	585,060	585,060	11,804		
69380J-10-7	PS BUSINESS PKGS INC		03/17/2006	Various	33,800,000	1,862,082		1,666,600	1,353,000	(21,426)	0	0	(21,426)	0	0	195,482	195,482	1,827		
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		03/10/2006	Various	93,700,000	2,882,558		2,595,745	2,546,379	(180,271)	0	0	(180,271)	0	0	286,813	286,813	0		
74460D-10-9	PUBLIC STORAGE		03/17/2006	Various	27,200,000	2,034,978		1,078,918	1,530,472	(785,368)	0	0	(785,368)	0	0	956,983	956,983	2,300		
74586T-10-1	PULTE HOMES INC		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	35,296		21,985	35,424	(13,439)	0	0	(13,439)	0	0	13,311	13,311	36		
74727T-10-1	QLOGIC CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	15,880		17,090	13,004	48	0	0	48	0	0	2,808	2,808	0		
74752S-10-3	QUALCOMM INC		02/01/2006	Various	229,000,000	11,095,734		10,046,816	9,865,820	110,780	0	0	110,780	0	0	1,120,634	1,120,634	16,983		
74834L-10-0	QUEST DIAGNOSTICS		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	34,784		17,289	36,036	(18,747)	0	0	(18,747)	0	0	17,495	17,495	63		
74912J-10-9	INTL		02/01/2006	MORGAN STANLEY DEAN WITTER	6,700,000	40,296		28,944	37,955	(10,921)	0	0	(10,921)	0	0	13,362	13,362	0		
750438-10-3	RODUSHACK CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	13,087		12,084	12,610	(594)	0	0	(594)	0	0	1,003	1,003	0		
	BANK OF AMERICA SECURITIES																			
75145Z-20-2	TR CORP		01/05/2006	LLC Iron MONT	29,000,000	784,336		728,997	772,850	(43,853)	0	0	(43,853)	0	0	55,338	55,338	5,632		
75490T-10-3	RAYONIER INC		03/08/2006	DISTRIBUTION	0	2,216,477		2,209,018	2,232,340	(37,688)	0	0	(37,688)	0	0	21,836	21,836	12,232		
75511T-50-7	RAYTHEON CO COM NEW		02/01/2006	Various	55,600,000	1,130,082		937,641	964,886	(17,572)	0	0	(17,572)	0	0	192,441	192,441	0		
75621N-10-6	REKSON ASSOCIATES		03/31/2006	Various	25,700,000	182,770		32,369	180,513	(148,144)	0	0	(148,144)	0	0	150,402	150,402	0		
758710-10-0	REBOCK INTERNATIONAL		01/31/2006	CANTOR, FITZGERALD & CO	3,100,000															
	REGENCY CENTERS																			
758849-10-3	CORPORATION		03/17/2006	Various	29,900,000	1,928,168		1,751,764	1,173,105	(63,233)	0	0	(63,233)	0	0	176,404	176,404	5,861		
	J. P. MORGAN SECURITIES, INC.																			
759890-10-0	RENAL CARE GROUP INC		03/30/2006	INC	22,850,000	1,094,253		541,036	1,019,531	(541,152)	0	0	(541,152)	0	0	553,565	553,565	0		
770323-10-3	ROBERT HALF INTERNA		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	29,285		26,895	26,895	(3,417)	0	0	(3,417)	0	0	2,390	2,390	0		
773903-10-9	ROCKWELL AUTOMATION		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	52,652		31,321	47,328	(16,007)	0	0	(16,007)	0	0	21,332	21,332	0		
774341-10-1	ROCKWELL COLLINS		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	38,463		21,312	37,176	(15,864)	0	0	(15,864)	0	0	17,151	17,151	0		
775371-10-7	ROHM & HAAS CO		02/01/2006	Various	34,400,000	1,667,025		1,387,703	1,665,648	(277,945)	0	0	(277,945)	0	0	279,322	279,322	0		
779382-10-7	ROMAN COS., INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	22,161		15,917	12,306	(2,157)	0	0	(2,157)	0	0	6,499	6,499	0		
783549-10-8	RYDER SYSTEM INC		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	13,140		8,736	14,466	(4,370)	0	0	(4,370)	0	0	5,203	5,203	0		
78590S-10-0	SABRE HOLDINGS CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	14,655		24,875	14,466	(2,244)	0	0	(2,244)	0	0	2,433	2,433	0		
786514-20-8	SAFEMAY INC		02/01/2006	Various	89,400,000	2,112,914		1,862,539	2,115,204	(252,170)	0	0	(252,170)	0	0	249,880	249,880	4,470		
80090T-10-7	SARAI LEE CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	2,300,000	9,499		11,641	9,798	(276)	0	0	(276)	0	0	9,522	9,522	0		
80439S-10-1	SAIL CENTERS		03/29/2006	Various	44,800,000	821,733		877,902	846,720	26,865	0	0	26,865	0	0	8,848	8,848	0		
80680S-10-1	SCHERMS-PLUGH		02/01/2006	Various	16,500,000	707,801		525,153	595,650	(70,487)	0	0	(70,487)	0	0	182,648	182,648	5,944		
80685T-10-4	SCHLIMBERGER LTD		03/09/2006	MORGAN STANLEY DEAN WITTER	6,500,000	123,522		95,754	135,525	(65,254)	0	0	(65,254)	0	0	73,251	73,251	358		
80965S-10-4	SCIENTIFIC-ATLANTA		02/24/2006	Various	8,800,000	1,047,875		935,523	252,590	(103,752)	0	0	(103,752)	0	0	112,352	112,352	546		
811054-20-4	SCRIPPS (E. W.) A		02/01/2006	Various	9,200,000	394,981		113,035	396,244	(283,209)	0	0	(283,209)	0	0	281,946	281,946	0		
81211K-10-0	SEALED AIR CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	19,280		19,224	19,203	(8)	0	0	(8)	0	0	80	80	0		
