

QUARTERLY STATEMENT

OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

of **PROVIDENCE COUNTY**

in the state of **RHODE ISLAND**

TO THE

Insurance Department

OF THE

STATE OF RHODE ISLAND

FOR THE QUARTER ENDED

June 30, 2006

HEALTH

2006



53473200620100102

HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2006

OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile US

Licensed as business type: Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity [X]
Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization []
Other [] Is HMO Federally Qualified? YES [] NO []

Incorporated/Organized: February 27, 1939 Commenced Business: September 1, 1939

Statutory Home Office: 444 WESTMINSTER STREET PROVIDENCE, RI 02903

Main Administrative Office: 444 WESTMINSTER STREET PROVIDENCE, RI 02903 401-459-1000

Mail Address: 444 WESTMINSTER STREET PROVIDENCE, RI 02903

Primary Location of Books and Records: ONE EMPIRE PLAZA PROVIDENCE, RI 02903 401-459-1000

Internet Website Address: WWW.BCBSRI.COM

Statutory Statement Contact: BRIAN M. O'MALLEY 401-459-1924

O'MALLEY.B@BCBSRI.ORG 401-459-1875

Policyowner Relations Contact: LORI QUARANTA PROVIDENCE, RI 02903 401-459-5520

OFFICERS

Table with 2 columns: Name, Title. Rows include JAMES E. PURCELL (PRESIDENT & CHIEF EXECUTIVE OFFICER) and JAMES JOY (SR. V.P. & CHIEF FINANCIAL OFFICER).

Vice-Presidents

Table with 4 columns: Name, Title, Name, Title. Lists various vice-presidents such as THOMAS A. BOYD (EXEC. VICE PRESIDENT) and MATTHEW T. BRANNIGAN (V.P. - MARKETING & SALES).

DIRECTORS OR TRUSTEES

Table with 4 columns: Name, Title, Name, Title. Lists directors/trustees such as FRANCIS X. BASILE, JR., M.D. (JUDGE EDWARD C. CLIFTON) and MONICA HORAN, ESQ. (JUANA I. HORTON).

State of RHODE ISLAND
County of PROVIDENCE 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.

(Signature) JAMES E. PURCELL (Printed Name) 1. PRESIDENT & CHIEF EXECUTIVE OFFICER (Title)
(Signature) JAMES JOY (Printed Name) 2. SR. V.P. & CHIEF FINANCIAL OFFICER (Title)
(Signature) (Printed Name) 3. (Title)

Subscribed and sworn to before me this 15th day of AUGUST, 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

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	470,651,112		470,651,112	468,594,860
2. Stocks:				
2.1 Preferred stocks	241,000		241,000	241,000
2.2 Common stocks	33,698,043		33,698,043	22,868,404
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	18,730,980		18,730,980	19,005,641
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ (17,270,839)), cash equivalents (\$ 40,837,712) and short-term investments (\$ 14,685,870)	38,252,743		38,252,743	1,170,369
6. Contract loans (including \$ 0 premium notes)				
7. Other invested assets				
8. Receivables for securities	2,121,986		2,121,986	
9. Aggregate write-ins for invested assets				
10. Subtotals, cash and invested assets (Lines 1 to 9)	563,695,864		563,695,864	511,880,274
11. Title plants less \$ 0 charged off (for Title insurers only)				
12. Investment income due and accrued	4,566,769		4,566,769	4,511,722
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	32,225,800	134,132	32,091,668	24,107,631
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
13.3 Accrued retrospective premiums	228,599		228,599	747,674
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	290,576		290,576	298,989
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans	16,394,595		16,394,595	18,247,447
16.1 Current federal and foreign income tax recoverable and interest thereon	4,411		4,411	3,296
16.2 Net deferred tax asset	16,414,739	10,925,494	5,489,245	5,428,549
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	27,808,201	27,134,728	673,473	821,994
19. Furniture and equipment, including health care delivery assets (\$ 0)	3,492,906	3,492,906		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates				
22. Health care (\$ 11,221,375) and other amounts receivable	11,221,375	127,196	11,094,179	10,584,231
23. Aggregate write-ins for other than invested assets	25,634,127	6,390,016	19,244,111	17,804,978
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	701,977,962	48,204,472	653,773,490	594,436,785
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	701,977,962	48,204,472	653,773,490	594,436,785

DETAILS OF WRITE-INS				
0901.				
0902.				
0903.				
0998. Summary of remaining write-ins for Line 09 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)				
2301. PNS EQUIPMENT/BLUE CROSS MDSE INVENTORY	69,504		69,504	176,142
2302. COLLATERAL FUND HOME & HOST	771,523		771,523	666,538
2303. FEP UNPAID CLAIMS	6,539,000		6,539,000	6,297,000
2398. Summary of remaining write-ins for Line 23 from overflow page	18,254,100	6,390,016	11,864,084	10,665,298
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	25,634,127	6,390,016	19,244,111	17,804,978

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 0 reinsurance ceded)	142,986,189		142,986,189	137,053,161
2. Accrued medical incentive pool and bonus amounts	97,221		97,221	75,076
3. Unpaid claims adjustment expenses	24,542,705		24,542,705	24,332,567
4. Aggregate health policy reserves				
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	56,168,136		56,168,136	24,641,059
9. General expenses due or accrued	29,146,200		29,146,200	30,008,495
10.1 Current federal and foreign income tax payable and interest thereon (including \$ (20,770) on realized gains (losses))	2,960,670		2,960,670	4,813,821
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	1,417,787		1,417,787	1,155,015
13. Remittances and items not allocated	976,396		976,396	285,340
14. Borrowed money (including \$ 0 current) and interest thereon \$ 0 (including \$ 0 current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Payable for securities	1,977,446		1,977,446	
17. Funds held under reinsurance treaties (with \$ 0 authorized reinsurers and \$ 0 unauthorized reinsurers)				
18. Reinsurance in unauthorized companies				
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Liability for amounts held under uninsured plans	20,023,592		20,023,592	27,237,203
21. Aggregate write-ins for other liabilities (including \$ 12,617,653 current)	33,059,448		33,059,448	28,932,751
22. Total liabilities (Lines 1 to 21)	313,355,790		313,355,790	278,534,488
23. Aggregate write-ins for special surplus funds	X X X	X X X		
24. Common capital stock	X X X	X X X		
25. Preferred capital stock	X X X	X X X		
26. Gross paid in and contributed surplus	X X X	X X X		
27. Surplus notes	X X X	X X X		
28. Aggregate write-ins for other than special surplus funds	X X X	X X X		
29. Unassigned funds (surplus)	X X X	X X X	340,417,700	315,902,297
30. Less treasury stock, at cost:				
30.1 0 shares common (value included in Line 24 \$ 0)	X X X	X X X		
30.2 0 shares preferred (value included in Line 25 \$ 0)	X X X	X X X		
31. Total capital and surplus (Lines 23 to 29 minus Line 30)	X X X	X X X	340,417,700	315,902,297
32. Total liabilities, capital and surplus (Lines 22 and 31)	X X X	X X X	653,773,490	594,436,785

DETAILS OF WRITE-INS				
2101. UNFUNDED BENEFIT OBLIG/OTHER CARRIER PAYABLES	20,784,429		20,784,429	19,900,008
2102. FEP & MISCELLANEOUS CLAIMS PAYABLES	589,620		589,620	1,822,977
2103. OTHER ACCOUNTS PAYABLE	11,247,557		11,247,557	6,209,892
2198. Summary of remaining write-ins for Line 21 from overflow page	437,842		437,842	999,874
2199. Totals (Lines 2101 through 2103 plus 2198) (Line 21 above)	33,059,448		33,059,448	28,932,751
2301.	X X X	X X X		
2302.	X X X	X X X		
2303.	X X X	X X X		
2398. Summary of remaining write-ins for Line 23 from overflow page	X X X	X X X		
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	X X X	X X X		
2801.	X X X	X X X		
2802.	X X X	X X X		
2803.	X X X	X X X		
2898. Summary of remaining write-ins for Line 28 from overflow page	X X X	X X X		
2899. Totals (Lines 2801 through 2803 plus 2898) (Line 28 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date
	1 Uncovered	2 Total	3 Total
1. Member Months	X X X	2,404,523	2,663,231
2. Net premium income (including \$ 0 non-health premium income)	X X X	837,934,228	800,664,600
3. Change in unearned premium reserves and reserve for rate credits	X X X		
4. Fee-for-service (net of \$ 0 medical expenses)	X X X		
5. Risk revenue	X X X		
6. Aggregate write-ins for other health care related revenues	X X X		
7. Aggregate write-ins for other non-health revenues	X X X		
8. Total revenues (Lines 2 to 7)	X X X	837,934,228	800,664,600
Hospital and Medical:			
9. Hospital/medical benefits		548,018,457	547,215,599
10. Other professional services		13,591,101	19,698,145
11. Outside referrals			
12. Emergency room and out-of-area		51,404,525	47,260,371
13. Prescription drugs		102,154,858	92,519,903
14. Aggregate write-ins for other hospital and medical		24,117,321	22,924,838
15. Incentive pool, withhold adjustments and bonus amounts			
16. Subtotal (Lines 9 to 15)		739,286,262	729,618,856
Less:			
17. Net reinsurance recoveries		677,842	702,189
18. Total hospital and medical (Lines 16 minus 17)		738,608,420	728,916,667
19. Non-health claims (net)			
20. Claims adjustment expenses, including \$ 10,000,021 cost containment expenses		30,963,832	26,877,859
21. General administrative expenses		55,870,750	52,285,224
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)			
23. Total underwriting deductions (Lines 18 through 22)		825,443,002	808,079,750
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	12,491,226	(7,415,150)
25. Net investment income earned		9,949,859	8,188,424
26. Net realized capital gains (losses) less capital gains tax of \$ 0		(184,577)	1,329,601
27. Net investment gains (losses) (Lines 25 plus 26)		9,765,282	9,518,025
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ 0) (amount charged off \$ 0)]			
29. Aggregate write-ins for other income or expenses		(8,583)	(9,725,108)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	22,247,925	(7,622,233)
31. Federal and foreign income taxes incurred	X X X	5,262,208	(4,857,274)
32. Net income (loss) (Lines 30 minus 31)	X X X	16,985,717	(2,764,959)

