



# HEALTH QUARTERLY STATEMENT

As of March 31, 2007  
of the Condition and Affairs of the

## Anthem Health Plans of Maine, Inc.

NAIC Group Code.....0671, 0671 (Current Period) (Prior Period)	NAIC Company Code..... 52618	Employer's ID Number..... 31-1705652
Organized under the Laws of Maine	State of Domicile or Port of Entry Maine	Country of Domicile US
Licensed as Business Type Other	Is HMO Federally Qualified? Yes [ ] No [ X ]	
Incorporated/Organized..... March 10, 2000	Commenced Business..... June 5, 2000	
Statutory Home Office	2 Gannett Drive..... South Portland ..... ME ..... 04106-6911 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	2 Gannett Drive..... South Portland ..... ME ..... 04106-6911 <i>(Street and Number) (City or Town, State and Zip Code)</i>	207-822-7000 <i>(Area Code) (Telephone Number)</i>
Mail Address	2 Gannett Drive..... South Portland ..... ME ..... 04106-6911 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	2 Gannett Drive..... South Portland ..... ME ..... 04106-6911 <i>(Street and Number) (City or Town, State and Zip Code)</i>	207-822-7000 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	N/A	
Statutory Statement Contact	Joanne Lauterbach <i>(Name)</i> joanne.lauterbach@anthem.com <i>(E-Mail Address)</i>	207-822-7794 <i>(Area Code) (Telephone Number) (Extension)</i> 207-822-8999 <i>(Fax Number)</i>
Policyowner Relations Contact	2 Gannett Drive..... South Portland ..... ME ..... 04106-6911 <i>(Street and Number) (City or Town, State and Zip Code)</i>	207-822-7000 <i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

Name	Title	Name	Title
Erin Patricia Hoeflinger	President	Nancy Louise Purcell	Secretary
Robert David Kretschmer	Treasurer	Chrystal Leroice Veazey-Watson	Assistant Secretary
		Lendall Libby Smith, Esq.	Clerk

### OTHER

Tim Paul Deno	Appointed Actuary
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### BOARD OF DIRECTORS

Erin Patricia Hoeflinger, Chairperson	Carter Allen Beck #
Nancy Louise Purcell	David Charles Colby
Robert David Kretschmer	Clark Michael Millman
	Sandra Hamilton Miller

State of..... Maine  
County of..... Cumberland

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) Erin Patricia Hoeflinger _____ (Printed Name) President _____ (Title)	_____ (Signature) Nancy Louise Purcell _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Robert David Kretschmer _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me

This \_\_\_\_\_ day of \_\_\_\_\_

a. Is this an original filing? Yes [ X ] No [ ]

b. If no:

1. State the amendment number \_\_\_\_\_
2. Date filed \_\_\_\_\_
3. Number of pages attached \_\_\_\_\_

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	285,728,460		285,728,460	283,736,538
2. Stocks:				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	8,036,769	7,576,124	460,645	497,311
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	14,804,174		14,804,174	15,079,993
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....(27,899,573)), cash equivalents (\$.....0) and short-term investments (\$.....13,636,473).....	(14,263,100)		(14,263,100)	7,162,492
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Other invested assets.....			.0	
8. Receivables for securities.....	20,760		20,760	26,252
9. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	294,327,063	7,576,124	286,750,939	306,502,586
11. Title Plants less \$.....0 charged off (for Title insurers only).....			.0	
12. Investment income due and accrued.....	2,857,743		2,857,743	2,808,006
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	26,773,187	983,656	25,789,531	17,895,717
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....12,531,780 earned but unbilled premiums).....	12,780,580	248,800	12,531,780	13,170,375
13.3 Accrued retrospective premiums.....			.0	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....			.0	
14.2 Funds held by or deposited with reinsured companies.....			.0	
14.3 Other amounts receivable under reinsurance contracts.....			.0	
15. Amounts receivable relating to uninsured plans.....	30,467,484	166,929	30,300,555	25,716,803
16.1 Current federal and foreign income tax recoverable and interest thereon.....	3,246,692		3,246,692	3,246,693
16.2 Net deferred tax asset.....	23,416,926	10,763,778	12,653,148	12,760,036
17. Guaranty funds receivable or on deposit.....			.0	
18. Electronic data processing equipment and software.....	532,683	229,374	303,309	703,287
19. Furniture and equipment, including health care delivery assets (\$.....0).....	602,415	602,415	.0	
20. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
21. Receivables from parent, subsidiaries and affiliates.....	10,703,296		10,703,296	7,086,065
22. Health care (\$.....146,665,650) and other amounts receivable.....	154,230,195	7,564,545	146,665,650	122,935,941
23. Aggregate write-ins for other than invested assets.....	28,098,115	1,112,618	26,985,497	28,869,091
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	588,036,379	29,248,239	558,788,140	541,694,600
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
26. TOTALS (Lines 24 and 25).....	588,036,379	29,248,239	558,788,140	541,694,600

**DETAILS OF WRITE-INS**

0901.....			.0	
0902.....			.0	
0903.....			.0	
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.0	.0	.0	.0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	.0	.0	.0	.0
2301. Federal Employee Program Assets Held by Agent.....	26,771,390		26,771,390	26,771,390
2302. Miscellaneous Receivables.....	214,107		214,107	2,097,701
2303. Prepaid expenses.....	1,112,618	1,112,618	.0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	.0	.0	.0	.0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	28,098,115	1,112,618	26,985,497	28,869,091

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded).....	101,568,526	345,859	101,914,385	93,523,130
2. Accrued medical incentive pool and bonus amounts.....			0	
3. Unpaid claims adjustment expenses.....	3,191,188		3,191,188	3,241,745
4. Aggregate health policy reserves.....	57,514,727		57,514,727	75,703,424
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserve.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....	1,224,680		1,224,680	1,142,594
9. General expenses due or accrued.....	27,113,526		27,113,526	31,534,108
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....	7,868,247		7,868,247	842,445
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....			0	
12. Amounts withheld or retained for the account of others.....	531,858		531,858	635,519
13. Remittances and items not allocated.....	5,631,256		5,631,256	6,746,716
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....	99,671,095		99,671,095	91,027,784
16. Payable for securities.....			0	
17. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers).....			0	
18. Reinsurance in unauthorized companies.....			0	
19. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
20. Liability for amounts held under uninsured plans.....	18,354,169		18,354,169	19,190,370
21. Aggregate write-ins for other liabilities (including \$.....1,761,987 current).....	2,721,087	0	2,721,087	2,811,246
22. Total liabilities (Lines 1 to 21).....	325,390,359	345,859	325,736,218	326,399,081
23. Aggregate write-ins for special surplus funds.....	XXX	XXX	0	0
24. Common capital stock.....	XXX	XXX	2,500,000	2,500,000
25. Preferred capital stock.....	XXX	XXX		
26. Gross paid in and contributed surplus.....	XXX	XXX	120,652,900	120,652,900
27. Surplus notes.....	XXX	XXX		
28. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	0	0
29. Unassigned funds (surplus).....	XXX	XXX	109,899,022	92,142,619
30. Less treasury stock, at cost:				
30.1 .....0.000 shares common (value included in Line 24 \$.....0).....	XXX	XXX		
30.2 .....0.000 shares preferred (value included in Line 25 \$.....0).....	XXX	XXX		
31. Total capital and surplus (Lines 23 to 29 minus Line 30).....	XXX	XXX	233,051,922	215,295,519
32. Total liabilities, capital and surplus (Lines 22 and 31).....	XXX	XXX	558,788,140	541,694,600