812350-10-6	SEARS HOLDING CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	22,020		9,176	22,468	(13,292)	0	0	(13,292)	0	0	12,844	12,844	0		
	SENI CONDUCTOR HOLDRS																			
816536-20-3	TRUST		03/03/2006	Various	76,600,000	50,570		66,379	57,765	655	0	0	655	0	0	2,170	2,170	0		
816650-10-1	SENTECH CORPORATION		02/01/2006	Various	74,500,000	2,901,546		2,823,752	1,099,200	(62,772)	0	0	(62,772)	0	0	77,794	77,794	54		
81749Z-10-1	SERENA SOFTWARE INC		03/09/2006	CANTOR, FITZGERALD & CO	12,900,000	1,415,988		1,341,780	1,360,370	(48,015)	0	0	(48,015)	0	0	103,633	103,633	0		
824348-10-6	SHERWIN-WILLIAMS		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	368,817		202,273	302,376	(100,103)	0	0	(100,103)	0	0	106,543	106,543	0		
	SHURGARD STORAGE CENTERS																			
82567D-10-4	CL A		03/31/2006	Various	18,500,000	1,275,351		1,093,528	1,049,135	16,874	0	0	16,874	0	0	181,823	181,823	7,592		
826710-10-2	STIEBEL SYSTEMS INC		02/01/2006	CANTOR, FITZGERALD & CO	31,200,000	331,221		276,416	330,096	(53,680)	0	0	(53,680)	0	0	54,806	54,806	0		
82655Z-10-1	SIGMA-ALDRICH CORP		02/01/2006	Various	158,800,000	9,991,884		10,494,227	10,050,452	64,549	0	0	64,549	0	0	(123,116)	(123,116)	0		
828806-10-9	SILICON PROPERTY GRP		03/31/2006	Various	84,000,000	6,875,158		4,591,723	6,436,920	(1,870,801)	0	0	(1,870,801)	0	0	2,298,985	2,298,985	19,837		
78440X-10-1	SL GREEN REALTY CORP		02/01/2006	Various	24,000,000	1,980,031		539,927	1,833,360	(1,293,433)	0	0	(1,293,433)	0	0	1,440,104	1,440,104	14,400		
833034-10-1	SNAP-ON INC		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	11,999		8,147	11,268	(3,121)	0	0	(3,121)	0	0	3,852	3,852	0		
83418Z-10-7	SOLETRON CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	4,300,000	16,119		13,528	15,738	(2,265)	0	0	(2,265)	0	0	2,646	2,646	0		
844714-10-8	SOUTHEAST AIRLINES		02/01/2006	Various	71,400,000	1,194,814		1,167,165	1,173,102	(5,937)	0	0	(5,937)	0	0	27,649	27,649	321		
84610H-10-8	SOVRAN SELF STORAGE		03/28/2006	Various	17,400,000	951,185		798,541	817,278	(19,400)	0	0	(19,400)	0	0	152,644	152,644	7,954		
	SPIRIT FINANCE CORPORATION																			
848568-30-9	SPRINT NEXTEL CORP		03/31/2006	DISTRIBUTION	0	546,362		546,362	303,680	0	0	0	0	0	0	0	0	0	0	
852061-10-0	SPRINT NEXTEL CORP		02/01/2006	Various	15,400,000	353,915		398,543		3,120	0	0	3,120	0	0	(8,913)	(8,913)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Filing	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 Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
790748-10-0	ST JOE CORP		03/24/2006	Various	16,500,000	391,678		1,178,545	1,109,130	69,415	0	0	69,415	0	1,178,545	0	(186,867)	(186,867)	2,640		
790849-10-3	ST JUDE MEDICAL		02/01/2006	Various	235,100,000	12,587,407		10,905,901	11,802,020	(898,009)	0	0	(898,009)	0	10,904,011	0	1,683,396	1,683,396	0		
854616-10-9	STANLEY WORKS		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	14,649		8,342	14,412	(6,070)	0	0	(6,070)	0	8,342	0	6,307	6,307	0		
855030-10-2	STARBUCKS CORP		02/01/2006	Various	3,200,000	75,422		52,386	72,672	(20,286)	0	0	(20,286)	0	52,386	0	23,035	23,035	0		
855244-10-9	STARBUCKS CORP		03/06/2006	Various	58,400,000	2,095,557		1,771,362	102,034	(59,916)	0	0	(59,916)	0	1,769,820	0	325,737	325,737	0		
855904-20-3	STARWOOD HOTELS & RESORTS TRUST		03/30/2006	Various	58,500,000	3,813,350		2,382,609	1,820,010	(1,286,434)	0	0	(1,286,434)	0	2,382,314	0	1,431,036	1,431,036	30,240		
863667-10-1	STRYKER CORP		03/28/2006	Various	26,000,000	1,163,681		1,209,770	57,759	(24,021)	0	0	(24,021)	0	1,209,770	0	(46,089)	(46,089)	143		
866674-10-4	SUN COMMUNITIES		03/10/2006	Various	39,600,000	1,260,586		1,315,654	1,243,440	72,214	0	0	72,214	0	1,315,654	0	(55,069)	(55,069)	1,666		
866810-10-4	SUN MICROSYSTEMS, INC.		02/01/2006	Various	305,800,000	1,356,634		1,138,061	1,281,302	(147,717)	0	0	(147,717)	0	1,133,585	0	223,049	223,049	0		
86764P-10-9	SUNOCO INC		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	57,190		24,310	47,028	(22,718)	0	0	(22,718)	0	24,310	0	32,881	32,881	0		
86768K-10-6	SUNRISE SENIOR LIVING INC.		02/16/2006	CANTOR, FITZGERALD & CO.	2,300,000	78,896		41,589	77,533	(42,697)	0	0	(42,697)	0	34,837	0	44,059	44,059	0		
867892-10-1	SUNSTONE HOTEL INVESTORS INC.		03/17/2006	MORGAN STANLEY DEAN WITTER	3,700,000	108,962		107,187	0	0	0	0	0	0	107,187	0	1,775	1,775	0		
868536-10-3	SUPER VALU STORES, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	19,082		16,130	19,488	(3,877)	0	0	(3,877)	0	15,612	0	3,471	3,471	0		
871503-10-8	SYNATEC CORP		02/27/2006	Various	236,100,000	4,056,946		4,556,539	92,750	(1,113)	0	0	(1,113)	0	4,531,509	0	(474,563)	(474,563)	0		