DETAILS OF WRITE-INS			
0601.	X X X		
0602.	X X X		
0603.	X X X		
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X		
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X		
0701.	X X X		
0702.	X X X		
0703.	X X X		
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X		
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X		
1401. MENTAL HEALTH		24,117,321	22,924,838
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)		24,117,321	22,924,838
2901. BLUECARD INTEREST/OTHER INTEREST		(46,822)	69,928
2902. REAL ESTATE INCOME		21,226	7,462
2903. BANK SERVICE CHARGES		(146,300)	(132,312)
2998. Summary of remaining write-ins for Line 29 from overflow page		163,313	(9,670,186)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(8,583)	(9,725,108)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	315,902,297	286,530,157	286,530,157
34. Net income or (loss) from Line 32	16,985,717	(2,764,959)	31,054,531
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	544,861	(1,175,655)	(1,558,912)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	1,647,079	(2,636,894)	(7,723)
39. Change in nonadmitted assets	5,002,964	300,180	(5,860,649)
40. Change in unauthorized reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus	334,782		5,744,893
48. Net change in capital and surplus (Lines 34 to 47)	24,515,403	(6,277,328)	29,372,140
49. Capital and surplus end of reporting period (Line 33 plus 48)	340,417,700	280,252,829	315,902,297

DETAILS OF WRITE-INS			
4701. CHANGE IN UNRECOGNIZED PRIOR SERVICE COST	334,782		5,744,893
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	334,782		5,744,893

CASH FLOW

Cash from Operations	1 Current Year To Date	2 Prior Year Ended December 31
1. Premiums collected net of reinsurance	856,448,988	1,582,236,880
2. Net investment income	10,462,018	18,435,414
3. Miscellaneous income	(8,583)	(11,096,601)
4. Total (Lines 1 to 3)	866,902,423	1,589,575,693
5. Benefit and loss related payments	751,920,835	1,444,672,391
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	56,398,262	105,992,506
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) \$ (36,915) net of tax on capital gains (losses)	7,115,359	3,715,613
10. Total (Lines 5 through 9)	815,434,456	1,554,380,510
11. Net cash from operations (Line 4 minus Line 10)	51,467,967	35,195,183
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	37,053,345	174,627,425
12.2 Stocks	5,146,810	15,345,290
12.3 Mortgage loans		
12.4 Real estate		
12.5 Other invested assets		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	42,200,155	189,972,715
13. Cost of investments acquired (long-term only):		
13.1 Bonds	39,824,164	173,996,869
13.2 Stocks	15,468,805	11,965,386
13.3 Mortgage loans		
13.4 Real estate	5,892	15,972
13.5 Other invested assets		
13.6 Miscellaneous applications	829,635	59,197,257
13.7 Total investments acquired (Lines 13.1 to 13.6)	56,128,496	245,175,484
14. Net increase (or decrease) in contract loans and premium notes		
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(13,928,341)	(55,202,769)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	(457,252)	437,741
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(457,252)	437,741
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)	37,082,374	(19,569,845)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	1,170,369	20,740,214
19.2 End of period (Line 18 plus Line 19.1)	38,252,743	1,170,369

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

20.0001.		
20.0002.		
20.0003.		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Stop Loss	11 Disability Income	12 Long-Term Care	13 Other
		2 Individual	3 Group										
Total Members at end of:													
1. Prior Year	443,447	16,030	258,855	26,564		62,783	24,889	40,335	13,991				
2. First Quarter	400,211	16,233	260,557	26,240		18,519	24,614	40,328	13,720				
3. Second Quarter	412,853	15,162	272,458	25,944		20,956	24,503	39,999	13,831				
4. Third Quarter													
5. Current Year													
6. Current Year Member Months	2,404,523	95,296	1,577,674	157,393		102,258	147,393	241,927	82,582				
Total Member Ambulatory Encounters for Period:													
7. Physician	386,424	11,643	299,463					62,116	13,202				
8. Non-Physician	1,174,306	33,328	828,780					274,540	37,658				
9. Total	1,560,730	44,971	1,128,243					336,656	50,860				
10. Hospital Patient Days Incurred	72,455	2,497	31,613					36,065	2,280				
11. Number of Inpatient Admissions	15,458	502	7,692					6,618	646				
12. Health Premiums Written	838,549,651	26,518,415	502,919,821	27,361,894		14,840,395	44,034,672	204,000,446	18,874,008				
13. Life Premiums Direct													
14. Property/Casualty Premiums Written													
15. Health Premiums Earned	837,934,228	26,425,098	502,825,562	27,361,894		14,840,395	44,034,672	203,700,154	18,746,453				
16. Property/Casualty Premiums Earned													
17. Amount Paid for Provision of Health Care Services	751,920,835	26,317,229	442,129,451	24,813,388		13,534,575	42,107,567	186,476,367	16,542,258				
18. Amount Incurred for Provision of Health Care Services	738,608,420	25,853,513	434,341,683	24,671,424		13,591,101	41,511,887	182,680,559	15,958,253				

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**UNDERWRITING AND INVESTMENT EXHIBIT
ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE**

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical)	63,417,687	396,238,390	13,039,280	80,132,300	76,456,967	88,007,276
2. Medicare Supplement	4,828,833	16,088,406	435,733	6,240,267	5,264,566	7,547,000
3. Dental only	1,670,725	12,510,376	100,009	1,661,991	1,770,734	2,352,000
4. Vision only						
5. Federal Employees Health Benefits Plan	5,079,639	36,190,248	464,294	6,074,716	5,543,933	6,297,000
6. Title XVIII - Medicare	25,639,041	154,957,730	723,194	31,411,719	26,362,235	30,051,125
7. Title XIX - Medicaid	2,350,107	13,704,210	196,953	2,505,743	2,547,060	2,798,760
8. Other health						
9. Health subtotal (Lines 1 to 8)	102,986,032	629,689,360	14,959,463	128,026,736	117,945,495	137,053,161
10. Healthcare receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals	102,986,032	629,689,360	14,959,463	128,026,736	117,945,495	137,053,161

(a) Excludes \$ 0 Loans or advances to providers not yet expensed.

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07/26/2006 8:27 pm

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

- no significant change

2. Accounting Changes and Correction of Errors

- no significant change

3. Business Combinations and Goodwill

- no significant change

4. Discontinued Operations

- no significant change

5. Investments

- no significant change

6. Joint Ventures, Partnerships and Limited Liability Companies

- no significant change

7. Investment Income

- no significant change

8. Derivative Instruments

- no significant change

9. Income Taxes

- no significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

Effective January 1, 2005, the Plan liquidated its wholly owned subsidiary, Coordinated Health Partners, Inc. (CHiP).