**DETAILS OF WRITE-INS**

2101. Other Liabilities.....	2,503,588		2,503,588	2,629,322
2102. Accounts Payable - ITS.....	217,499		217,499	181,924
2103. ....			0	
2198. Summary of remaining write-ins for Line 21 from overflow page.....	0	0	0	0
2199. Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above).....	2,721,087	0	2,721,087	2,811,246
2301. ....				
2302. ....				
2303. ....				
2398. Summary of remaining write-ins for Line 23 from overflow page.....	XXX	XXX	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	XXX	XXX	0	0
2801. ....				
2802. ....				
2803. ....				
2898. Summary of remaining write-ins for Line 28 from overflow page.....	XXX	XXX	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	XXX	XXX	0	0

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year to Date		Prior Year to Date
	1 Uncovered	2 Total	3 Total
1. Member months.....	XXX	922,511	895,791
2. Net premium income (including \$.....0 non-health premium income).....	XXX	252,619,131	252,465,329
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	18,188,697	8,612,019
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX		
5. Risk revenue.....	XXX		
6. Aggregate write-ins for other health care related revenues.....	XXX	0	0
7. Aggregate write-ins for other non-health revenues.....	XXX	0	0
8. Total revenues (Lines 2 to 7).....	XXX	270,807,828	261,077,348
<b>Hospital and Medical:</b>			
9. Hospital/medical benefits.....		190,652,786	180,897,866
10. Other professional services.....		1,356,733	1,463,175
11. Outside referrals.....			263,958
12. Emergency room and out-of-area.....		8,107,893	7,488,074
13. Prescription drugs.....		36,333,272	34,299,956
14. Aggregate write-ins for other hospital and medical.....	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....			
16. Subtotal (Lines 9 to 15).....	0	236,450,684	224,413,029
<b>Less:</b>			
17. Net reinsurance recoveries.....			
18. Total hospital and medical (Lines 16 minus 17).....	0	236,450,684	224,413,029
19. Non-health claims (net).....			
20. Claims adjustment expenses, including \$.....1,763,759 cost containment expenses.....		7,567,353	9,286,106
21. General administrative expenses.....		10,345,615	12,063,248
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).....	0	254,363,652	245,762,383
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	16,444,176	15,314,965
25. Net investment income earned.....		4,680,840	4,298,303
26. Net realized capital gains (losses) less capital gains tax of \$.....2,696.....		5,008	(42,021)
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	4,685,848	4,256,282
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.....	0	(493)	12,938
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	21,129,531	19,584,185
31. Federal and foreign income taxes incurred.....	XXX	7,228,976	6,653,714
32. Net income (loss) (Lines 30 minus 31).....	XXX	13,900,555	12,930,471

**DETAILS OF WRITE-INS**

0601.....	XXX		
0602.....	XXX		
0603.....	XXX		
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX	0	0
0701.....	XXX		
0702.....	XXX		
0703.....	XXX		
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX	0	0
1401.....			
1402.....			
1403.....			
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).....	0	0	0
2901. Miscellaneous Income.....		(493)	12,938
2902.....			
2903.....			
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	(493)	12,938

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year
33. Capital and surplus prior reporting year.....	215,295,519	214,760,793	214,760,793
34. Net income or (loss) from Line 32.....	13,900,555	12,930,471	40,433,132
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.....	26,726	740,450	105,022
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....	(748,864)	(1,696,867)	(349,729)
39. Change in nonadmitted assets.....	4,577,986	5,639,209	(4,053,699)
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.....			(35,600,000)
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	17,756,403	17,613,263	534,726
49. Capital and surplus end of reporting period (Line 33 plus 48).....	233,051,922	232,374,056	215,295,519

**DETAILS OF WRITE-INS**

4701. ....			
4702. ....			
4703. ....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	250,626,003	1,043,887,934
2. Net investment income.....	5,295,149	18,668,390
3. Miscellaneous income.....		
4. Total (Lines 1 through 3).....	255,921,152	1,062,556,324
5. Benefit and loss related payments.....	228,059,429	940,696,923
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7. Commissions, expenses paid and aggregate write-ins for deductions.....	27,917,861	85,405,857
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) net of \$.....2,696 tax on capital gains (losses).....	205,869	19,539,164
10. Total (Lines 5 through 9).....	256,183,159	1,045,641,944
11. Net cash from operations (Line 4 minus Line 10).....	(262,007)	16,914,380
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	6,889,490	72,762,885
12.2 Stocks.....	141,266	214,565
12.3 Mortgage loans.....		
12.4 Real estate.....		1,173,130
12.5 Other invested assets.....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		(8,522)
12.7 Miscellaneous proceeds.....	5,492	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	7,036,248	74,142,058
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	9,275,528	139,691,695
13.2 Stocks.....	349,286	235,143
13.3 Mortgage loans.....		
13.4 Real estate.....		59,806
13.5 Other invested assets.....		
13.6 Miscellaneous applications.....		4,189
13.7 Total investments acquired (Lines 13.1 to 13.6).....	9,624,814	139,990,833
14. Net increase (decrease) in contract loans and premium notes.....		
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,588,566)	(65,848,775)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
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.....		35,600,000
16.6 Other cash provided (applied).....	(18,575,019)	44,241,619
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(18,575,019)	8,641,619
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(21,425,592)	(40,292,776)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	7,162,492	47,455,268
19.2 End of period (Line 18 plus Line 19.1).....	(14,263,100)	7,162,492

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

20.0001 .....		
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**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 Other
		2 Individual	3 Group							
<b>Total Members at End of:</b>										
1. Prior Year.....	320,618	34,435	192,516	36,688	10,488	11,652	34,839			
2. First Quarter.....	313,165	32,907	181,518	35,680	18,783	9,177	35,100			
3. Second Quarter.....	0									
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	922,511	107,286	540,437	107,980	37,422	24,115	105,271			
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	442,506	38,906	340,578	63,022						
8. Non-Physician.....	439,303	17,253	199,651	222,399						
9. Total.....	881,809	56,159	540,229	285,421	0	0	0	0	0	0
10. Hospital Patient Days Incurred.....	35,546	2,791	12,879	19,876						
11. Number of Inpatient Admissions.....	7,895	594	2,912	4,389						
12. Health Premiums Written (a).....	252,619,131	26,840,630	176,676,109	15,342,319	236,300	862,978	32,158,087			502,708
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	252,619,131	26,840,630	176,676,109	15,342,319	236,300	862,978	32,158,087			502,708
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	228,059,429	22,533,487	158,560,547	15,498,335	96,295	676,807	30,487,613			206,345
18. Amount Incurred for Provision of Health Care Services.....	236,450,684	21,305,842	167,241,234	16,077,335	196,213	634,723	29,884,610			1,110,727