871508-10-7	SYMBION TECHNOLOGIES, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	13,414		16,212	14,102	(3,487)	0	0	(3,487)	0	10,615	0	2,799	2,799	0		
871607-10-7	SYNOPSYS, INC.		02/28/2006	DISTRIBUTION	0	237,879		0	0	0	0	0	0	0	0	0	237,879	237,879	0		
871829-10-7	SYSCO CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	2,800,000	95,780		51,995	86,940	(34,993)	0	0	(34,993)	0	51,947	0	33,833	33,833	476		
875465-10-6	TARGET FACTORY OUTLETS		03/17/2006	Various	45,100,000	1,593,446		1,037,884	1,005,900	(22,194)	0	0	(22,194)	0	1,027,894	0	491,552	491,552	4,064		
87612E-10-6	TARGET CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	3,900,000	1,273,600		1,271,131	214,363	(87,591)	0	0	(87,591)	0	126,792	0	86,808	86,808	0		
876664-10-3	TAUBMAN CENTERS, INC.		02/01/2006	Various	35,400,000	1,412,575		1,323,152	0	0	0	0	0	0	1,323,152	0	89,424	89,424	0		
879131-10-0	TEKTRONIX INC.		03/29/2006	MORGAN STANLEY DEAN WITTER	2,400,000	11,812		6,379	11,284	(4,905)	0	0	(4,905)	0	6,379	0	5,433	5,433	24		
879664-10-0	TELLABS, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	28,200,000	23,449		12,700	21,800	(9,100)	0	0	(9,100)	0	12,700	0	12,749	12,749	0		
879968-10-7	TEMPLE-INLAND, INC.		03/29/2006	Various	28,290,000	1,311,188		1,253,280	510,842	(19,422)	0	0	(19,422)	0	1,253,280	0	57,909	57,909	2,723		
880336-10-0	TENET HEALTHCARE CORP CO		02/01/2006	MORGAN STANLEY DEAN WITTER	2,100,000	15,267		31,920	16,086	84	0	0	84	0	16,170	0	(903)	(903)	0		
880770-10-2	TERADYNE, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	900,000	15,723		13,634	36	36	0	0	36	0	13,149	0	2,574	2,574	0		
882508-10-4	TEXAS INSTRUMENTS		02/01/2006	Various	361,600,000	11,642,383		10,148,664	11,596,512	(1,447,848)	0	0	(1,447,848)	0	10,148,664	0	1,493,719	1,493,719	216		
883203-10-1	TEXTRON, INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	800,000	41,056		32,886	46,188	(32,802)	0	0	(32,802)	0	13,386	0	37,670	37,670	210		
427866-10-8	THE HERSEY COMPANY		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	23,293		25,050	44,200	(19,150)	0	0	(19,150)	0	25,050	0	16,087	16,087	0		
883556-10-2	THERMO ELECTRON		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	23,293		14,927	22,991	(6,164)	0	0	(6,164)	0	14,927	0	8,366	8,366	0		
886547-10-8	TIFFANY & CO		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	22,277		23,610	22,974	204	0	0	204	0	23,178	0	(901)	(901)	48		
88706M-10-3	TIM HORTONS		03/24/2006	GOLDMAN, SACHS & CO	1,000,000	30,699		23,162	0	0	0	0	0	0	23,162	0	7,537	7,537	0		
887317-10-5	TIME WARNER INC		02/01/2006	Various	470,800,000	8,330,090		7,651,563	8,210,752	(584,635)	0	0	(584,635)	0	7,626,117	0	703,973	703,973	0		
872540-10-9	TJX COS INC NEW		02/01/2006	Various	397,700,000	9,837,710		9,334,728	8,541,671	53,329	0	0	53,329	0	9,323,175	0	514,535	514,535	0		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/08/2006	DISTRIBUTION	0	5,273		5,273	0	0	0	0	0	0	5,273	0	0	0	0		
892081-10-0	TOWN & COUNTRY		03/31/2006	Various	5,300,000	216,007		162,143	179,193	(17,050)	0	0	(17,050)	0	162,143	0	53,864	53,864	1,128		
89579K-10-9	TRIAD HOSPITALS, INC.		02/01/2006	Various	11,800,000	488,029		476,416	0	0	0	0	0	0	476,416	0	11,614	11,614	0		
896047-10-7	TRIUMPH CO		02/01/2006	MORGAN STANLEY DEAN WITTER	1,200,000	34,354		46,761	36,312	288	0	0	288	0	36,600	0	(2,246)	(2,246)	0		
89687P-10-7	TRIZC PROPERTIES, INC.		03/31/2006	Various	7,400,000	173,912		161,405	0	0	0	0	0	0	160,062	0	13,851	13,851	0		
902124-10-6	TYCO INTERNATIONAL LTD.		02/01/2006	Various	128,869,000	3,678,852		3,612,905	3,719,159	(120,444)	0	0	(120,444)	0	3,598,715	0	80,136	80,136	12,887		
902404-10-3	TYSON FOODS, INC. CLASS		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	45,697		19,514	18,810	198	0	0	198	0	19,008	0	(3,311)	(3,311)	0		
91274F-10-4	U STORE IT		03/31/2006	Various	3,800,000	108,788		108,507	79,990	(604)	0	0	(604)	0	108,507	0	280	280	507		
903914-10-9	ULTRA PETROLEUM CORP		01/26/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	73,700,000	4,841,723		4,610,918	0	0	0	0	0	0	4,610,918	0	230,805	230,805	0		
904311-10-7	UNDER ARMOUR INC		02/28/2006	MORGAN DILLON READ LLC	8,600,000	284,235		251,822	0	0	0	0	0	0	251,822	0	32,413	32,413	0		
907818-10-8	UNION PAC CORP COM		02/01/2006	Various	18,400,000	1,596,531		1,459,370	96,612	(17,139)	0	0	(17,139)	0	1,459,370	0	139,161	139,161	360		
909214-10-8	UNION PAC CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	8,745		7,755	1,200	1,200											