11. Debt

- no significant change

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

- no significant change

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

- no significant change

14. Contingencies

- no significant change

15. Leases

NOTES TO FINANCIAL STATEMENTS

- no significant change

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

- no significant change

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

- no significant change

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

- no significant change

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

- no significant change

20. September 11 Events

- no significant change

21. Other Items

- no significant change

22. Events Subsequent

- no significant change

23. Reinsurance

- no significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- no significant change

25. Change in Incurred Claims and Claim Adjustment Expenses

- no significant change

26. Intercompany Pooling Arrangements

- no significant change

27. Structured Settlements

- no significant change

28. Health Care Receivables

- no significant change

29. Participating Policies

NOTES TO FINANCIAL STATEMENTS

- no significant change

30. Premium Deficiency Reserves

- no significant change

31. Anticipated Salvage and Subrogation

- no significant change

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 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 [X] No []
- 2.2 If yes, date of change: 01/31/2006
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2005
- 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. 12/31/2001
- 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). 02/12/2004
- 6.4 By what department or departments? RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION-INSURANCE DIVISION
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES (Continued)

FINANCIAL

9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
 9.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____

INVESTMENT

10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]
 10.2 If yes, explain _____

 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto: _____

 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____
 13. Amount of real estate and mortgages held in short-term investments: \$ _____
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
 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	\$ _____	\$ _____
14.23 Common Stock	\$ _____	\$ _____
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)	\$ _____	\$ _____
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 [] No [X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [X]
 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
INVESTORS BANK & TRUST	200 CLARENDON STREET BOSTON MA 02111

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

1	2	3
Central Registration Depository	Name(s)	Address
107423	CONNING ASSET MANAGEMENT	ONE FINANCIAL PLAZA HARTFORD, CT06103
107957	ARMSTRONG SHAW ASSOCIATES	45 GROVE STREET NEW CANAAN CT 06840
110356	MADISON INVESTMENT ADVISORS	550 SCIENCE DRIVE MADISON WI 53711
108254	ADVISORY RESEARCH	TWO PRUDENTIAL PLAZA 180 N. STETSON SUITE 5780, CHICAGO, IL 60601

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: _____

SCHEDULE A - VERIFICATION Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,005,641	19,548,917
2. Increase (decrease) by adjustment	(280,553)	(559,248)
3. Cost of acquired		
4. Cost of additions to and permanent improvements	5,892	15,972
5. Total profit (loss) on sales		
6. Increase (decrease) by foreign exchange adjustment		
7. Amount received on sales		
8. Book/adjusted carrying value at end of current period	18,730,980	19,005,641
9. Total valuation allowance		
10. Subtotal (Lines 8 plus 9)	18,730,980	19,005,641
11. Total nonadmitted amounts		
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	18,730,980	19,005,641

SCHEDULE B - VERIFICATION Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year		
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions		
2.2 Additional investment made after acquisitions		
3. Accrual of discount and mortgage interest points and commitment fees		
4. Increase (decrease) by adjustment	NONE	
5. Total profit (loss) on sale		
6. Amounts paid on account or in full during the period		
7. Amortization of premium		
8. Increase (decrease) by foreign exchange adjustment		
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period		
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)		
12. Total nonadmitted amounts		
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)		

SCHEDULE BA - VERIFICATION Other Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year		
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions		
2.2 Additional investment made after acquisitions		
3. Accrual of discount		
4. Increase (decrease) by adjustment	NONE	
5. Total profit (loss) on sale		
6. Amounts paid on account or in full during the period		
7. Amortization of premium		
8. Increase (decrease) by foreign exchange adjustment		
9. Book/adjusted carrying value of long-term invested assets at end of current period		
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)		
12. Total nonadmitted amounts		
13. Statement value of long term invested assets at end of current period (Page 2, Line 7, Column 3)		

SCHEDULE D - VERIFICATION Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	491,704,264	497,304,748
2. Cost of bonds and stocks acquired	55,292,969	185,962,255
3. Accrual of discount	274,549	439,951
4. Increase (decrease) by adjustment	531,526	(1,558,911)
5. Increase (decrease) by foreign exchange adjustment		
6. Total profit (loss) on disposal	(171,242)	1,712,404
7. Consideration for bonds and stocks disposed of	42,200,155	189,972,715
8. Amortization of premium	841,755	2,183,468
9. Book/adjusted carrying value, current period	504,590,156	491,704,264
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)	504,590,156	491,704,264
12. Total nonadmitted amounts		
13. Statement value	504,590,156	491,704,264

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	482,154,492	155,233,457	153,779,161	(268,996)	482,154,492	483,339,792		477,918,699
2. Class 2	1,995,522			1,668	1,995,522	1,997,190		1,993,872
3. Class 3								
4. Class 4								
5. Class 5								
6. Class 6								
7. Total Bonds	484,150,014	155,233,457	153,779,161	(267,328)	484,150,014	485,336,982		479,912,571
PREFERRED STOCK								
8. Class 1	241,000				241,000	241,000		
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	241,000				241,000	241,000		
15. Total Bonds & Preferred Stock	484,391,014	155,233,457	153,779,161	(267,328)	484,391,014	485,577,982		479,912,571

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	14,685,870	X X X	14,685,870	55,082	

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	11,317,712	5,694,711
2. Cost of short-term investments acquired	188,073,747	357,314,469
3. Increase (decrease) by adjustment		
4. Increase (decrease) by foreign exchange adjustment		
5. Total profit (loss) on disposal of short-term investments		
6. Consideration received on disposal of short-term investments	184,705,589	351,691,468
7. Book/adjusted carrying value, current period	14,685,870	11,317,712
8. Total valuation allowance		
9. Subtotal (Lines 7 plus 8)	14,685,870	11,317,712
10. Total nonadmitted amounts		
11. Statement value (Lines 9 minus 10)	14,685,870	11,317,712
12. Income collected during period	291,434	300,649
13. Income earned during period	309,074	303,224

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
					NONE						

15
07/26/2006 06:27 am

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										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replicated Asset Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions					NONE					
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	X X X		X X X			X X X		X X X		X X X
7. Ending Inventory										

1 6

0 7 / 2 6 / 2 0 0 6 0 6 : 2 7 a m

SCHEDULE S - CEDED REINSURANCE
 Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		Life and Annuity - Affiliates		
		Life and Annuity - Non-Affiliates		
		Accident and Health - Affiliates		
		Accident and Health - Non-Affiliates		
NONE				

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Guaranty Fund (Yes or No)	2 Is Insurer Licensed (Yes or No)	Direct Business Only Year To Date					
			3 Accident and Health Premiums	4 Medicare Title XVIII	5 Medicaid Title XIX	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums and Deposit-Type Contract Funds	8 Property/Casualty Premiums
1. Alabama	AL	NO						
2. Alaska	AK	NO						
3. Arizona	AZ	NO						
4. Arkansas	AR	NO						
5. California	CA	NO						
6. Colorado	CO	NO						
7. Connecticut	CT	NO						
8. Delaware	DE	NO						
9. Dist. Columbia	DC	NO						
10. Florida	FL	NO						
11. Georgia	GA	NO						
12. Hawaii	HI	NO						
13. Idaho	ID	NO						
14. Illinois	IL	NO						
15. Indiana	IN	NO						
16. Iowa	IA	NO						
17. Kansas	KS	NO						
18. Kentucky	KY	NO						
19. Louisiana	LA	NO						
20. Maine	ME	NO						
21. Maryland	MD	NO						
22. Massachusetts	MA	NO						
23. Michigan	MI	NO						
24. Minnesota	MN	NO						
25. Mississippi	MS	NO						
26. Missouri	MO	NO						
27. Montana	MT	NO						
28. Nebraska	NE	NO						
29. Nevada	NV	NO						
30. New Hampshire	NH	NO						
31. New Jersey	NJ	NO						
32. New Mexico	NM	NO						
33. New York	NY	NO						
34. North Carolina	NC	NO						
35. North Dakota	ND	NO						
36. Ohio	OH	NO						
37. Oklahoma	OK	NO						
38. Oregon	OR	NO						
39. Pennsylvania	PA	NO						
40. Rhode Island	RI	NO	YES	564,601,476	203,962,252	18,874,008	44,034,672	
41. South Carolina	SC	NO	NO					
42. South Dakota	SD	NO	NO					
43. Tennessee	TN	NO	NO					
44. Texas	TX	NO	NO					
45. Utah	UT	NO	NO					
46. Vermont	VT	NO	NO					
47. Virginia	VA	NO	NO					
48. Washington	WA	NO	NO					
49. West Virginia	WV	NO	NO					
50. Wisconsin	WI	NO	NO					
51. Wyoming	WY	NO	NO					
52. American Samoa	AS	NO	NO					
53. Guam	GU	NO	NO					
54. Puerto Rico	PR	NO	NO					
55. U.S. Virgin Islands	VI	NO	NO					
56. Northern Mariana Islands	MP	NO	NO					
57. Canada	CN	NO	NO					
58. Aggregate other alien	OT	X X X	X X X					
59. Subtotal	X X X	X X X		564,601,476	203,962,252	18,874,008	44,034,672	
60. Reporting entity contributions for Employee Benefit Plans	X X X	X X X		7,039,048	38,194			
61. Total (Direct Business)	X X X	(a) 1		571,640,524	204,000,446	18,874,008	44,034,672	