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$.0

## CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

### Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
<b>Claims Unpaid (Reported)</b>						
0299999. Aggregate Accounts Not Individually Listed-Uncovered.....	311,229	16,845	8,979	5,170	3,636	345,859
0399999. Aggregate Accounts Not Individually Listed-Covered.....	23,028,815	1,246,434	664,399	382,532	269,054	25,591,234
0499999. Subtotals.....	23,340,044	1,263,279	673,378	387,702	272,690	25,937,093
0599999. Unreported Claims and Other Claim Reserves.....						75,601,481
0699999. Total Amounts Withheld.....						375,811
0799999. Total Claims Unpaid.....						101,914,385

## 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 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical).....	54,565,674	126,528,360	5,195,075	70,886,956	59,760,749	68,628,988
2. Medicare Supplement.....	7,037,965	8,460,369	2,040,837	7,687,163	9,078,802	9,149,000
3. Dental only.....	187,042	489,766	38,780	226,337	225,822	307,200
4. Vision only.....	18,926	77,369	1,785	122,953	20,711	24,821
5. Federal Employees Health Benefits Plan Premiums.....	8,067,925	22,419,688	1,320,101	10,801,896	9,388,026	12,725,000
6. Title XVIII - Medicare.....					0	
7. Title XIX - Medicaid.....					0	
8. Other health.....	519,895	(313,550)	264,364	3,328,138	784,259	2,688,121
9. Health subtotal (Lines 1 to 8).....	70,397,427	157,662,002	8,860,942	93,053,443	79,258,369	93,523,130
10. Healthcare receivables (a).....					0	
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....					0	
13. Totals.....	70,397,427	157,662,002	8,860,942	93,053,443	79,258,369	93,523,130

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

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## NOTES TO FINANCIAL STATEMENTS

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*For purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2006. This presentation addresses only significant events occurring since the last Annual Statement.*

**Note 1 - Summary of Significant Accounting Policies**

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

None.

**Note 5 - Investments**

No significant change.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

None.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

No significant change.

**Note 11 - Debt**

None.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 15 - Leases**

No significant change.

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

No significant change.

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

None.

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

No significant change.

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

No significant change.

**Note 20 - September 11 Events**

None.

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent**

None.

**Note 23 - Reinsurance**

No significant change.

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

No significant change.

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

No significant change.

**Note 26 - Intercompany Pooling Arrangements**

None.

**Note 27 - Structured Settlements**

None.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

None.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 30 - Premium Deficiency Reserves**

None.

**Note 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 [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: .....
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]  
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 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. 12/31/2006.....
- 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). 04/14/2005.....

- 6.4 By what department or departments?  
State of Maine Bureau of Insurance

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:  
\_\_\_\_\_  
\_\_\_\_\_

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
\_\_\_\_\_  
\_\_\_\_\_

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

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

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

## 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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ]    No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:  
 \_\_\_\_\_  
 \_\_\_\_\_

- 9.2 Has the code of ethics for senior managers been amended? Yes [ X ]    No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
All WellPoint associates, including senior management, are bound by the WellPoint Standards of Ethical Business Conduct (the "Code").  
Annually, the Ethics and Compliance Department reviews the Code for new topics, changes in policies and/or new policies. Any changes  
that are ultimately made to the Code during the annual review process must be approved by senior management, the Audit Committee,  
and the WellPoint Board of Directors. The Code was revised in March of 2007 to include the following major enhancements: 1) Letter  
from Chairman, President and CEO updated, 2) "Enterprise Risk Management" section added, 3) "Work Place Violence and Weapons"  
section updated, 4) "Electronic Assets" section updated to reflect that e-mail may be reviewed and disclosed within WellPoint and to  
government agencies when necessary, 5) "Vendor/Supplier Relationships" section updated to specifically reference the "Provision of  
Services to Pharmaceutical Manufacturers Policy," 6) section on "False Claims and False Statements Act" added to address the  
requirements of the Deficit Reduction Act, and 7) "Doing Business With the Government" section added to address the requirements  
of the Medicare Part D program.

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers: Yes [ ]    No [ X ]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
 \_\_\_\_\_  
 \_\_\_\_\_

### FINANCIAL

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

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

### INVESTMENT

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

11.2 If yes, explain:  
 \_\_\_\_\_  
 \_\_\_\_\_

- 12.1 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 ]

12.2 If yes, give full and complete information relating thereto:  
 \_\_\_\_\_  
 \_\_\_\_\_

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21 Bonds.....	\$.....0	\$.....0
15.22 Preferred Stock.....	\$.....0	\$.....0
15.23 Common Stock.....	\$.....0	\$.....0
15.24 Short-Term Investments.....	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
15.26 All Other.....	\$.....0	\$.....0
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....0	\$.....0
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above .....	\$.....0	\$.....0

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

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

## 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

17. 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 [   ]

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

1 Name of Custodian(s)	2 Custodian Address
Mellon Financial Corporation	Pittsburgh, PA

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [   ]      No [ X ]

- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
106595	Wellington Management Company	Boston, MA
105958	Vanguard Group	Malvern, PA

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

- 18.2 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.....	15,079,993	16,965,921
2. Increase (decrease) by adjustment.....	(275,819)	(1,196,506)
3. Cost of acquired.....		
4. Cost of additions to and permanent improvements.....		59,806
5. Total profit (loss) on sales.....		423,902
6. Increase (decrease) by foreign exchange adjustment.....		
7. Amount received on sales.....		1,173,130
8. Book/adjusted carrying value at end of current period.....	14,804,174	15,079,993
9. Total valuation allowance.....		
10. Subtotal (Lines 8 plus 9).....	14,804,174	15,079,993
11. Total nonadmitted amounts.....		
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	14,804,174	15,079,993

**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.....	0	
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.....	<b>NONE</b>	
4. Increase (decrease) by adjustment.....		
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.....	0	0
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....		
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	0	0

**SCHEDULE BA - VERIFICATION**

Other Invested Assets

	1 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.....	0	
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.....	<b>NONE</b>	
4. Increase (decrease) by adjustment.....		
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.....	0	0
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....		
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	0	0