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	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							
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator	
925524-30-8	VERTEC PHARMACEUTICALS		03/10/2006	Various	182,000,000	6,963,164		4,715,510	4,598,754	(448,741)	.0	.0	(448,741)	.0	4,715,510	.0	2,247,654	2,247,654	.0			
925524-30-8	VIACOM - CLASS B		01/03/2006	Various	444,072,000	13,285,995		14,084,885	14,476,747	(544,327)	.0	.0	(544,327)	.0	13,932,420	.0	(636,425)	(636,425)	31,085			
925539-20-1	VIACOM - CLASS B		02/01/2006	Various	178,211,100	7,403,577		7,411,795	7,411,795	.0	.0	.0	.0	.0	7,411,795	.0	(8,218)	(8,218)	.0			
927460-10-5	VINTAGE PETROLEUM INC.		01/30/2006	CANTOR, FITZGERALD & CO.	19,600,000	1,167,203		360,385	1,045,268	(783,107)	.0	.0	(783,107)	.0	3,168,025	.0	905,042	905,042	1,078			
929042-10-9	VORNADO REALTY TRUS.		03/31/2006	Various	37,400,000	3,463,696		3,168,480	2,454,018	(30,253)	.0	.0	(30,253)	.0	3,168,025	.0	295,671	295,671	13,520			
929160-10-9	VULCAN MATERIALS		02/01/2006	MORGAN STANLEY DEAN WITTER	38,176	38,176		29,441	33,875	(4,724)	.0	.0	(4,724)	.0	2,915,151	.0	9,025	9,025	.0			
930160-10-9	WALGREEN CO.		03/09/2006	MORGAN STANLEY DEAN WITTER	57,200,000	2,553,154		2,503,943	199,170	(4,545)	.0	.0	(4,545)	.0	2,495,450	.0	57,704	57,704	3,426			
931442-10-3	WAL-MART STORES		02/01/2006	MORGAN STANLEY DEAN WITTER	71,000,000	83,325		514,800	514,800	(431,475)	.0	.0	(431,475)	.0	1,957,277	.0	425,990	425,990	1,650			
938653-10-1	WASHINGTON REAL ESTATE		02/01/2006	MORGAN STANLEY DEAN WITTER	75,800,000	2,391,130		1,957,277	2,300,530	(343,253)	.0	.0	(343,253)	.0	1,957,277	.0	433,853	433,853	.0			
941061-10-9	WASTE MANAGEMENT INC.		02/01/2006	Various	66,400,000	2,020,940		2,015,240	2,015,240	(167,409)	.0	.0	(167,409)	.0	1,847,831	.0	173,109	173,109	.0			
941848-10-3	WATERS CORPORATION		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	20,627		18,496	18,900	(404)	.0	.0	(404)	.0	16,310	.0	2,131	2,131	.0			
942883-10-3	WATSON PHARMACEUTIC		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	16,497		19,964	16,255	.55	.0	.0	.55	.0	821,916	.0	40,409	40,409	8,611			
948741-10-3	WEINGARTEN REALTY		03/31/2006	Various	20,200,000	862,325		821,916	202,027	(29,532)	.0	.0	(29,532)	.0	202,027	.0	21,531	21,531	.0			
949731-10-7	WELLPPOINT INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	2,900,000	223,568		202,027	175,538	(6,887)	.0	.0	(6,887)	.0	20,743	.0	8,896	8,896	.0			
950590-10-9	WENDY'S INTERNATIONAL		02/01/2006	MORGAN STANLEY DEAN WITTER	500,000	29,639		20,743	27,630	.0	.0	.0	.0	.0	98,600	.0	11,249	11,249	.0			
959319-10-4	WESTERN FEEFINING INC.		01/19/2006	LLC FROM WONT.	5,800,000	109,849		98,600	.0	.0	.0	.0	.0	.0	3,265,225	.0	105,578	105,578	550			
962166-10-4	WEYERHAEUSER CO COM.		02/01/2006	Various	50,000,000	3,370,803		3,266,017	3,317,000	(51,775)	.0	.0	(51,775)	.0	3,265,225	.0	7,080	7,080	.0			
963320-10-6	WHIRLPOOL CORP		02/01/2006	MORGAN STANLEY DEAN WITTER	300,000	24,076		16,996	25,128	(8,132)	.0	.0	(8,132)	.0	16,996	.0	398	398	1,290			
966937-10-6	WHOLE FOODS MARKET		02/01/2006	MORGAN STANLEY DEAN WITTER	600,000	43,718		43,319	48,434	(3,115)	.0	.0	(3,115)	.0	4,452,430	.0	87,112	87,112	.0			
969457-10-0	WILLIAMS COS., INC.		02/01/2006	Various	186,600,000	4,539,542		4,452,822	57,925	(9,515)	.0	.0	(9,515)	.0	4,452,430	.0	(14,950)	(14,950)	5,513			
97563A-10-2	WINSTON HOTELS		02/15/2006	Various	45,000,000	456,124		471,074	445,500	25,574	.0	.0	25,574	.0	471,074	.0	.0	.0	.0			
982330-10-5	WRIGHT EXPRESS CORP		02/16/2006	FENNER, & SMITH	106,400,000	2,576,517		2,369,682	2,252,800	42,677	.0	.0	42,677	.0	2,385,124	.0	191,393	191,393	.0			
982526-10-5	WRIGLEY (NM) JR.		02/01/2006	MORGAN STANLEY DEAN WITTER	89,800,000	51,613		46,272	53,192	(6,920)	.0	.0	(6,920)	.0	4,227,444	.0	5,341	5,341	224			
983024-10-6	WYETH		03/28/2006	Various	89,400,000	4,215,843		4,227,444	271,813	(26,993)	.0	.0	(26,993)	.0	3,192,381	.0	48,399	48,399	13,025			
984121-10-3	XEROX CORP		02/01/2006	Various	227,100,000	3,350,420		3,320,847	3,320,847	.0	.0	.0	.0	.0	134,634	.0	158,039	158,039	.0			
983919-10-1	XILINX INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,500,000	42,038		36,141	37,815	(35,829)	.0	.0	(35,829)	.0	1,986	.0	40,052	40,052	.0			
983759-10-1	XM SATELLITE RADIO HDQS INC.		01/06/2006	BRIDGE TRADING CO	445,000,000	12,402,593		13,294,594	12,139,600	178,000	.0	.0	178,000	.0	12,317,600	.0	84,993	84,993	.0			
98385X-10-6	XTO ENERGY INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,600,000	78,510		64,205	70,304	(6,099)	.0	.0	(6,099)	.0	64,205	.0	14,305	14,305	120			
984332-10-6	YAHOO INC.		02/01/2006	Various	305,100,000	12,310,653		12,256,837	11,953,818	308,666	.0	.0	308,666	.0	12,262,484	.0	48,168	48,168	.0			
988498-10-1	YUM! BRANDS INC.		02/01/2006	MORGAN STANLEY DEAN WITTER	1,300,000	64,881		30,582	60,944	(30,382)	.0	.0	(30,382)	.0	30,582	.0	34,299	34,299	150			
989569-10-2	ZIMMER HOLDINGS		02/01/2006	MORGAN STANLEY DEAN WITTER	1,100,000	76,147		89,969	74,184	616	.0	.0	616	.0	74,800	.0	1,347	1,347	.0			
98974P-10-0	ZIX CORPORATION		01/05/2006	CANTOR, FITZGERALD & CO.	8,500,000	112,880		112,880	16,235	.0	.0	.0	.0	.0	26,889	.0	(9,287)	(9,287)	.0			
112900-10-5	BROOKFIELD PROPERTIES		03/22/2006	Various	74,100,000	2,272,511		1,591,622	1,591,622	(50,678)	.0	.0	(50,678)	.0	2,136,144	.0	136,367	136,367	5,238			
00521T-10-8	ARISTOCRAT LEISURE NPV		03/01/2006	ALLIANCE BERNSTEIN	224,829,000	1,941,425		1,869,553	2,031,780	(270,773)	.0	.0	(270,773)	.0	1,869,553	.0	71,873	71,873	.0			
01498R-10-9	BLUESCOPE STEEL LTD.		02/22/2006	ALLIANCE BERNSTEIN	141,634,000	683,577		558,840	724,175	(143,171)	.0	.0	(143,171)	.0	558,840	.0	124,738	124,738	.0			
05701N-10-2	GROUP		01/23/2006	ALLIANCE BERNSTEIN	164,700,000	427,126		468,656	430,032	14,883	.0	.0	14,883	.0	468,656	.0	(28,452)	(28,452)	.0			
B33432-12-9	DELTA ZE GROUP NPV		03/31/2006	ALLIANCE BERNSTEIN	14,100,000	967,747		838,406	918,065	(114,415)	.0	.0	(114,415)	.0	838,406	.0	146,946	146,946	12,253			
G11505-11-1	ACCENTURE LTD.		01/18/2006	Various	381,400,000	11,586,827		10,344,084	11,011,018	(666,934)	.0	.0	(666,934)	.0	10,344,084	.0	1,242,743	1,242,743	.0			
G16962-10-5	COOPER INDUSTRIES INC		02/13/2006	Various	173,200,000	9,926,313		10,009,963	1,279,386	(86,099)	.0	.0	(86,099)	.0	10,009,963	.0	(83,649)	(83,649)	11,910			
G24182-10-0	CLASS A		02/01/2006	MORGAN STANLEY DEAN WITTER	400,000	32,590		19,234	29,200	(9,966)	.0	.0	(9,966)	.0	19,234	.0	13,356	13,356	148			
G4776S-10-1	INGERSOLL-RAND CO, CLASS A		02/01/2006	Various	72,900,000	2,962,671		2,742,193	2,942,973	(203,977)	.0	.0	(203,977)	.0	2,738,997	.0	223,675	223,675	.0			
G6359P-10-3	INGORS INDUSTRIES L		02/01/2006	MORGAN STANLEY DEAN WITTER	700,000	55,465		49,357	53,023	(3,668)	.0	.0	(3,668)	.0	49,357	.0	7,138	7,138	.0			
G6908B-10-1	METROPCS INTERNET		02/01/2006	Various	155,200,000	6,352,255		6,147,615	4,042,581	(18,850)	.0	.0	(18,850)	.0	6,147,615	.0	204,640	204,640	.0			
G9007R-10-9	TRANSOCEAN INC.		03/09/2006	Various	83,000,000	4,592,805		4,067,322	4,118,679	(375,521)												