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page							
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)							

(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**

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

53473

RI

05-0158952

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW PAGE FOR WRITE-INS

**Page 2 - Continuation
ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	

REMAINING WRITE-INS AGGREGATED AT LINE 09 FOR INVESTED ASSETS

0904.				
0905.				
0906.				
0907.				
0908.				
0909.				
0910.				
0911.				
0912.				
0913.				
0914.				
0915.				
0916.				
0917.				
0918.				
0919.				
0920.				
0921.				
0922.				
0923.				
0924.				
0925.				
0997. Totals (Lines 0904 through 0925) (Page 2, Line 0998)				

REMAINING WRITE-INS AGGREGATED AT LINE 23 FOR OTHER THAN INVESTED ASSETS

2304. OTHER RECEIVABLES	11,864,084		11,864,084	10,665,298
2305. LEASEHOLD IMPROVEMENTS	30,851	30,851		
2306. PREPAID EXPENSE	6,359,165	6,359,165		
2307.				
2308.				
2309.				
2310.				
2311.				
2312.				
2313.				
2314.				
2315.				
2316.				
2317.				
2318.				
2319.				
2320.				
2321.				
2322.				
2323.				
2324.				
2325.				
2397. Totals (Lines 2304 through 2325) (Page 2, Line 2398)	18,254,100	6,390,016	11,864,084	10,665,298

OVERFLOW PAGE FOR WRITE-INS

**Page 3 - Continuation
LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total

REMAINING WRITE-INS AGGREGATED AT LINE 21 FOR OTHER LIABILITIES

2104. CAPITAL LEASES				
2105. ESTIMATED RISK SHARE	427,955		427,955	427,955
2106. PAYABLE FOR ANNUAL EXPERIENCE ACCOUNTING	9,887		9,887	571,919
2107.				
2108.				
2109.				
2110.				
2111.				
2112.				
2113.				
2114.				
2115.				
2116.				
2117.				
2118.				
2119.				
2120.				
2121.				
2122.				
2123.				
2124.				
2125.				
2197. Totals (Lines 2104 through 2125) (Page 3, Line 2198)	437,842		437,842	999,874

REMAINING WRITE-INS AGGREGATED AT LINE 23 FOR SPECIAL SURPLUS FUNDS

2304.	XXX	XXX		
2305.	XXX	XXX		
2306.	XXX	XXX		
2307.	XXX	XXX		
2308.	XXX	XXX		
2309.	XXX	XXX		
2310.	XXX	XXX		
2311.	XXX	XXX		
2312.	XXX	XXX		
2313.	XXX	XXX		
2314.	XXX	XXX		
2315.	XXX	XXX		
2316.	XXX	XXX		
2317.	XXX	XXX		
2318.	XXX	XXX		
2319.	XXX	XXX		
2320.	XXX	XXX		
2321.	XXX	XXX		
2322.	XXX	XXX		
2323.	XXX	XXX		
2324.	XXX	XXX		
2325.	XXX	XXX		
2397. Totals (Lines 2304 through 2325) (Page 3, Line 2398)	XXX	XXX		

REMAINING WRITE-INS AGGREGATED AT LINE 28 FOR OTHER THAN SPECIAL SURPLUS FUNDS

2804.	XXX	XXX		
2805.	XXX	XXX		
2806.	XXX	XXX		
2807.	XXX	XXX		
2808.	XXX	XXX		
2809.	XXX	XXX		
2810.	XXX	XXX		
2811.	XXX	XXX		
2812.	XXX	XXX		
2813.	XXX	XXX		
2814.	XXX	XXX		
2815.	XXX	XXX		
2816.	XXX	XXX		
2817.	XXX	XXX		
2818.	XXX	XXX		
2819.	XXX	XXX		
2820.	XXX	XXX		
2821.	XXX	XXX		
2822.	XXX	XXX		
2823.	XXX	XXX		
2824.	XXX	XXX		
2825.	XXX	XXX		
2897. Totals (Lines 2804 through 2825) (Page 3, Line 2898)	XXX	XXX		

OVERFLOW PAGE FOR WRITE-INS

**Page 4 - Continuation
STATEMENT OF REVENUE AND EXPENSES**

	Current Year To Date		Prior Year To Date
	1	2	3
	Uncovered	Total	Total

REMAINING WRITE-INS AGGREGATED AT LINE 06 FOR OTHER HEALTH CARE RELATED REVENUES

0604.	XXX		
0605.	XXX		
0606.	XXX		
0607.	XXX		
0608.	XXX		
0609.	XXX		
0610.	XXX		
0611.	XXX		
0612.	XXX		
0613.	XXX		
0614.	XXX		
0615.	XXX		
0616.	XXX		
0617.	XXX		
0618.	XXX		
0619.	XXX		
0620.	XXX		
0621.	XXX		
0622.	XXX		
0623.	XXX		
0624.	XXX		
0625.	XXX		
0697. Totals (Lines 0604 through 0625) (Page 4, Line 0698)	XXX		

REMAINING WRITE-INS AGGREGATED AT LINE 07 FOR OTHER NON-HEALTH REVENUES

0704.	XXX		
0705.	XXX		
0706.	XXX		
0707.	XXX		
0708.	XXX		
0709.	XXX		
0710.	XXX		
0711.	XXX		
0712.	XXX		
0713.	XXX		
0714.	XXX		
0715.	XXX		
0716.	XXX		
0717.	XXX		
0718.	XXX		
0719.	XXX		
0720.	XXX		
0721.	XXX		
0722.	XXX		
0723.	XXX		
0724.	XXX		
0725.	XXX		
0797. Totals (Lines 0704 through 0725) (Page 4, Line 0798)	XXX		

OVERFLOW PAGE FOR WRITE-INS

**Page 4 - Continuation
STATEMENT OF REVENUE AND EXPENSES**

	Current Year To Date		Prior Year To Date
	1	2	3
	Uncovered	Total	Total

REMAINING WRITE-INS AGGREGATED AT LINE 14 FOR OTHER HOSPITAL AND MEDICAL

1404.			
1405.			
1406.			
1407.			
1408.			
1409.			
1410.			
1411.			
1412.			
1413.			
1414.			
1415.			
1416.			
1417.			
1418.			
1419.			
1420.			
1421.			
1422.			
1423.			
1424.			
1425.			
1497. Totals (Lines 1404 through 1425) (Page 4, Line 1498)			

REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR OTHER INCOME OR EXPENSES

2904. SHAPE FOUNDATION GRANTS			(750,000)
2905. PHYSICIAN FEE REIMBURSEMENT			(9,389,973)
2906. STOP-LOSS COMMISSION FEES		163,313	469,787
2907.			
2908.			
2909.			
2910.			
2911.			
2912.			
2913.			
2914.			
2915.			
2916.			
2917.			
2918.			
2919.			
2920.			
2921.			
2922.			
2923.			
2924.			
2925.			
2997. Totals (Lines 2904 through 2925) (Page 4, Line 2998)		163,313	(9,670,186)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED During the Current Quarter

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

SCHEDULE A - PART 3

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

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

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SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
Loan Number	2 City	3 State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
NONE											

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2 City	3 State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
NONE												

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SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
NONE															

E03

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		3 City	4 State											
NONE														