**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.....	291,785,621	225,669,210
2. Cost of bonds and stocks acquired.....	9,624,813	139,926,838
3. Accrual of discount.....	45,603	164,667
4. Increase (decrease) by adjustment.....	(223,276)	964,447
5. Increase (decrease) by foreign exchange adjustment.....		
6. Total profit (loss) on disposal.....	7,704	(130,289)
7. Consideration for bonds and stocks disposed of.....	7,030,756	72,977,450
8. Amortization of premium.....	444,480	1,831,802
9. Book/adjusted carrying value, current period.....	293,765,229	291,785,621
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	293,765,229	291,785,621
12. Total nonadmitted amounts.....	7,576,124	7,551,772
13. Statement value.....	286,189,105	284,233,849

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	268,776,787	37,536,554	34,775,971	(399,029)	271,138,341			268,776,787
2. Class 2.....	27,134,550	1,616,098	557,554	33,498	28,226,592			27,134,550
3. Class 3.....	52,348		53,492	1,144				52,348
4. Class 4.....								
5. Class 5.....								
6. Class 6.....								
7. Total Bonds.....	295,963,685	39,152,652	35,387,017	(364,387)	299,364,933	0	0	295,963,685
<b>PREFERRED STOCK</b>								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	295,963,685	39,152,652	35,387,017	(364,387)	299,364,933	0	0	295,963,685

## SCHEDULE DA - PART 1

### Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals.....	13,636,473	XXX	13,636,473	74,815	

## SCHEDULE DA - PART 2 - Verification

### Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	260,315	8,316,795
2. Cost of short-term investments acquired.....	29,877,125	324,539,148
3. Increase (decrease) by adjustment.....		651,097
4. Increase (decrease) by foreign exchange adjustment.....		
5. Total profit (loss) on disposal of short-term investments.....		(8,522)
6. Consideration received on disposal of short-term investments.....	16,500,967	333,238,203
7. Book/adjusted carrying value, current period.....	13,636,473	260,315
8. Total valuation allowance.....		
9. Subtotal (Lines 7 plus 8).....	13,636,473	260,315
10. Total nonadmitted amounts.....		
11. Statement value (Lines 9 minus 10).....	13,636,473	260,315
12. Income collected during period.....	171,462	1,258,935
13. Income earned during period.....	171,462	1,258,935

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

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

**Sch. S  
NONE**

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 through 7	9 Deposit-Type Contracts
1. Alabama.....AL	NO								.0
2. Alaska.....AK	NO								.0
3. Arizona.....AZ	NO								.0
4. Arkansas.....AR	NO								.0
5. California.....CA	NO								.0
6. Colorado.....CO	NO								.0
7. Connecticut.....CT	NO								.0
8. Delaware.....DE	NO								.0
9. District of Columbia.....DC	NO								.0
10. Florida.....FL	NO								.0
11. Georgia.....GA	NO								.0
12. Hawaii.....HI	NO								.0
13. Idaho.....ID	NO								.0
14. Illinois.....IL	NO								.0
15. Indiana.....IN	NO								.0
16. Iowa.....IA	NO								.0
17. Kansas.....KS	NO								.0
18. Kentucky.....KY	NO								.0
19. Louisiana.....LA	NO								.0
20. Maine.....ME	YES	220,461,044			32,158,087			252,619,131	
21. Maryland.....MD	NO								.0
22. Massachusetts.....MA	NO								.0
23. Michigan.....MI	NO								.0
24. Minnesota.....MN	NO								.0
25. Mississippi.....MS	NO								.0
26. Missouri.....MO	NO								.0
27. Montana.....MT	NO								.0
28. Nebraska.....NE	NO								.0
29. Nevada.....NV	NO								.0
30. New Hampshire.....NH	NO								.0
31. New Jersey.....NJ	NO								.0
32. New Mexico.....NM	NO								.0
33. New York.....NY	NO								.0
34. North Carolina.....NC	NO								.0
35. North Dakota.....ND	NO								.0
36. Ohio.....OH	NO								.0
37. Oklahoma.....OK	NO								.0
38. Oregon.....OR	NO								.0
39. Pennsylvania.....PA	NO								.0
40. Rhode Island.....RI	NO								.0
41. South Carolina.....SC	NO								.0
42. South Dakota.....SD	NO								.0
43. Tennessee.....TN	NO								.0
44. Texas.....TX	NO								.0
45. Utah.....UT	NO								.0
46. Vermont.....VT	NO								.0
47. Virginia.....VA	NO								.0
48. Washington.....WA	NO								.0
49. West Virginia.....WV	NO								.0
50. Wisconsin.....WI	NO								.0
51. Wyoming.....WY	NO								.0
52. American Samoa.....AS	NO								.0
53. Guam.....GU	NO								.0
54. Puerto Rico.....PR	NO								.0
55. U.S. Virgin Islands.....VI	NO								.0
56. Northern Mariana Islands.....MP	NO								.0
57. Canada.....CN	NO								.0
58. Aggregate Other alien.....OT	XXX	.0	.0	.0	.0	.0	.0	.0	.0
59. Subtotal.....XXX		220,461,044	.0	.0	32,158,087	.0	.0	252,619,131	.0
60. Reporting entity contributions for Employee Benefit Plans.....XXX								.0	
61. Total (Direct Business).....(a)	1	220,461,044	.0	.0	32,158,087	.0	.0	252,619,131	.0