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21	22
										11	12	13	14	15								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D..01/30/2006	ALL IANCE BERNSTEIN	331,000	2,234,158		2,200,047	2,274,346	(65,182)	.0	.0	(65,182)	(9,117)	2,200,047	55,595	(21,484)	34,111	.0	.0	J		
J22848-10-5	HOYA CORPORATION	D..03/31/2006	ALL IANCE BERNSTEIN	26,200,000	1,956,580		941,183	941,183	(348,766)	.0	.0	(348,766)	70,086	662,503	(44,435)	(28,516)	394,047	.0	.0	J		
J41121-10-4	WATSUBISHI ELC IND NPV	D..02/20/2006	ALL IANCE BERNSTEIN	46,000,000	927,998		960,502	927,998	79,665	.0	.0	(79,665)	(7,839)	960,502	5,257	(37,761)	(32,504)	.0	.0	J		
J43830-11-6	DAIICHI KASEI CO	D..03/30/2006	ALL IANCE BERNSTEIN	153,800,000	3,344,902		3,400,979	3,400,979	(1,902,133)	.0	.0	(1,902,133)	251,105	1,749,952	(117,768)	1,749,952	1,595,041	.0	.0	J		
J57160-12-9	NISSAN MOTOR	D..01/13/2006	ALL IANCE BERNSTEIN	90,100,000	986,806		801,819	912,283	(79,485)	.0	.0	(79,485)	(30,958)	801,819	45,335	139,653	184,987	.0	.0	J		
J58472-11-9	NITTO DENKO	D..03/24/2006	ALL IANCE BERNSTEIN	9,900,000	811,536		856,807	811,536	.0	.0	.0	.0	.0	856,807	160	(45,421)	(45,421)	.0	.0	J		
J72208-10-1	SHIMADZU CO LTD JPV50	D..02/17/2006	ALL IANCE BERNSTEIN	15,700,000	1,754,656		2,170,839	2,170,839	(508,396)	.0	.0	(508,396)	79,645	1,742,088	(58,442)	71,008	12,566	.0	.0	J		
J81195-12-5	TAHARA STEEL CO JPV50	D..01/26/2006	ALL IANCE BERNSTEIN	65,000,000	1,065,880		788,922	1,037,530	(298,835)	.0	.0	(298,835)	50,227	788,922	(13,500)	290,458	276,958	.0	.0	J		
J89534-10-3	YAMADA DENKI CO	D..02/16/2006	ALL IANCE BERNSTEIN	13,700,000	1,551,301		968,990	1,713,226	(848,861)	.0	.0	(848,861)	104,625	968,990	(50,107)	632,418	582,311	.0	.0	J		
L02181-10-1	ARCELOR NPV	D..03/20/2006	ALL IANCE BERNSTEIN	82,000,000	3,079,962		1,166,335	2,045,736	(825,642)	.0	.0	(825,642)	(53,760)	1,166,335	51,490	1,862,138	1,913,627	.0	.0	J		
N07059-16-0	ASIL HOLDING NV EURO 02	D..03/27/2006	ALL IANCE BERNSTEIN	103,452,000	2,061,990		2,370,785	.0	.0	.0	.0	.0	.0	2,370,785	(17,149)	(291,646)	(308,765)	.0	.0	J		
Y2573F-10-2	INTERNATIONAL ELECTRONICS	F..02/28/2006	DISTRIBUTION	.0	49,080		.0	.0	.0	.0	.0	.0	.0	.0	.0	49,080	49,080	.0	.0	J		
E6271Z-15-5	INDRA SYSTEMS SA	D..01/26/2006	ALL IANCE BERNSTEIN	65,069,000	1,242,929		1,271,445	1,267,154	(21,039)	.0	.0	(21,039)	25,331	1,271,445	23,169	(51,685)	(28,516)	.0	.0	J		
H01301-10-2	ALCON INC	F..02/27/2006	ALL IANCE BERNSTEIN	32,300,000	3,685,409		2,351,651	3,882,080	(1,815,960)	.0	.0	(1,815,960)	.0	2,351,651	.0	1,333,759	1,333,759	.0	.0	J		
H43300-12-0	WICROMS SEMI CONDU CMM	D..02/24/2006	ALL IANCE BERNSTEIN	16,300,000	511,320		689,599	537,998	101,612	.0	.0	101,612	48,989	689,599	(53,471)	(123,809)	(177,279)	.0	.0	J		
H57312-40-6	NESTLE SH PAR CHFT	D..03/23/2006	ALL IANCE BERNSTEIN	5,953,000	1,744,088		1,775,370	1,775,125	(15,836)	.0	.0	(15,836)	16,083	1,775,370	14,791	(46,075)	(31,282)	.0	.0	J		
H78300-10-6	NIBEL BIOCHE HLDS CMM	D..01/05/2006	ALL IANCE BERNSTEIN	938,000	134,017		135,359	139,482	(22,230)	.0	.0	(22,230)	18,427	135,359	(13,186)	11,844	(1,342)	.0	.0	J		
H82002-15-0	NIVARTIS REGISTERED	D..02/02/2006	ALL IANCE BERNSTEIN	28,487,000	1,572,956		1,517,761	1,492,491	8,424	.0	.0	8,424	16,947	1,517,761	29,164	26,031	56,195	.0	.0	J		
H82933-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D..02/02/2006	ALL IANCE BERNSTEIN	9,583,000	1,471,904		1,250,871	1,434,594	(280,915)	.0	.0	(280,915)	97,192	1,250,871	(38,693)	259,726	221,033	.0	.0	J		
G1104A-10-3	BHP BILLITON PLC ORD US\$0.50	D..02/28/2006	ALL IANCE BERNSTEIN	58,442,000	975,034		957,383	689,156	(26,589)	.0	.0	(26,589)	17,409	957,383	(11,538)	29,188	17,650	.0	.0	J		
G25508-10-5	CRH ORD EURO 32	D..02/09/2006	ALL IANCE BERNSTEIN	21,987,000	694,661		616,870	644,483	(50,372)	.0	.0	(50,372)	22,759	616,870	(13,250)	91,041	77,791	.0	.0	J		
G3910J-11-2	GLAXOSMITHKLINE PLC	D..01/25/2006	ALL IANCE BERNSTEIN	96,521,000	2,443,001		2,599,136	2,434,163	83,903	.0	.0	83,903	25,753	2,543,819	58,967	(159,686)	(100,819)	15,280	.0	J		
G66838-12-8	TATE & LYLE ORD GBP0.25	D..03/27/2006	ALL IANCE BERNSTEIN	38,700,000	406,016		400,923	374,036	(15,669)	.0	.0	(15,669)	42,556	400,923	(33,755)	38,848	5,093	4,478	.0	J		
G00637-10-2	TRINITY MIRROR ORD GBP0.10	D..03/24/2006	ALL IANCE BERNSTEIN	69,600,000	689,280		671,058	684,655	20	.0	.0	20	(13,617)	671,058	22,398	(4,196)	18,202	.0	.0	J		
G91278-10-8	MOLSELEY ORD GBP0.25	D..01/17/2006	ALL IANCE BERNSTEIN	26,529,000	550,427		546,314	557,905	(42,868)	.0	.0	(42,868)	33,277	546,314	(30,862)	32,975	2,113	.0	.0	J		
6599999 - Common Stocks - Industrial and Miscel	ADVANCED DRIVERS				1,220,838,371		1,116,534,361	970,690,459	(87,143,395)	(393)		(87,143,792)	937,095	1,100,288,170	(150,512)	120,700,713	120,550,201	2,283,345	XXX	XXX		
00767H-13-3	EDUCATION PRODUCTS AND SERVICES LTD	D..01/03/2006	REDEMPTION	506,000,000	50,000		.0	.0	.0	.0	.0	.0	.0	.0	.0	50,000	50,000	.0	.0	A		
6599999 - Common Stocks - Parent, Subsidiaries and Affiliates					50,000		.0	.0	.0	.0	.0	.0	.0	.0	.0	50,000	50,000	.0	.0	XXX		
291934-10-3	DRETFUS MONEY MARKET FUND	D..01/17/2006	DIRECT	255,940	256		256	256	.0	.0	.0	.0	.0	256	.0	.0	.0	2	.0	XXX		
7199999 - Common Stocks - Money Market Mutual Funds					256		.0	.0	.0	.0	.0	.0	.0	256	.0	.0	.0	.0	.0	XXX		
7999997 - Common Stocks - Part 4					1,580,091,976		1,446,907,225	1,267,971,311	(118,267,059)	(52,698)	.0	(118,319,757)	1,510,073	1,427,969,030	(420,079)	152,543,026	152,122,946	3,223,346	.0	XXX		
7299999 - total - Common Stocks					1,580,091,976		1,446,907,225	1,267,971,311	(118,267,059)	(52,698)	.0	(118,319,757)	1,510,073	1,427,969,030	(420,079)	152,543,026	152,122,946	3,223,346	.0	XXX		
7399999 - total - Preferred and Common Stocks					1,632,416,456		1,498,731,724	1,301,238,062	(118,267,059)	(168,141)	.0	(118,435,199)	1,510,073	1,479,120,338	(420,079)	153,716,197	153,296,118	3,950,766	.0	XXX		
7499999 - total																						
7599999 - total																						
7699999 - total																						
7799999 - total																						
7899999 - total																						
7999999 - total																						
7999999 Totals							XX	5,124,517,578	4,500,193,711	(107,076,936)	884,971	(107,014,401)	1,510,073	5,095,380,418	(420,079)	187,481,503	187,061,424	54,045,438	.0	XXX		