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31359M-M7-5	FANNIE MAE		05/02/2006	BANK AMERICA SECURITIES		1,999,540	2,000,000.00		1
912828-BR-0	US TREASURY N/B		06/29/2006	VARIOUS		2,839,609	3,000,000.00	14,436	1
912828-FF-2	US TREASURY N/B		06/16/2006	CSFB		4,009,375	4,000,000.00	19,497	1
912828-DL-1	US TREASURY NOTE		06/29/2006	VARIOUS		1,889,297	2,000,000.00	26,588	1
912828-EV-8	US TREASURY NOTE		06/29/2006	MORGAN STANLEY		1,963,672	2,000,000.00	33,564	1
912828-FD-7	US TREASURY NOTES		05/01/2006	GOLDMAN SACHS		994,141	1,000,000.00	265	1
0399999	Total Bonds U. S. Government				X X X	13,695,634	14,000,000.00	94,350	X X X
002824-AR-1	ABBOTT LABORATORIES		05/09/2006	BANK OF AMERICA		1,895,250	1,900,000.00		1FE
030612-AC-9	AMCAR 2006-RM A3		05/12/2006	CSFB		1,999,306	2,000,000.00		1FE
31396N-6W-1	FHR 3138 PA		05/15/2006	UBS WARBURG		1,980,846	1,985,499.34	5,157	1
52108H-J5-4	LBUBS 2004-C6 A2		05/12/2006	MORGAN STANLEY		1,924,766	2,000,000.00	1,396	1FE
4599999	Total Bonds Industrial and Miscellaneous				X X X	7,800,168	7,885,499.34	6,553	X X X
6099997	Total Bonds Part 3				X X X	21,495,802	21,885,499.34	100,903	X X X
6099998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
6099999	Total Bonds				X X X	21,495,802	21,885,499.34	100,903	X X X
03840P-10-2	AQUILA INC		04/10/2006	VARIOUS	53,400.000	219,177			L
15189T-10-7	CENTERPOINT ENERGY INC		04/10/2006	VARIOUS	14,200.000	169,134			L
6699999	Total Common Stock Public Utilities				X X X	388,311	X X X		X X X
063750-10-3	BANK MUTUAL CORP		04/10/2006	VARIOUS	8,800.000	102,554			L
11373M-10-7	BROOKLINE BANCORP INC		04/10/2006	VARIOUS	10,300.000	157,151			L
14057C-10-6	CAPITOL FED FINL		04/10/2006	VARIOUS	5,000.000	160,266			L
37247D-10-6	GENWORTH FINANCIAL INC A		04/10/2006	VARIOUS	3,000.000	100,805			L
443683-10-7	HUDSON CITY BANCORP INC		04/10/2006	VARIOUS	11,100.000	147,032			L
46146P-10-2	INVESTORS BANCORP INC		04/10/2006	VARIOUS	9,400.000	127,349			L
514936-10-3	LANDAMERICA FINANCIAL GROUP INC		04/10/2006	VARIOUS	2,000.000	136,067			L
527288-10-4	LEUCADIA NATIONAL CORP		04/10/2006	VARIOUS	2,100.000	126,345			L
55261R-10-8	MAF BANCORP INC		04/10/2006	VARIOUS	3,600.000	157,079			L
571748-10-2	MARSH & MCLENNAN COS INC		06/29/2006	VARIOUS	11,255.000	326,116			L
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		04/10/2006	VARIOUS	9,200.000	203,024			L
902788-10-8	UMB FINANCIAL CORPORATION		04/10/2006	VARIOUS	2,600.000	179,420			L
91324P-10-2	UNITEDHEALTH GROUP INC		05/09/2006	PERSHING-CONS RESEARCH CR	5,720.000	253,714			L
6799999	Total Common Stock Banks, Trust and Insurance Companies				X X X	2,176,922	X X X		X X X
014482-10-3	ALEXANDER & BALDWIN INC		04/10/2006	VARIOUS	3,100.000	154,216			L
03076C-10-6	AMERIPRISE FINANCIAL INC		04/10/2006	VARIOUS	3,500.000	157,557			L

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

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
031162-10-0	AMGEN INC		04/25/2006	CAPITAL INSTITUTIONAL SER	1,970.000	130,744			L
044209-10-4	ASHLAND INC		05/12/2006	VARIOUS	3,150.000	208,512			L
073902-10-8	BEAR STEARNS COS INC		04/07/2006	MLCO- CITATION	300.000	42,384			L
125269-10-0	CF INDUSTRIES HOLDINGS INC		05/22/2006	MLCO- CITATION	6,090.000	102,518			L
159864-10-7	CHARLES RIV LABORATORIES INTL INC		05/16/2006	ISI GROUP	1,880.000	73,737			L
165167-10-7	CHESAPEAKE ENERGY CORP		04/07/2006	MLCO- CITATION	1,300.000	40,664			L
125581-10-8	CIT GROUP INC		04/10/2006	VARIOUS	3,300.000	179,746			L
12618H-30-9	CNX GAS CORP		04/10/2006	VARIOUS	3,600.000	96,533			L
247916-20-8	DENBURY RESOURCES INC		04/07/2006	MLCO- CITATION	1,200.000	39,024			L
25468Y-10-7	DISCOVERY HOLDINGS		04/10/2006	VARIOUS	12,500.000	186,987			L
281760-10-8	EDWARDS A G INC		04/10/2006	VARIOUS	2,600.000	133,463			L
29078E-10-5	EMBARQ CORP		05/23/2006	VARIOUS	5,721.100	234,171			L
37184D-10-1	GENESIS HEALTH VENTURES		04/10/2006	VARIOUS	5,900.000	254,296			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP A		05/10/2006	STOCK MERGER	2,316.250	170,000			L
53071M-10-4	LIBERTY MEDIA INTERACTIVE A		05/10/2006	STOCK MERGER	11,581.250	233,027			L
535678-10-6	LINEAR TECHNOLOGY CORP		06/12/2006	RW BAIRD & CO	8,070.000	279,811			L
543162-10-1	LONGS DRUG STORES CORP		04/10/2006	VARIOUS	1,900.000	90,245			L
548661-10-7	LOWES COMPANY		05/25/2006	CREDIT SUISSE FRST BOSTON	3,650.000	221,459			L
552676-10-8	MDC HOLDINGS INC		04/24/2006	VARIOUS	4,120.000	265,318			L
708160-10-6	PENNEY J C INC		04/07/2006	MLCO- CITATION	700.000	42,021			L
723787-10-7	PIONEER NATURAL RESOURCES CO		04/10/2006	VARIOUS	4,700.000	210,605			L
726503-10-5	PLAINS ALL AMERICAN PIPELINE LP		06/13/2006	JEFFERIES & CO INC	2,430.000	106,928			L
726505-10-0	PLAINS EXPL & PRODUCTION CO		04/10/2006	VARIOUS	4,300.000	166,414			L
729251-10-8	PLUM CREEK TIMBER CO INC		04/10/2006	VARIOUS	4,200.000	153,529			L
74837R-10-4	QUICKSILVER RESOURCES INC		04/10/2006	VARIOUS	4,500.000	172,539			L
852061-10-0	SPRINT NEXTEL CORP		04/27/2006	VARIOUS	4,060.000	98,723			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATL INC		04/10/2006	VARIOUS	6,100.000	116,658			L
871503-10-8	SYMANTEC CORP		05/18/2006	VARIOUS	17,350.000	298,822			L
87612E-10-6	TARGET CORP		05/11/2006	VARIOUS	2,475.000	132,791			L
878237-10-6	TECH DATA CORP		04/10/2006	VARIOUS	4,500.000	167,718			L
895927-30-9	TRIARC COS INC CL B SER 1		06/22/2006	CANTOR FITZGERALD & CO	10,540.000	156,414			L
950590-10-9	WENDYS INTERNATIONAL INC		04/10/2006	VARIOUS	2,300.000	141,511			L
151290-88-9	CEMEX SA DE CV-SPONSORED ADR	F	06/15/2006	BEAR STEARNS	1,840.000	98,950			L
460915-20-0	INTRAWEST CORPORATION	F	04/10/2006	VARIOUS	6,600.000	227,626			L
689999	Total Common Stock Industrial and Miscellaneous				X X X	5,585,661	X X X		X X X
729997	Total Common Stock Part 3				X X X	8,150,894	X X X		X X X
729998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X
729999	Total Common Stock				X X X	8,150,894	X X X		X X X
739999	Total Preferred and Common Stock				X X X	8,150,894	X X X		X X X
749999	Totals					29,646,696	X X X	100,903	X X X