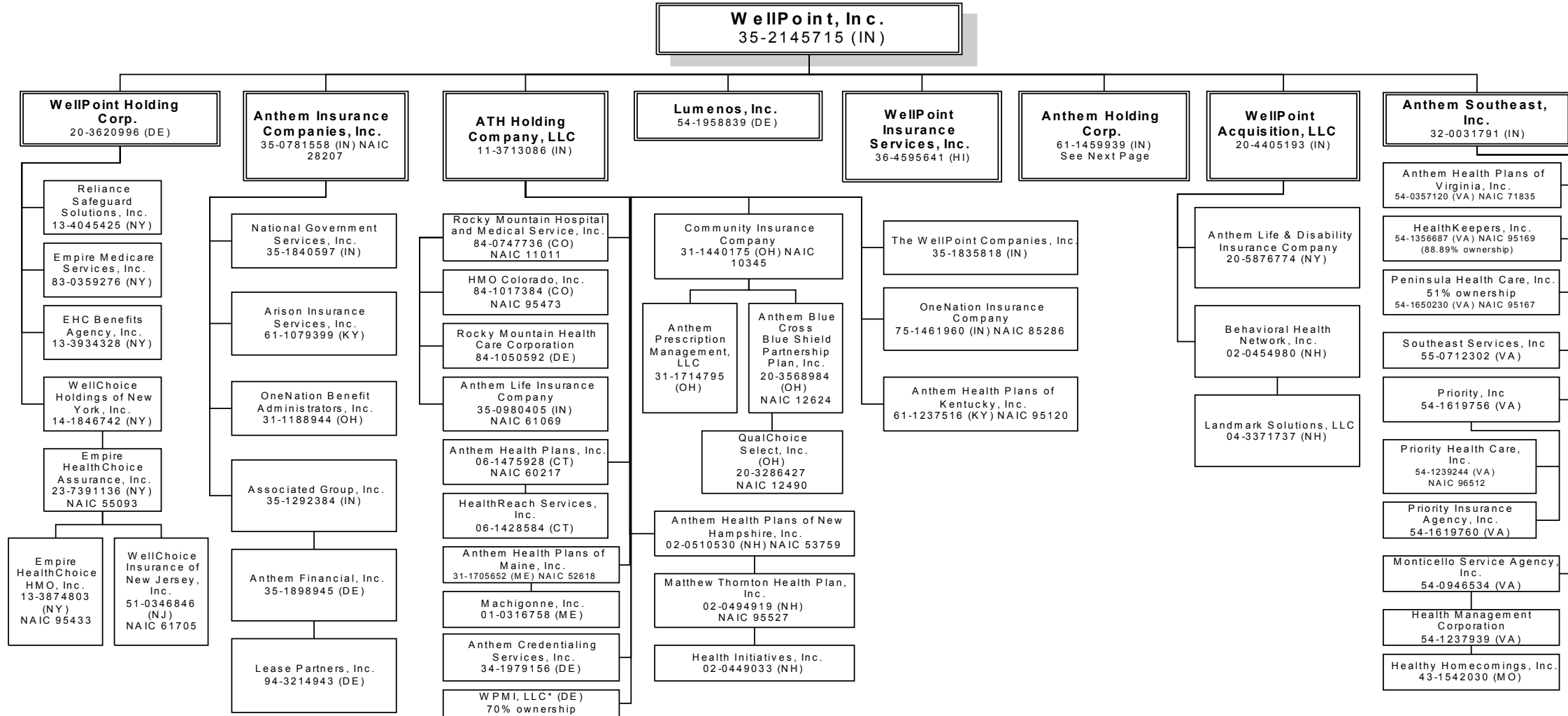
**DETAILS OF WRITE-INS**

5801.....								.0	
5802.....								.0	
5803.....								.0	
5898. nary of remaining write-ins for line 58 from overflow.....		.0	.0	.0	.0	.0	.0	.0	.0
5899. otal (Lines 5801 thru 5803 plus 5898) (Line 58 above).....		.0	.0	.0	.0	.0	.0	.0	.0