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

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/(Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS SP330298B ON APACHE CORP.....	5,000,000	12/20/2012	0.0000% (0.3800%)	12/16/2005	BARCLAY'S CAPITAL	0	0		19,104	19,104	0	0	(4,750)	64,850
CDS SPH402607 ON NEXEN INC.....	5,000,000	12/20/2012	0.0000% (0.5600%)	12/14/2005	GOLDMAN SACHS	0	0		(32,239)	(32,239)	0	0	(7,000)	64,850
CDS SPH402658 ON BEAR STEARNS COS INC/TH.....	5,000,000	12/20/2012	0.0000% (0.3100%)	12/14/2005	UBS AG	0	0		(3,921)	(3,921)	0	0	(3,875)	64,850
CDS SP3302915 ON SEMPR ENERGY.....	5,000,000	12/20/2012	0.0000% (0.5800%)	12/19/2005	BARCLAY'S CAPITAL	0	0		(69,248)	(69,248)	0	0	(7,250)	64,850
CDS SP3302919 ON MARATHON OIL CORP.....	5,000,000	12/20/2012	0.0000% (0.3500%)	12/19/2005	GOLDMAN SACHS	0	0		(24,274)	(24,274)	0	0	(4,375)	64,850
CDS SP3302A19 ON RYLAND GROUP INC.....	5,000,000	03/20/2011	0.0000% (0.9600%)	12/20/2005	CREDIT SUISSE FB	0	0		(11,731)	(11,731)	0	0	(12,000)	55,748
CDS SP3302A35 ON COMMERCIAL METALS CO.....	5,000,000	03/20/2011	0.0000% (0.4700%)	12/20/2005	DEUTSCHE BANK	0	0		(26,140)	(26,140)	0	0	(5,875)	55,748
CDS SP3302A50 ON WALT DISNEY CO.....	5,000,000	03/20/2011	0.0000% (0.3500%)	12/21/2005	BARCLAY'S CAPITAL	0	0		(28,526)	(28,526)	0	0	(4,375)	55,748
CDS SP9501Z07 ON CDX NA HY 5".....	23,750,000	12/20/2010	0.0000% (3.9500%)	03/03/2006	LEHMAN BROTHERS	(575,938)	(568,245)		(943,873)	(943,873)	7,693	0	(67,488)	258,156
CDS SPD402626 ON MORGAN STANLEY.....	10,000,000	03/20/2016	0.0000% (0.3900%)	02/08/2006	LEHMAN BROTHERS	0	0		(18)	(18)	0	0	(5,525)	157,941
CDS SPG402404 ON MBNA AMERICA BANK VA.....	5,000,000	12/20/2010	0.0000% (0.1200%)	10/05/2005	GOLDMAN SACHS	0	0		(10,880)	(10,880)	0	0	(1,500)	54,349
CDS SPG402504 ON ACE INA HOLDINGS INC.....	5,000,000	12/20/2010	0.0000% (0.4300%)	10/19/2005	UBS AG	0	0		(31,169)	(31,169)	0	0	(5,375)	54,349
CDS SPV601CC7 ON VALERO ENERGY CORP.....	10,000,000	06/20/2016	0.0000% (0.6500%)	02/10/2006	GOLDMAN SACHS	0	0		(69,635)	(69,635)	0	0	(8,847)	159,923
CDS SPV601FK6 ON WYETH.....	20,000,000	03/20/2016	0.0000% (0.3400%)	03/09/2006	GOLDMAN SACHS	0	0		(93,527)	(93,527)	0	0	(4,156)	315,881
CDS SPV601FL4 ON MCDONALD'S CORP.....	10,000,000	03/20/2013	0.0000% (0.3200%)	03/13/2006	UBS AG	0	0		(25,370)	(25,370)	0	0	(1,600)	132,054
0599999 - Subtotal - Swaps - Hedging Transactions						(575,938)	(568,245)	XXX	(1,351,446)	(1,351,446)	7,693		(144,000)	1,624,145
CDS SPD402FB9 ON STARWOOD HOTELS & RESORTS.....	1,000,000	03/20/2011	0.8200% (0.0000%)	02/14/2006	DEUTSCHE BANK	0	0		0	5,186	0	0	1,025	11,150
CDS SPG4026L4 ON GENWORTH FINANCIAL INC.....	5,000,000	12/20/2010	0.3200% (0.0000%)	11/02/2005	BARCLAY'S CAPITAL	0	0		0	2,163	0	0	4,000	54,349
CDS SPW401X14 ON MARSH & MCLENNAN COS INC.....	5,000,000	03/20/2008	0.2700% (0.0000%)	11/17/2005	BARCLAY'S CAPITAL	0	0		0	7,368	0	0	3,375	35,112
CDS SPH401YX1 ON ENERGY CORP.....	5,000,000	03/20/2008	0.2400% (0.0000%)	11/17/2005	MORGAN STANLEY	0	0		0	(859)	0	0	3,000	35,112
CDS SPV5014R2 ON AMERADA HESS CORP.....	10,000,000	09/20/2006	0.2700% (0.0000%)	11/09/2005	WACHOVIA	0	0		0	1,490	0	0	6,750	34,423
CDS SPV601A16 ON CAROLINA POWER & LIGHT.....	18,000,000	12/20/2007	0.2600% (0.0000%)	01/11/2006	WACHOVIA	0	0		0	40,584	0	0	10,270	118,147
INT RATE SWAP0650 ON GSCI EXCESS RETURN INDEX.....	125,000,000	09/29/2006	GSCI ER (0.3000%)	09/30/2005	GOLDMAN SACHS	0	0		0	(184,542)	0	0	(2,277,540)	441,336
INT RATE SWAP0651 ON GSCI EXCESS RETURN INDEX.....	50,000,000	09/29/2006	GSCI ER (0.3000%)	09/30/2005	BANK.....	0	0		0	(73,817)	0	0	(911,016)	176,534
INT RATE SWAP0652 ON GSCI EXCESS RETURN INDEX.....	25,000,000	10/31/2006	GSCI ER (0.3000%)	11/01/2005	GOLDMAN SACHS	0	0		0	(43,236)	0	0	(455,508)	95,731
INT RATE SWAP0658 ON GSCI EXCESS RETURN INDEX.....	25,000,000	11/30/2006	GSCI ER (0.3000%)	11/18/2005	GOLDMAN SACHS	0	0		0	(49,193)	0	0	(455,508)	102,202
INT RATE SWAP0660 ON GSCI EXCESS RETURN INDEX.....	25,000,000	11/30/2006	GSCI ER (0.3000%)	11/30/2005	GOLDMAN SACHS	0	0		0	(49,193)	0	0	(455,303)	102,202
INT RATE SWAP0685 ON GSCI EXCESS RETURN INDEX.....	25,000,000	12/29/2006	GSCI ER (0.3000%)	12/27/2005	GOLDMAN SACHS	0	0		0	(54,926)	0	0	(455,303)	108,105
INT RATE SWAP0686 ON GSCI EXCESS RETURN INDEX.....	50,000,000	01/31/2007	GSCI ER (0.3000%)	01/04/2006	JP MORGAN CHASE	0	0		0	(122,683)	0	0	(1,325,325)	228,904
INT RATE SWAP0687 ON GSCI EXCESS RETURN INDEX.....	25,000,000	01/31/2007	GSCI ER (0.3000%)	01/05/2006	JP MORGAN CHASE	0	0		0	(61,342)	0	0	(506,905)	114,452
INT RATE SWAP0698 ON GSCI EXCESS RETURN INDEX.....	30,000,000	01/31/2007	GSCI ER (0.3000%)	01/31/2006	BANK.....	0	0		0	(73,610)	0	0	(1,664,153)	137,343
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(656,611)			(8,478,140)	1,795,101
2599999 - Subtotal - Hedging Transactions						(575,938)	(568,245)	XXX	(1,351,446)	(2,008,057)	7,693		(8,622,141)	3,419,247
2799999 - Subtotal - Other Derivative Transactions						(575,938)	(568,245)	XXX	(1,351,446)	(1,351,446)	7,693		(144,000)	1,624,145
9999999 - Totals						(575,938)	(568,245)	XXX	(1,351,446)	(2,008,057)	7,693		(8,478,140)	1,795,101