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

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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-ation or Market Indicator (a)
3133MN-PQ-8	FED HOME LN BANK		06/16/2006	BANK AMERICA SECU		1,988,920	2,000,000.00	2,094,480	2,049,326		(16,247)		(16,247)		2,033,079		(44,159)	(44,159)	57,958	05/15/2007	1
31359M-RL-9	FNMA		05/05/2006	GREENWICH CAPITAL		1,499,246	1,500,000.00	1,499,205	1,499,890		102		102		1,499,992		(746)	(746)	16,219	05/15/2006	1
3134A4-CR-3	FREDDIE MAC		06/16/2006	GREENWICH CAPITAL		1,481,367	1,500,000.00	1,507,215	1,502,307		(1,100)		(1,100)		1,501,208		(19,841)	(19,841)	22,060	12/15/2006	1
36200Q-YY-4	GNMA I 15 YR #569627		06/15/2006	PRINCIPAL RECEIPT		1,403	1,402.56	1,452	1,448		(1)		(1)		1,447		(45)	(45)	45	02/15/2017	1
36201F-RA-7	GNMA I 15 YR #581981		06/15/2006	PRINCIPAL RECEIPT		1,554	1,554.07	1,580	1,578		(1)		(1)		1,577		(23)	(23)	289	05/15/2017	1
36201B-HY-5	GNMA I 15 YR P/T POOL #578147		06/15/2006	PRINCIPAL RECEIPT		69,008	69,007.81	70,280	70,147		(33)		(33)		70,114		(1,106)	(1,106)	2,881	06/15/2017	1
36201J-GM-5	GNMA I 15 YR P/T POOL #584404		06/15/2006	PRINCIPAL RECEIPT		14,407	14,407.26	14,430	14,421		(1)		(1)		14,420		(13)	(13)	618	05/15/2017	1
36200R-KH-4	GNMA I 15YR #570096		06/15/2006	PRINCIPAL RECEIPT		25,414	25,413.80	25,763	25,710		(10)		(10)		25,700		(286)	(286)	766	12/15/2016	1
36200R-LW-0	GNMA I 30-YR #570141		06/15/2006	PRINCIPAL RECEIPT		5,829	5,828.56	5,829	5,829						5,829				162	12/15/2031	1
36213A-CJ-1	GNMA I 30YR #548273		06/15/2006	PRINCIPAL RECEIPT		513	512.58	520	520						520		(7)	(7)	17	03/15/2032	1
36211E-KW-7	GNMA I P/T POOL #510709		06/15/2006	PRINCIPAL RECEIPT		641	640.81	644	643						643		(2)	(2)	57	11/15/2014	1
36211M-QZ-6	GNMA I P/T POOL #517172		06/15/2006	PRINCIPAL RECEIPT		2,505	2,505.38	2,517	2,513		(1)		(1)		2,513		(8)	(8)	102	11/15/2014	1
36205R-XM-4	GNMA P/T POOL #398584		06/15/2006	PRINCIPAL RECEIPT		4,659	4,659.17	4,546	4,548		1		1		4,550		110	110	186	06/15/2029	1
36207J-2F-9	GNMA P/T POOL #433774		06/15/2006	PRINCIPAL RECEIPT		2,056	2,056.24	2,099	2,098		(1)		(1)		2,097		(41)	(41)	133	05/15/2028	1
36210B-WF-8	GNMA P/T POOL #487646		06/15/2006	PRINCIPAL RECEIPT		1,940	1,939.75	1,906	1,906		34		34		1,940				57	09/15/2029	1
36211E-KG-2	GNMA P/T POOL #510695		06/15/2006	PRINCIPAL RECEIPT		2,716	2,716.15	2,742	2,734		(1)		(1)		2,733		(17)	(17)	109	11/15/2014	1
36211M-Z7-8	GNMA P/T POOL #517466		06/15/2006	PRINCIPAL RECEIPT		628	627.69	634	633						632		(5)	(5)	742	12/15/2014	1
36211R-MX-4	GNMA P/T POOL #520674		06/15/2006	PRINCIPAL RECEIPT		75	74.54	75	75						75				178	04/15/2030	1
36211X-R7-3	GNMA P/T POOL #526210		06/15/2006	PRINCIPAL RECEIPT		46,054	46,053.78	46,486	46,408		(16)		(16)		46,393		(339)	(339)	1,052	02/15/2015	1
36212B-KX-0	GNMA P/T POOL #528710		06/15/2006	PRINCIPAL RECEIPT		51,673	51,672.73	50,389	50,420		12		12		50,432		1,241	1,241	924	04/15/2030	1
36225A-CA-6	GNMA P/T POOL #780065		06/15/2006	PRINCIPAL RECEIPT		23,514	23,514.40	24,470	23,496		(30)		(30)		23,467		48	48	1,034	02/15/2010	1
36225A-D2-3	GNMA P/T POOL #780121		06/15/2006	PRINCIPAL RECEIPT		10,478	10,478.44	11,268	11,058		(10)		(10)		11,048		(570)	(570)	504	04/15/2025	1
912828-CK-4	US TREASURY NOTE		05/05/2006	MERRILL LYNCH		998,516	1,000,000.00	996,172	999,185		673		673		999,857		(1,342)	(1,342)	10,920	05/31/2006	1
912828-AH-3	US TREASURY NOTE		06/16/2006	LEHMAN BROTHER S		978,086	1,000,000.00	1,026,914	1,011,581		(3,210)		(3,210)		1,008,371		(30,285)	(30,285)	27,383	08/15/2007	1
912828-AY-6	US TREASURY NOTE		05/15/2006	VARIOUS		1,999,453	2,000,000.00	2,009,570	2,001,150		(1,187)		(1,187)		1,999,963		(510)	(510)	19,613	05/15/2006	1
912828-CM-0	US TREASURY NOTE		05/05/2006	MERRILL LYNCH		1,994,063	2,000,000.00	2,003,125	2,000,794		(544)		(544)		2,000,249		(6,187)	(6,187)	46,948	06/30/2006	1
0399999	Subtotal - Bonds - U.S. Governments				X X X	11,204,718	11,265,065.72	11,404,311	11,330,418		(21,571)		(21,571)		11,308,849		(104,133)	(104,133)	210,957	X X X	X X X
312967-4A-7	FEDERAL HOME LOAN GOLD		06/15/2006	PRINCIPAL RECEIPT		26,845	26,845.40	26,917	26,911		(2)		(2)		26,909		(63)	(63)	639	06/01/2019	1
312967-J7-8	FEDERAL HOME LOAN GOLD		06/15/2006	PRINCIPAL RECEIPT		27,797	27,796.73	27,849	27,845		(2)		(2)		27,843		(46)	(46)	734	05/01/2019	1
312966-W5-9	FHLMC GOLD #B14268		06/15/2006	PRINCIPAL RECEIPT		103,425	103,424.62	103,295	103,293		(2)		(2)		103,291		134	134	3,715	10/01/2019	1
3128GW-2X-5	FHLMC GOLD 15 YR #E92590		06/15/2006	PRINCIPAL RECEIPT		11,080	11,080.00	11,296	11,273		(5)		(5)		11,268		(188)	(188)	295	11/01/2017	1
31294J-HT-8	FHLMC GOLD 15 YR POOL #E00242		06/15/2006	PRINCIPAL RECEIPT		10,242	10,242.32	10,037	10,128		13		13		10,141		101	101	394	10/01/2008	1
31294J-5N-4	FHLMC GOLD 15-YR #E00853		06/15/2006	PRINCIPAL RECEIPT		5,502	5,502.47	5,510	5,507		(1)		(1)		5,506		(4)	(4)	192	04/01/2015	1
3128GH-DM-0	FHLMC GOLD 15-YR #E81008		06/15/2006	PRINCIPAL RECEIPT		129	129.46	132	132						132		(2)	(2)	6	07/01/2015	1
3128GH-JZ-5	FHLMC GOLD 15YR #E81180		06/15/2006	PRINCIPAL RECEIPT		37,305	37,305.15	38,133	38,051		(21)		(21)		38,029		(724)	(724)	968	08/01/2015	1
3128GW-2U-1	FHLMC GOLD 15YR #E92587		06/15/2006	PRINCIPAL RECEIPT		2,141	2,141.31	2,183	2,179		(1)		(1)		2,178		(36)	(36)	54	11/01/2017	1
31292H-BB-9	FHLMC GOLD P/T POOL #C00934		06/15/2006	PRINCIPAL RECEIPT		1,070	1,070.45	1,071	1,070						1,070				43	03/01/2030	1
31294J-NS-3	FHLMC GOLD P/T POOL#E00401		06/15/2006	PRINCIPAL RECEIPT		4,222	4,222.22	4,377	4,236		(2)		(2)		4,234		(12)	(12)	196	09/01/2010	1