(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

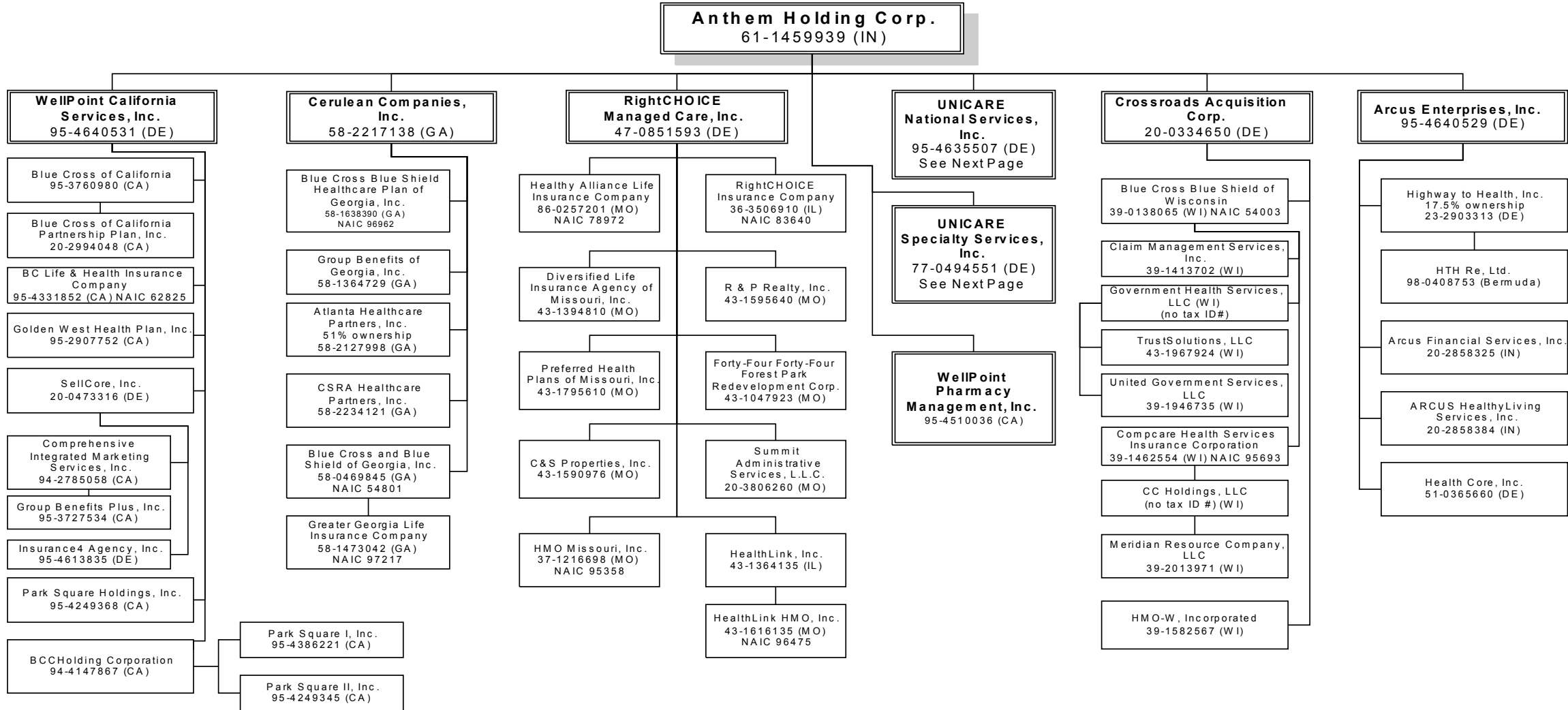
## PART 1 – ORGANIZATIONAL CHART



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

## PART 1 – ORGANIZATIONAL CHART

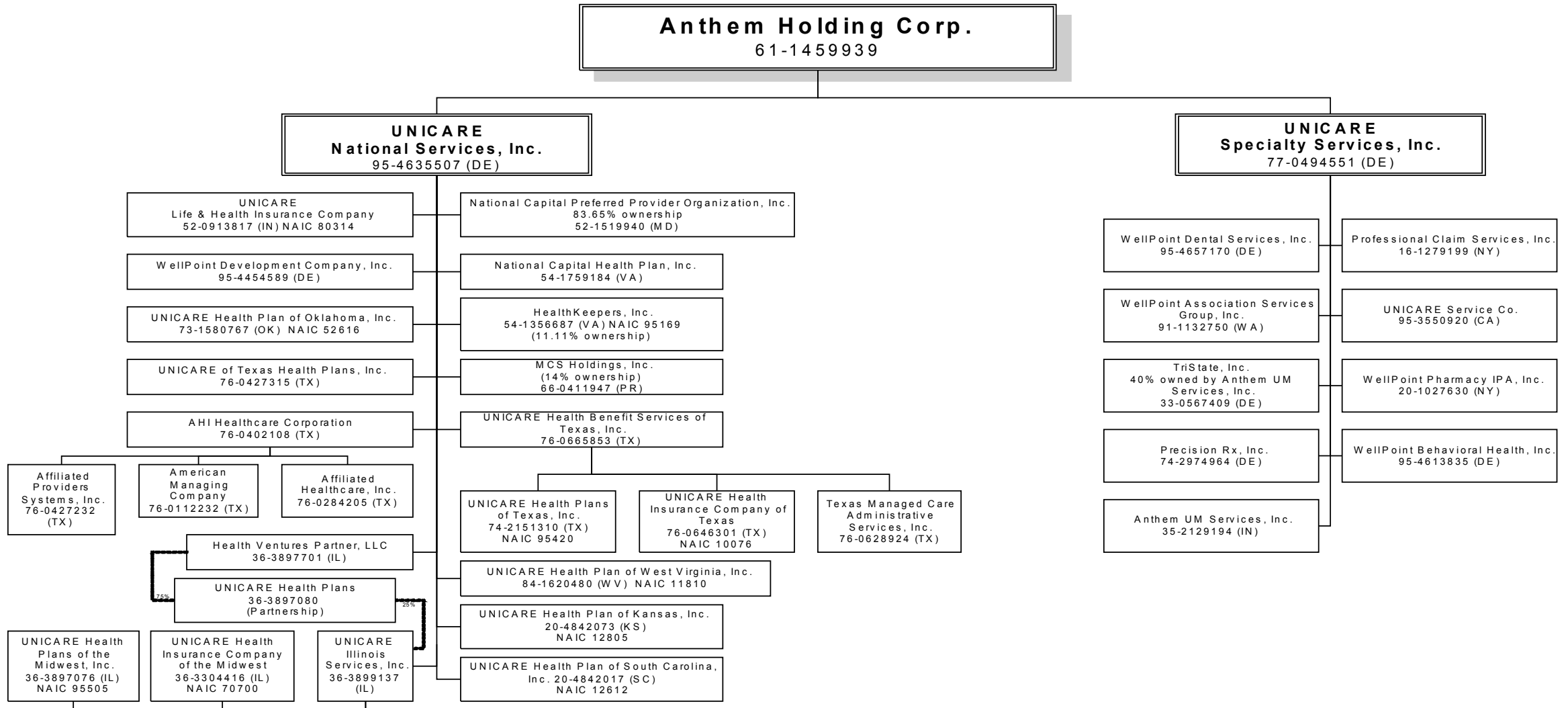
19.1



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

**PART 1 – ORGANIZATIONAL CHART**

19.2



## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

**Response**

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

**Explanation:**

**Bar Code:**



**Overflow Page  
NONE**

**Sch. A-Part 2  
NONE**

**Sch. A-Part 3  
NONE**

**Sch. B-Part 1  
NONE**

**Sch. B-Part 2  
NONE**

**Sch. BA-Part 1  
NONE**

**Sch. BA-Part 2  
NONE**

**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)
<b>Bonds - Special Revenue and Special Assessment</b>									
154871 AH 0	Central Plains Energy P 5.250% 12/01/18.....		02/15/2007.....	Goldman Sachs & Co.....		171,052	155,000		1FE.....
176553 CC 7	Citizens Ppty Ins Corp 5.000% 03/01/17.....		02/16/2007.....	UBS Securities Inc.....		2,453,498	2,255,000		1FE.....
786134 NZ 5	Sacramento Cnty Calif S 5.000% 12/01/17.....		02/23/2007.....	Merrill Lynch.....		2,020,922	1,835,000		1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					4,645,472	4,245,000	0	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
195891 AG 1	Colonial Realty LP 6.250% 06/15/14.....		01/03/2007.....	First Union Capital Markets.....		750,013	725,000	2,895	2FE.....
421915 EJ 4	Health Care Ppty Inv In 6.000% 01/30/17.....		01/17/2007.....	UBS Securities Inc.....		486,683	490,000		2FE.....
45974V ZV 3	Intl. Lease Finance Cor 5.760% 01/15/10.....		02/22/2007.....	Paribas.....		761,994	755,000	5,074	1FE.....
46623E CS 6	JP Morgan Chase Series 5.475% 12/21/11.....		02/20/2007.....	Chase.....		1,001,488	1,000,000	9,760	1FE.....
693476 AZ 6	PNC Funding Corp 5.500% 01/31/12.....		02/20/2007.....	Bear Stearns.....		1,250,475	1,250,000	4,201	1FE.....
845905 AU 2	Sovereign Bancorp Inc C 4.800% 09/01/10.....		02/20/2007.....	Tax Free Exchange.....		379,403	380,000	8,563	2FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					4,630,056	4,600,000	30,493	XXX.....
6099997.	Total - Bonds - Part 3.....					9,275,528	8,845,000	30,493	XXX.....
6099999.	Total - Bonds.....					9,275,528	8,845,000	30,493	XXX.....
<b>Common Stocks - Banks, Trust and Insurance Companies</b>									
07336* 10 0	BCS Financial Corporati.....		01/01/2007.....	Conversion.....	2,997.000	99,286	XXX		A.....
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos.....					99,286	XXX	0	XXX.....
<b>Common Stocks - Mutual Funds</b>									
922020 10 2	Vanguard Asset Allocati.....		03/20/2007.....	Direct.....	8,735.000	250,000	XXX		L.....
7099999.	Total - Common Stocks - Mutual Funds.....					250,000	XXX	0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					349,286	XXX	0	XXX.....
7299999.	Total - Common Stocks.....					349,286	XXX	0	XXX.....
7399999.	Total - Preferred and Common Stocks.....					349,286	XXX	0	XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					9,624,814	XXX	30,493	XXX.....