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open 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	Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INDEX FUTURES - EMINI S & P 500.....	175	06/15/2006	11,306,245	11,403,875	97,630	03/30/2006	CME	0	97,630	0	0	557,250
INDEX FUTURES - RUSSELL 2000.....	124	06/16/2006	45,415,496	47,851,600	2,436,104	03/13/2006	CME	0	2,436,104	0	0	1,674,000
INDEX FUTURES - EMINI RUSSELL 2000.....	83	06/16/2006	6,109,456	6,405,940	296,485	03/30/2006	CME	0	296,485	0	0	224,100
INDEX FUTURES - S & P 500.....	186	06/15/2006	59,913,669	60,603,450	689,781	03/10/2006	CME	0	689,781	0	0	2,929,500
0199999 - Subtotal - Long Futures - Hedging Transactions			122,744,866	126,264,865	3,520,000	XXX	XXX		3,520,000			5,378,850
0499999 - Subtotal - Long Futures			122,744,866	126,264,865	3,520,000	XXX	XXX		3,520,000			5,378,850
COMMODITY FUTURES - CRUDE OIL.....	525	04/20/2006	33,791,769	34,980,750	(1,188,981)	03/29/2006	NYMEX	0	(1,188,981)	0	0	2,480,625
INTEREST RATE FUTURES - GOV'T 5YR NOTES.....	350	06/30/2006	36,738,154	36,553,125	185,029	03/08/2006	CBOT	0	185,029	0	0	175,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES.....	150	06/19/2006	30,651,114	30,578,907	72,207	02/17/2006	CBOT	0	72,207	0	0	45,000
0599999 - Subtotal - Short Futures - Hedging Transactions			101,181,037	102,112,782	(931,745)	XXX	XXX		(931,745)			2,700,625
0899999 - Subtotal - Short Futures			101,181,037	102,112,782	(931,745)	XXX	XXX		(931,745)			2,700,625
2599999 - Subtotal - Hedging Transactions			223,925,903	228,377,647	2,588,255	XXX	XXX		2,588,255			8,079,475
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			223,925,903	228,377,647	2,588,255	XXX	XXX		2,588,255			8,079,475

STATEMENT AS OF MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 CASH EQUIVALENTS