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

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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-ation or Market Indicator (a)
31385Y-N3-5	FNMA 15 YR #556710		06/26/2006	PRINCIPAL RECEIPT		1,641	1,641.47	1,691	1,685		(2)		(2)		1,683		(41)	(41)	204	11/01/2015	1
31388V-MM-7	FNMA 15-YR #616064		06/26/2006	PRINCIPAL RECEIPT		3,446	3,446.08	3,460	3,458		(1)		(1)		3,457		(11)	(11)	106	11/01/2016	1
31371H-DT-2	FNMA 15YR P/T POOL #252214		06/26/2006	PRINCIPAL RECEIPT		5,078	5,078.27	5,158	5,092		(2)		(2)		5,090		(11)	(11)	194	01/01/2014	1
31385P-5Q-3	FNMA 15YR P/T POOL #549055		06/25/2006	PRINCIPAL RECEIPT		2,627	2,627.23	2,653	2,649		(1)		(1)		2,648		(21)	(21)	99	07/15/2015	1
31368H-H8-9	FNMA DWARF P/T POOL #190255		06/25/2006	PRINCIPAL RECEIPT		8,498	8,498.45	8,294	8,430		5		5		8,435		64	64	286	02/01/2009	1
31380S-3Z-4	FNMA DWARF P/T POOL #449116		06/26/2006	PRINCIPAL RECEIPT		4,652	4,651.54	4,740	4,639		(1)		(1)		4,638		13	13	179	11/01/2013	1
31365D-H4-0	FNMA P/T POOL #124551		06/26/2006	PRINCIPAL RECEIPT		6,431	6,430.70	6,602	6,428		(8)		(8)		6,420		11	11	279	11/01/2007	1
31371H-FA-1	FNMA P/T POOL #252261		06/26/2006	PRINCIPAL RECEIPT		5,910	5,909.76	5,995	5,938		(3)		(3)		5,935		(26)	(26)	222	01/01/2014	1
31371H-X4-5	FNMA P/T POOL #252799		06/26/2006	PRINCIPAL RECEIPT		11,796	11,796.48	11,671	11,681		2		2		11,684		113	113	488	10/01/2014	1
31371J-S7-0	FNMA P/T POOL #253542		06/26/2006	PRINCIPAL RECEIPT		10,651	10,651.06	10,749	10,734		(5)		(5)		10,729		(78)	(78)	455	11/01/2015	1
31379R-EM-6	FNMA P/T POOL #426840		06/26/2006	PRINCIPAL RECEIPT		28,862	28,861.62	31,564	29,861		(31)		(31)		29,830		(969)	(969)	2,413	01/01/2007	1
31379X-H3-2	FNMA P/T POOL #432350		06/26/2006	PRINCIPAL RECEIPT		16,138	16,137.58	16,347	16,257		(10)		(10)		16,247		(110)	(110)	571	06/01/2013	1
31380P-W9-6	FNMA P/T POOL #446272		06/25/2006	PRINCIPAL RECEIPT		1,659	1,658.78	1,713	1,659		(2)		(2)		1,657		2	2	66	06/01/2012	1
31383H-PW-8	FNMA P/T POOL #503637		06/26/2006	PRINCIPAL RECEIPT		2,186	2,185.90	2,188	2,183						2,183		3	3	79	06/01/2014	1
31407X-XZ-9	FNMA POOL #844096		06/26/2006	PRINCIPAL RECEIPT		126,029	126,029.36	126,817	126,821		(20)		(20)		126,801		(772)	(772)	2,084	11/01/2035	1
3199999	Total - Bonds - Special Revenue and Special Assessment Obligations				X X X	465,362	465,364.41	470,442	468,140		(102)		(102)		468,038		(2,673)	(2,673)	14,961	X X X	X X X
03061N-ET-2	AMERICREDIT AUTO REC 2002-A A4		05/08/2006	PRINCIPAL RECEIPT		418,351	418,350.74	419,004	418,495		(23)		(23)		418,472		(122)	(122)	8,687	01/12/2009	1FE
055959-AZ-3	BMWOT 2003-A A4		06/26/2006	PRINCIPAL RECEIPT		93,597	93,597.12	93,579	93,604		(1)		(1)		93,602		(5)	(5)	1,293	02/25/2008	1FE
07383F-YE-2	BSCMS 2004-PWR3 A1		06/12/2006	PRINCIPAL RECEIPT		69,745	69,744.94	69,919	69,824		(8)		(8)		69,816		(71)	(71)	1,344	02/11/2041	1FE
161546-EP-7	CFAB 2003-2 1A4		04/25/2006	PRINCIPAL RECEIPT		87,443	87,443.16	87,441	87,322		(27)		(27)		87,294		149	149	1,565	09/25/2009	1FE
161546-GH-3	CFAB 2003-5 1A3		06/26/2006	PRINCIPAL RECEIPT		155,049	155,048.67	155,045	154,821		(24)		(24)		154,797		251	251	2,765	07/25/2025	1FE
161505-BY-7	CHASE COMMERCIAL MTG 1998-1 A2		06/19/2006	PRINCIPAL RECEIPT		8,715	8,714.67	9,110	8,877		(163)		(163)		8,715		328	328	328	05/18/2030	1FE
20033T-AF-2	COMED TRANS FND TR SEQ 1998-1 A6		06/26/2006	PRINCIPAL RECEIPT		107,216	107,215.97	112,238	108,861		(496)		(496)		108,365		(1,149)	(1,149)	4,651	06/25/2009	1FE
31335H-3N-1	FGTW PL C90805		06/15/2006	PRINCIPAL RECEIPT		30,895	30,894.82	31,778	31,838		(57)		(57)		31,781		(886)	(886)	960	03/01/2024	1
31395U-E3-1	FHR 2980 LG		06/15/2006	PRINCIPAL RECEIPT		122,931	122,931.35	122,912	122,900		(22)		(22)		122,878		53	53	3,128	04/15/2025	1
31395V-G4-5	FHR 2989 TE		06/15/2006	PRINCIPAL RECEIPT		70,531	70,530.71	70,922	70,859		(50)		(50)		70,808		(278)	(278)	2,011	03/01/2012	1
31396G-LP-4	FHR 3101 UA		06/15/2006	PRINCIPAL RECEIPT		78,269	78,269.30	78,416	78,416		(15)		(15)		78,401		(132)	(132)	1,156	11/15/2031	1
31396N-6W-1	FHR 3138 PA		06/15/2006	PRINCIPAL RECEIPT		15,621	15,621.22	15,585	15,585						15,585		37	37	72	02/15/2027	1
337367-AB-2	FIRST UNION - LB-BA 98-C2 A2		06/18/2006	PRINCIPAL RECEIPT		52,023	52,023.24	53,616	52,538		(88)		(88)		52,450		(427)	(427)	1,843	11/18/2008	1FE
33901H-AY-9	FLEET CR CD MSTR TR 2001-B A		06/15/2006	PRINCIPAL RECEIPT		1,000,000	1,000,000.00	1,057,813	1,005,331		(5,331)		(5,331)		1,000,000				28,000	12/15/2008	1FE
34527R-JL-8	FORDO 2003-A A4A		06/15/2006	PRINCIPAL RECEIPT		216,618	216,618.03	218,564	216,920		(192)		(192)		216,728		(110)	(110)	3,443	06/15/2007	1FE
364725-AD-3	GANNETT CO INC		06/29/2006	MORGAN STANLEY		968,820	1,000,000.00	992,580	993,428		1,267		1,267		994,695		(25,875)	(25,875)	22,917	06/15/2008	1FE
364725-AB-7	GANNETT CO INC NT		06/29/2006	JP MORGAN SECURITI		1,996,760	2,000,000.00	2,099,230	2,038,738		(14,871)		(14,871)		2,023,867		(27,107)	(27,107)	81,583	04/01/2007	1FE
43812G-AD-4	HAROT SER 2003-3-A4		06/21/2006	PRINCIPAL RECEIPT		159,474	159,473.76	160,352	159,731		(76)		(76)		159,655		(181)	(181)	1,920	11/21/2008	1FE
43812H-AD-2	HAROT SER 2003-4-A4		06/15/2006	PRINCIPAL RECEIPT		121,171	121,171.37	121,152	121,186		(5)		(5)		121,181		(10)	(10)	1,623	03/16/2009	1FE
41283A-AS-8	HDMOT 2002-2 A2		06/15/2006	PRINCIPAL RECEIPT		77,588	77,588.47	79,237	77,716		(76)		(76)		77,640		(52)	(52)	1,308	06/15/2010	1FE
46625H-AM-2	JP MORGAN CHASE		06/16/2006	JP MORGAN SECURITI		499,150	500,000.00	536,085	514,002		(5,440)		(5,440)		508,562		(9,412)	(9,412)	21,549	03/01/2007	1FE
501773-CA-1	LB COMM MTG TRUST 1998-4 A1B		06/15/2006	PRINCIPAL RECEIPT		15,810	15,810.15	15,961	15,848		(11)		(11)		15,836		(26)	(26)	407	10/15/2008	1FE
52108H-J4-7	LBUBS 2004-C6 A1		06/16/2006	PRINCIPAL RECEIPT		31,234	31,233.92	31,389	31,318		(14)		(14)		31,304		(70)	(70)	573	08/15/2029	1FE