(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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200F NB 0	GNMA Pool 599886 6.000% 03/15/33		03/01/2007	Paydown		10,808	10,808	11,070	11,070	(263)		(263)		10,808			0	58	03/15/2033	1	
36200Q H2 3	GNMA Pool 569149 6.000% 03/15/32		03/01/2007	Paydown		19,277	19,277	19,018	19,040	236		236		19,277			0	101	03/15/2032	1	
36200Q WS 9	GNMA Pool 569557 6.000% 01/15/32		03/01/2007	Paydown		295	295	291	291	4		4		295			0	3	01/15/2032	1	
36200R Q9 6	GNMA Pool 570280 6.000% 01/15/32		03/01/2007	Paydown		1,678	1,678	1,656	1,656	22		22		1,678			0	17	01/15/2032	1	
36200R WX 6	GNMA Pool 570462 6.500% 11/15/31		03/01/2007	Paydown		67	67	68	68	(1)		(1)		67			0	1	11/15/2031	1	
36200S A2 6	GNMA Pool 570725 6.000% 01/15/32		03/01/2007	Paydown		6,107	6,107	6,024	6,026	80		80		6,107			0	32	01/15/2032	1	
36200U BY 0	GNMA Pool 572555 6.500% 09/15/31		03/01/2007	Paydown		2,833	2,833	2,892	2,889	(55)		(55)		2,833			0	45	09/15/2031	1	
36200V EQ 2	GNMA Pool 573543 6.000% 01/15/32		03/01/2007	Paydown		275	275	271	271	4		4		275			0	3	01/15/2032	1	
36200V G4 9	GNMA Pool 573619 6.500% 02/15/32		03/01/2007	Paydown		589	589	615	614	(25)		(25)		589			0	3	02/15/2032	1	
36200V H6 3	GNMA Pool 573653 6.000% 03/15/32		03/01/2007	Paydown		222	222	219	219	3		3		222			0	2	03/15/2032	1	
36200W 2C 4	GNMA Pool 575071 6.000% 12/15/31		03/01/2007	Paydown		76	76	75	75	1		1		76			0	1	12/15/2031	1	
36200W TE 1	GNMA Pool 574849 6.500% 11/15/31		03/01/2007	Paydown		8	8	8	8					8			0		11/15/2031	1	
36200X JR 1	GNMA Pool 575472 6.000% 12/15/31		03/01/2007	Paydown		91	91	89	89	1		1		91			0	1	12/15/2031	1	
36200X V6 3	GNMA Pool 575837 6.500% 11/15/31		03/01/2007	Paydown		6	6	6	6					6			0		11/15/2031	1	
36200X XP 9	GNMA Pool 575886 6.000% 12/15/31		03/01/2007	Paydown		4,082	4,082	4,027	4,029	53		53		4,082			0	59	12/15/2031	1	
36200X ZY 8	GNMA Pool 575959 6.000% 02/15/32		03/01/2007	Paydown		1,214	1,214	1,198	1,198	16		16		1,214			0	12	02/15/2032	1	
36200Y N8 6	GNMA Pool 576515 6.500% 02/15/32		03/01/2007	Paydown		10	10	11	11					10			0		02/15/2032	1	
36201A T6 5	GNMA Pool 577573 6.500% 06/15/32		03/01/2007	Paydown		328	328	342	342	(14)		(14)		328			0	3	06/15/2032	1	
36201B B5 4	GNMA Pool 577960 6.000% 03/15/32		03/01/2007	Paydown		7,909	7,909	7,803	7,806	104		104		7,909			0	79	03/15/2032	1	
36201F HH 3	GNMA Pool 581732 6.000% 03/15/32		03/01/2007	Paydown		274	274	270	270	4		4		274			0	3	03/15/2032	1	
36201F LR 6	GNMA Pool 581836 6.000% 01/15/32		03/01/2007	Paydown		254	254	251	251	3		3		254			0	3	01/15/2032	1	
36201F ZG 5	GNMA Pool 582243 6.500% 07/15/32		03/01/2007	Paydown		6,878	6,878	7,182	7,174	(297)		(297)		6,878			0	72	07/15/2032	1	
36201H JB 0	GNMA Pool 583558 6.000% 03/15/32		03/01/2007	Paydown		167	167	165	165	2		2		167			0	2	03/15/2032	1	
36201M D2 5	GNMA Pool 587021 6.500% 04/15/32		03/01/2007	Paydown		767	767	778	777	(10)		(10)		767			0	5	04/15/2032	1	
36201M YW 6	GNMA Pool 587625 6.500% 03/15/32		03/01/2007	Paydown		13	13	14	14	(1)		(1)		13			0		03/15/2032	1	
36201S RL 5	GNMA Pool 591891 5.500% 02/15/33		03/01/2007	Paydown		50,189	50,189	51,240	51,191	(1,002)		(1,002)		50,189			0	532	02/15/2033	1	
36202S BX 5	GNMA Pool 607654 5.500% 02/15/33		03/01/2007	Paydown		4,460	4,460	4,553	4,550	(90)		(90)		4,460			0	33	02/15/2033	1	
36207L J2 5	GNMA Pool 435081 6.500% 04/15/31		03/01/2007	Paydown		100	100	102	102	(2)		(2)		100			0	1	04/15/2031	1	
36208E C7 6	GNMA Pool 448394 6.500% 05/15/31		03/01/2007	Paydown		11	11	11	11					11			0		05/15/2031	1	
36208P TY 7	GNMA Pool 456953 6.500% 06/15/28		03/01/2007	Paydown		261	261	260	260	1		1		261			0	4	06/15/2028	1	
36208P YR 3	GNMA Pool 457120 6.500% 01/15/29		03/01/2007	Paydown		4,988	4,988	5,163	5,158	(170)		(170)		4,988			0	37	01/15/2029	1	
36208Q TB 2	GNMA Pool 457846 6.000% 12/15/28		03/01/2007	Paydown		362	362	379	378	(16)		(16)		362			0	4	12/15/2028	1	
36208Q X7 6	GNMA Pool 458002 6.500% 01/15/29		03/01/2007	Paydown		3,225	3,225	3,338	3,332	(107)		(107)		3,225			0	19	01/15/2029	1	
36208T FM 7	GNMA Pool 460172 6.500% 09/15/31		03/01/2007	Paydown		2,037	2,037	2,123	2,121	(84)		(84)		2,037			0	30	09/15/2031	1	
36209B HT 8	GNMA Pool 466542 6.500% 02/15/29		03/01/2007	Paydown		4,916	4,916	4,892	4,892	24		24		4,916			0	43	02/15/2029	1	
36209B JK 5	GNMA Pool 466566 6.500% 04/15/29		03/01/2007	Paydown		11,967	11,967	11,908	11,909	58		58		11,967			0	78	04/15/2029	1	
36209E 7C 0	GNMA Pool 469891 6.500% 01/15/29		03/01/2007	Paydown		162	162	161	161	1		1		162			0	2	01/15/2029	1	
36209F UG 2	GNMA Pool 470483 6.500% 06/15/29		03/01/2007	Paydown		9	9	9	9					9			0		06/15/2029	1	
36209V 4R 2	GNMA Pool 483332 6.500% 01/15/29		03/01/2007	Paydown		58	58	59	59	(1)		(1)		58			0	1	01/15/2029	1	
36209Y NW 4	GNMA Pool 485605 6.500% 07/15/31		03/01/2007	Paydown		566	566	566	566					566			0	6	07/15/2031	1	
36210A ZH 3	GNMA Pool 486844 6.500% 01/15/29		03/01/2007	Paydown		7,265	7,265	7,587	7,577	(312)		(312)		7,265			0	58	01/15/2029	1	
36210B BC 8	GNMA Pool 487035 6.500% 03/15/29		03/01/2007	Paydown		3,421	3,421	3,541	3,537	(116)		(116)		3,421			0	39	03/15/2029	1	
36210B BZ 7	GNMA Pool 487056 6.500% 03/15/29		03/01/2007	Paydown		1,301	1,301	1,347	1,345	(44)		(44)		1,301			0	18	03/15/2029	1	
36210B DP 7	GNMA Pool 487110 6.500% 04/15/29		03/01/2007	Paydown		662	662	691	690	(28)		(28)		662			0	9	04/15/2029	1	
36210B NG 6	GNMA Pool 487391 6.500% 12/15/28		03/01/2007	Paydown		300	300	306	306	(6)		(6)		300			0	3	12/15/2028	1	
36210B PM 1	GNMA Pool 487428 6.500% 03/15/29		03/01/2007	Paydown		179	179	178	178	1		1		179			0	2	03/15/2029	1	
36210C VE 0	GNMA Pool 488513 6.500% 04/15/29		03/01/2007	Paydown		892	892	923	921	(29)		(29)		892			0	10	04/15/2029	1	
36210F U4 6	GNMA Pool 491203 6.500% 02/15/29		03/01/2007	Paydown		236	236	235	235	1		1		236			0	3	02/15/2029	1	