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Gross Investment Income
0020A3-DA-5	AT&T INC.		03/22/2006	0.000	04/10/2006	13,891,450	0	18,389
0020A3-DC-1	AT&T INC.		03/14/2006	0.000	04/12/2006	29,457,635	0	89,325
02360S-D3-9	AMEREN CORP.		03/31/2006	0.000	04/03/2006	8,997,525	0	1,238
02635S-D3-3	AMERICAN GENERAL FINANCE CORP.		03/27/2006	0.000	04/26/2006	24,917,535	0	16,493
03221K-DJ-8	AMSTERDAM FUNDING.		03/16/2006	0.000	04/18/2006	29,145,171	0	61,016
035050-D7-9	ANGLO IRISH BANK CORP.		03/24/2006	0.000	04/07/2006	6,494,822	0	6,904
035050-EA-1	ANGLO IRISH BANK CORP.		03/10/2006	0.000	05/10/2006	23,379,327	0	68,072
0453W3-D3-0	ASSA ABLOY FINANCE.		03/31/2006	0.000	04/03/2006	1,399,615	0	193
09365K-D6-9	BLOCK FINANCIAL CORP.		03/23/2006	0.000	04/06/2006	19,986,528	0	24,250
10421U-D5-9	BRADFORD & BINGLEY PLC.		03/03/2006	0.000	04/05/2006	9,994,867	0	37,217
11040F-DJ-1	BRITANNIA BUILDING SOCIETY.		01/19/2006	0.000	04/18/2006	25,831,623	0	234,537
12619U-DJ-7	CRC FUNDING, LLC.		03/16/2006	0.000	04/18/2006	48,891,248	0	102,355
15668L-D3-5	CENTURY TELECOMMUNICATIONS.		03/31/2006	0.000	04/03/2006	19,994,444	0	2,778
2082M3-E5-0	CONOCOPHILLIPS.		03/31/2006	0.000	05/05/2006	14,931,575	0	2,012
24902U-D3-3	DENTSPLY INTL. INC.		03/31/2006	0.000	04/03/2006	7,697,883	0	1,059
26882S-D5-2	ENTERPRISE RENT-A-CAR COMPANY.		03/31/2006	0.000	04/05/2006	9,994,611	0	1,347
29284K-D3-2	ENGELHARD CORP.		03/31/2006	0.000	04/03/2006	8,865,586	0	1,207
3024A1-DC-4	FCAR OWNER TRUST (SERIES 1).		03/13/2006	0.000	04/12/2006	74,893,209	0	184,457
34108B-DU-6	FLORIDA POWER & LIGHT CO.		03/27/2006	0.000	04/28/2006	24,699,879	0	16,319
3495F3-D3-6	FORTIS FUNDING LLC.		03/31/2006	0.000	04/03/2006	23,993,533	0	3,234
4042X3-D5-1	HSH NORDBANK AG.		03/27/2006	0.000	04/26/2006	24,917,535	0	16,493
42550W-DA-2	HENKEL CORP.		03/28/2006	0.000	04/10/2006	29,963,625	0	16,167
46271K-D6-4	IRISH LIFE & PERMANENT.		01/19/2006	0.000	04/06/2006	34,478,438	0	310,500
49833W-DC-2	KITTY HAWK FUNDING CORP.		03/13/2006	0.000	04/12/2006	37,945,893	0	93,458
5006E1-DU-4	KOREAN DEVELOPMENT BANK - NY.		03/27/2006	0.000	04/24/2006	19,938,922	0	13,278
50559D-D5-7	LACLEDE GAS COMPANY.		03/28/2006	0.000	04/26/2006	14,950,000	0	8,000
5312TU-DH-0	LIBERTY STREET FUNDING CORP.		03/15/2006	0.000	04/17/2006	7,983,324	0	17,718
5705X5-D3-2	MARKET STREET FUNDING CORP.		03/31/2006	0.000	04/03/2006	32,910,167	0	4,417
57163S-D5-7	MARRIOTT INTERNATIONAL.		03/31/2006	0.000	04/05/2006	9,994,611	0	1,347
57183B-DU-5	MARSHALL & ISLEY CORP.		03/28/2006	0.000	04/28/2006	29,892,675	0	15,900
64351V-E8-1	NEW CENTER ASSET TRUST.		03/16/2006	0.000	05/08/2006	9,951,284	0	21,067
64351V-E8-4	NEW CENTER ASSET TRUST.		03/10/2006	0.000	05/11/2006	27,693,066	0	80,814
65475M-DA-5	NISSAN MOTOR ACCEPTANCE.		03/27/2006	0.000	04/10/2006	9,488,553	0	6,360
6556P3-DD-8	NORTHERN ROCK PLC.		03/14/2006	0.000	04/13/2006	34,945,516	0	81,726
71343S-DK-3	PEPSI/AMERICAS INC.		03/24/2006	0.000	04/25/2006	29,904,400	0	31,867
74251D-D3-3	PRINCIPAL FINANCIAL SERVICES INC.		03/31/2006	0.000	04/03/2006	19,734,703	0	2,648
75820W-D3-2	REED ELSEFIER.		03/31/2006	0.000	04/03/2006	19,994,544	0	2,728
7749E3-D3-7	ROCKWELL AUTOMATION.		03/31/2006	0.000	04/03/2006	799,778	0	111
80311W-DA-6	SARA LEE CORP.		03/27/2006	0.000	04/04/2006	18,392,578	0	12,369
82124W-DA-5	SHEFFIELD RECEIVABLES.		03/16/2006	0.000	04/10/2006	35,788,079	0	74,526
82655F-E2-2	SIGMA-ALDRICH CORP.		03/16/2006	0.000	04/18/2006	15,407,728	0	32,256
83700F-DJ-1	SOUTH CAROLINA ELECTRIC & GAS.		03/17/2006	0.000	05/12/2006	6,962,212	0	16,590
88562M-DJ-2	THREE RIVERS FUNDING.		03/16/2006	0.000	04/18/2006	7,818,386	0	15,541
8910A1-DD-7	TORCHMARK CORP.		03/13/2006	0.000	04/18/2006	32,926,759	0	66,933
8910A1-E1-2	TORCHMARK CORP.		03/31/2006	0.000	04/13/2006	9,984,267	0	24,911
90655K-D3-5	UNION ELECTRIC CO.		03/31/2006	0.000	05/01/2006	11,952,000	0	1,600
912795-WF-3	VECTREN UTILITY HOLDINGS.	C	03/31/2006	0.000	04/03/2006	1,299,643	0	179
92240F-D3-4	VERIZON GLOBAL.		02/17/2006	0.000	04/20/2006	9,976,936	0	52,197
92344W-DA-8	COUNTRYWIDE HOME LOANS.		03/31/2006	0.000	04/03/2006	3,742,977	0	512
ST1000-93-1			03/15/2006	4.740	04/13/2006	20,000,000	44,767	5,333
01999999	Total Cash Equivalents					1,007,184,662	44,767	1,881,945



SUPPLEMENT FOR MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

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

SUPPLEMENT “A” TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
				3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Northern Mariana Islands	MP								
57. Canada	CN								
58. Aggregate other alien	OT	0	0	0	0	0	0	0	0
59. Totals		0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
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 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

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

SUPPLEMENT “A” TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
				3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Northern Mariana Islands	MP								
57. Canada	CN								
58. Aggregate other alien	OT	0	0	0	0	0	0	0	0
59. Totals		0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
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 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

Designate the type of health care providers
reported on this page
Other Health Care Professionals

SUPPLEMENT “A” TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
				3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Northern Mariana Islands	MP								
57. Canada	CN								
58. Aggregate other alien	OT	0	0	0	0	0	0	0	0
59. Totals		0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
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 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

Designate the type of health care providers
reported on this page
Other Health Care Facilities

SUPPLEMENT “A” TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
				3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Northern Mariana Islands	MP								
57. Canada	CN								
58. Aggregate other alien	OT	0	0	0	0	0	0	0	0
59. Totals		0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
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 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR MARCH 31, 2006 OF THE ALLSTATE INSURANCE COMPANY

Designate the type of health care providers
reported on this page
Medical Malpractice Policies

SUPPLEMENT “A” TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
				3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1.	Alabama AL								
2.	Alaska AK								
3.	Arizona AZ								
4.	Arkansas AR								
5.	California CA								
6.	Colorado CO								
7.	Connecticut CT								
8.	Delaware DE								
9.	District of Columbia DC								
10.	Florida FL								
11.	Georgia GA								
12.	Hawaii HI								
13.	Idaho ID								
14.	Illinois IL								
15.	Indiana IN								
16.	Iowa IA								
17.	Kansas KS								
18.	Kentucky KY								
19.	Louisiana LA								
20.	Maine ME								
21.	Maryland MD								
22.	Massachusetts MA						300,000		
23.	Michigan MI								
24.	Minnesota MN								
25.	Mississippi MS								
26.	Missouri MO								
27.	Montana MT								
28.	Nebraska NE								
29.	Nevada NV								
30.	New Hampshire NH								
31.	New Jersey NJ								
32.	New Mexico NM								
33.	New York NY								
34.	North Carolina NC								
35.	North Dakota ND								
36.	Ohio OH								
37.	Oklahoma OK								
38.	Oregon OR								
39.	Pennsylvania PA						1		0
40.	Rhode Island RI								
41.	South Carolina SC								
42.	South Dakota SD								
43.	Tennessee TN								
44.	Texas TX								
45.	Utah UT								
46.	Vermont VT								
47.	Virginia VA								
48.	Washington WA								
49.	West Virginia WV								
50.	Wisconsin WI								
51.	Wyoming WY								
52.	American Samoa AS								
53.	Guam GU								
54.	Puerto Rico PR								
55.	U.S. Virgin Islands VI								
56.	Northern Mariana Islands MP								
57.	Canada CN								
58.	Aggregate other alien OT	0	0	0	0	0	0	0	0
59.	Totals	0	0	0	0	0	300,001	0	0
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
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 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0