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

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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-ation or Market Indicator (a)	
61746W-G7-9	MSC 2003-T11 A1		06/13/2006	PRINCIPAL RECEIPT		59,813	59,812.60	59,959	59,856		(17)		(17)		59,838		(26)	(26)	1,086	06/13/2041	1FE	
61745M-YX-5	MSC 2004-IQ7 A1		06/15/2006	PRINCIPAL RECEIPT		40,249	40,248.87	40,722	40,577		(44)		(44)		40,533		(284)	(284)	950	06/15/2038	1FE	
61745M-6B-4	MSC 2005-HQ6 A1		06/13/2006	PRINCIPAL RECEIPT		33,280	33,279.68	33,363	33,468		(21)		(21)		33,447		(167)	(167)	932	08/13/2042	1FE	
61745M-UA-9	MSC SER 2003-IQ6-A1		06/15/2006	PRINCIPAL RECEIPT		213,907	213,907.36	211,518	212,297		42		42		212,338		1,569	1,569	3,568	12/15/2041	1FE	
57164R-AW-2	MVCOT 2005-2 A		06/20/2006	PRINCIPAL RECEIPT		77,564	77,564.37	77,563	77,894		(16)		(16)		77,878		(314)	(314)	2,148	10/20/2027	1FE	
65474U-AD-5	NAROT 2003-B A4		06/15/2006	PRINCIPAL RECEIPT		293,749	293,748.60	287,254	291,271		775		775		292,045		1,703	1,703	2,707	03/16/2009	1FE	
760985-T5-0	RAMP 2004-RZ1 AI3		06/26/2006	PRINCIPAL RECEIPT		538,551	538,550.70	538,471	538,231		384		384		538,615		(64)	(64)	8,560	08/25/2030	1FE	
76110W-VM-5	RASC 2003-KS11 AI3		06/26/2006	PRINCIPAL RECEIPT		123,945	123,945.17	123,933	123,755		13		13		123,768		177	177	2,308	03/25/2029	1FE	
76110W-SD-9	RASC 2003-KS5 AI3		06/26/2006	PRINCIPAL RECEIPT		191,240	191,239.67	191,190	191,035		204		204		191,240				2,148	11/25/2028	1FE	
76110W-SE-7	RASC 2003-KS5 AI4		06/26/2006	PRINCIPAL RECEIPT		23,527	23,527.02	23,517	23,529		(10)		(10)		23,519		8	8	317	03/25/2031	1FE	
76110V-LV-8	RFMS2 2003-HS1 AI4		06/28/2006	PRINCIPAL RECEIPT		185,061	185,061.46	185,011	184,775		(64)		(64)		184,711		351	351	4,243	01/25/2033	1FE	
76110V-NT-1	RFMS2 2003-HS3-AI2		06/26/2006	PRINCIPAL RECEIPT		124,520	124,519.88	124,514	124,476		(63)		(63)		124,413		107	107	2,252	06/25/2018	1FE	
87612E-AE-6	TARGET CORP		05/05/2006	JP MORGAN SECURITI		1,000,110	1,000,000.00	1,083,530	1,012,852		(11,885)		(11,885)		1,000,967		(857)	(857)	28,924	05/15/2006	1FE	
903278-AZ-2	USAOT 2003-1 A4		06/15/2006	PRINCIPAL RECEIPT		216,040	216,039.61	216,013	216,065		(5)		(5)		216,060		(20)	(20)	2,208	02/16/2010	1FE	
05565Q-AE-8	BP CAPITAL MARKETS PLC	F	05/05/2006	MORGAN STANLEY		1,495,830	1,500,000.00	1,499,370	1,499,909		68		68		1,499,978		(4,148)	(4,148)	14,198	06/15/2006	1FE	
4599999	Subtotal - Bonds - Industrial and Miscellaneous				X X X	11,014,397	11,053,726.60	11,327,856	11,118,148		(36,362)		(36,362)		11,081,782		(67,388)	(67,388)	269,675	X X X	X X X	
6099997	Subtotal - Bonds - Part 4				X X X	22,684,477	22,784,156.73	23,202,609	22,916,706		(58,035)		(58,035)		22,858,669		(174,194)	(174,194)	495,593	X X X	X X X	
6099998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
6099999	Total Bonds				X X X	22,684,477	22,784,156.73	23,202,609	22,916,706		(58,035)		(58,035)		22,858,669		(174,194)	(174,194)	495,593	X X X	X X X	
063750-10-3	BANK MUTUAL CORP		05/03/2006	CONIFER SECURITIES	4,260,000	47,633		49,672	49,672						49,672		(2,038)	(2,038)			L	
11373M-10-7	BROOKLINE BANCORP INC		05/09/2006	KNIGHT SECURITIES	3,090,000	46,421		46,939	46,939						46,939		(519)	(519)	263		L	
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies				X X X	94,054	X X X	96,611	96,611						96,611		(2,557)	(2,557)	263	X X X	X X X	
014482-10-3	ALEXANDER & BALDWIN INC		06/30/2006	CONIFER SECURITIES	5,380,000	243,632		265,376	265,376						265,376		(21,744)	(21,744)	1,345		L	
073902-10-8	BEAR STEARNS COS INC		06/05/2006	MLCO- CITATION	410,000	55,593		54,839	54,839						54,839		754	754	115		L	
141665-10-9	CAREER EDUCATION CORP		05/24/2006	VARIOUS	6,470,000	218,403		247,308	218,168	29,140			29,140		247,308		(28,905)	(28,905)			L	
M22465-10-4	CHECKPOINT SOFTWARE		04/10/2006	VARIOUS	13,460,000	248,964		283,486	270,008	13,478			13,478		283,486		(34,522)	(34,522)			L	
165167-10-7	CHESAPEAKE ENERGY CORP		05/30/2006	VARIOUS	7,100,000	212,474		213,910	213,910						213,910		(1,436)	(1,436)	290		L	
17275R-10-2	CISCO SYSTEMS INC		04/04/2006	MERRILL LYNCH	5,840,000	125,627		108,372	99,981	8,391			8,391		108,372		17,256	17,256			L	
20030N-20-0	COMCAST CORP		06/20/2006	VANDHAM SECURITIE	1,250,000	40,478		38,013	32,113	5,900			5,900		38,013		2,466	2,466			L	
29078E-10-5	EMBARQ CORP		06/29/2006	STOCK SPIN OFF	0.100	4		4	4						4						L	
319963-10-4	FIRST DATA CORPORATION		04/20/2006	VARIOUS	6,170,000	299,373		253,983	265,372	(11,389)			(11,389)		253,983		45,391	45,391	765		L	
364730-10-1	GANNETT CO INC		05/08/2006	BEAR STEARNS	3,250,000	185,036		279,681	196,853	82,829			82,829		279,681		(94,645)	(94,645)	1,885		L	
421933-10-2	HEALTH MANAGEMENT ASSOC INC A		06/29/2006	VARIOUS	12,330,000	240,931		247,718	270,767	(23,048)			(23,048)		247,718		(6,788)	(6,788)	1,480		L	
530718-10-5	LIBERTY MEDIA CORP		05/10/2006	STOCK MERGER	46,325,000	403,028		357,624	364,578	(6,954)			(6,954)		357,624		45,404	45,404			L	

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
53071M-30-2	LIBERTY MEDIA HOLDING CORP A		05/25/2006	VARIOUS	2,316,250	184,158		170,000	170,000						170,000		14,157	14,157				L
53071M-10-4	LIBERTY MEDIA INTERACTIVE A		05/19/2006	STOCK MERGER	0.250	5		5	5						5		(1)	(1)				L
676220-10-6	OFFICE DEPOT		06/21/2006	SANFORD BERNSTEIN	2,030,000	80,890		32,098	63,742	(31,644)			(31,644)		32,098		48,792	48,792				L
708160-10-6	PENNEY J C INC		04/10/2006	CITIGROUP GLOBAL	100,000	5,846		5,774	5,774						5,774		72	72				L
726505-10-0	PLAINS EXPL & PRODUCTION CO		06/13/2006	MLCO- CITATION	2,510,000	80,617		101,086	101,086						101,086		(20,469)	(20,469)				L
74837R-10-4	QUICKSILVER RESOURCES INC		05/11/2006	MLCO- CITATION	1,030,000	45,468		43,221	43,221						43,221		2,247	2,247				L
852061-10-0	SPRINT NEXTEL CORP		05/08/2006	ROC		31,952		31,952	31,952						31,952							L
868168-10-5	SUPERIOR INDUSTRIES INTERNATL INC		06/15/2006	MLCO- CITATION	6,960,000	126,728		149,515	149,515						149,515		(22,787)	(22,787)	832			L
988498-10-1	YUM BRANDS INC		04/25/2006	JONES TRADING	2,000,000	102,500		69,066	93,760	(24,694)			(24,694)		69,066		33,434	33,434	583			L
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				X X X	2,931,707	X X X	2,953,031	2,911,024	42,009			42,009		2,953,031		(21,324)	(21,324)	7,295	X X X		X X X
7299997	Subtotal - Common Stock - Part 4				X X X	3,025,761	X X X	3,049,642	3,007,635	42,009			42,009		3,049,642		(23,881)	(23,881)	7,558	X X X		X X X
7299998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
7299999	Total Common Stock				X X X	3,025,761	X X X	3,049,642	3,007,635	42,009			42,009		3,049,642		(23,881)	(23,881)	7,558	X X X		X X X
7399999	Total Preferred and Common Stock				X X X	3,025,761	X X X	3,049,642	3,007,635	42,009			42,009		3,049,642		(23,881)	(23,881)	7,558	X X X		X X X
7499999	Totals					25,710,238	X X X	26,252,251	25,924,341	42,009	(58,035)		(16,026)		25,908,311		(198,075)	(198,075)	503,151	X X X		X X X

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

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
NONE													

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SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
NONE													

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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
NONE														

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	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
NONE												

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