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
36210F Y4 2	GNMA Pool 491331 6.500% 03/15/29		03/01/2007	Paydown		790	790	817	816		(27)		(27)		790					12	03/15/2029	1
36210F YZ 3	GNMA Pool 491328 6.500% 02/15/29		03/01/2007	Paydown		49	49	48	48				0		49					1	02/15/2029	1
36210H B7 6	GNMA Pool 492462 6.500% 03/15/29		03/01/2007	Paydown		74	74	75	75		(1)		(1)		74					1	03/15/2029	1
36210J EJ 3	GNMA Pool 493437 6.500% 06/15/29		03/01/2007	Paydown		178	178	182	181		(4)		(4)		178					2	06/15/2029	1
36210J GL 6	GNMA Pool 493503 6.500% 08/15/29		03/01/2007	Paydown		32	32	31	31				0		32					0	08/15/2029	1
36210J JX 7	GNMA Pool 493578 6.500% 07/15/31		03/01/2007	Paydown		4,374	4,374	4,351	4,352		23		23		4,374					47	07/15/2031	1
36210L RU 9	GNMA Pool 495599 6.500% 05/15/29		03/01/2007	Paydown		199	199	198	198		2		2		199					2	05/15/2029	1
36210L RW 5	GNMA Pool 495601 6.500% 05/15/29		03/01/2007	Paydown		620	620	615	615		5		5		620					7	05/15/2029	1
36210L YK 6	GNMA Pool 495813 6.500% 01/15/29		03/01/2007	Paydown		143	143	142	142		1		1		143					2	01/15/2029	1
36210M GA 3	GNMA Pool 496193 6.500% 03/15/29		03/01/2007	Paydown		16	16	16	16				0		16					0	03/15/2029	1
36210M YT 2	GNMA Pool 496722 6.500% 01/15/29		03/01/2007	Paydown		50	50	51	51		(1)		(1)		50					1	01/15/2029	1
36210Q HS 4	GNMA Pool 498941 6.500% 04/15/31		03/01/2007	Paydown		27	27	28	28		(1)		(1)		27					0	04/15/2031	1
36210Q QD 7	GNMA Pool 499152 6.500% 02/15/29		03/01/2007	Paydown		45	45	46	46		(1)		(1)		45					0	02/15/2029	1
36210U WJ 8	GNMA Pool 502949 6.500% 02/15/29		03/01/2007	Paydown		445	445	446	446				0		445					5	02/15/2029	1
36210U YN 7	GNMA Pool 503017 6.500% 03/15/29		03/01/2007	Paydown		141	141	140	140		1		1		141					2	03/15/2029	1
36210V TY 7	GNMA Pool 503767 6.500% 08/15/29		03/01/2007	Paydown		39	39	40	40		(1)		(1)		39					0	08/15/2029	1
36210V YK 4	GNMA Pool 503818 6.500% 03/15/29		03/01/2007	Paydown		159	159	163	162		(3)		(3)		159					2	03/15/2029	1
36210V VM 0	GNMA Pool 503820 6.500% 03/15/29		03/01/2007	Paydown		54	54	54	54				0		54					1	03/15/2029	1
36210V WH 0	GNMA Pool 503848 6.500% 04/15/29		03/01/2007	Paydown		244	244	254	253		(9)		(9)		244					3	04/15/2029	1
36210V WJ 6	GNMA Pool 503849 6.500% 04/15/29		03/01/2007	Paydown		521	521	521	521				0		521					8	04/15/2029	1
36210Y XD 2	GNMA Pool 506576 6.500% 05/15/29		03/01/2007	Paydown		257	257	262	262		(5)		(5)		257					3	05/15/2029	1
36211A U3 8	GNMA Pool 507402 6.500% 05/15/31		03/01/2007	Paydown		74	74	74	74				0		74					1	05/15/2031	1
36211C ZN 1	GNMA Pool 509381 6.500% 07/15/29		03/01/2007	Paydown		6,785	6,785	6,926	6,920		(135)		(135)		6,785					109	07/15/2029	1
36211C ZZ 1	GNMA Pool 509361 6.500% 07/15/29		03/01/2007	Paydown		293	293	303	303		(10)		(10)		293					3	07/15/2029	1
36211E FJ 2	GNMA Pool 510569 6.500% 10/15/29		03/01/2007	Paydown		2,544	2,544	2,633	2,623		(79)		(79)		2,544					14	10/15/2029	1
36211E T5 7	GNMA Pool 510972 6.500% 05/15/29		03/01/2007	Paydown		1,222	1,222	1,265	1,263		(42)		(42)		1,222					13	05/15/2029	1
36211G PD 9	GNMA Pool 512620 6.500% 06/15/29		03/01/2007	Paydown		77	77	77	77		1		1		77					1	06/15/2029	1
36211L KJ 0	GNMA Pool 516097 6.500% 09/15/29		03/01/2007	Paydown		420	420	428	427		(7)		(7)		420					5	09/15/2029	1
36211U MN 9	GNMA Pool 523365 6.500% 01/15/30		03/01/2007	Paydown		129	129	131	131		(2)		(2)		129					1	01/15/2030	1
36211U RS 3	GNMA Pool 523497 6.500% 08/15/31		03/01/2007	Paydown		928	928	923	923		5		5		928					10	08/15/2031	1
36212A DA 0	GNMA Pool 527597 6.500% 06/15/31		03/01/2007	Paydown		5	5	5	5				0		5					0	06/15/2031	1
36212D HD 4	GNMA Pool 530428 6.500% 07/15/31		03/01/2007	Paydown		20,525	20,525	20,534	20,532		(8)		(8)		20,525					292	07/15/2031	1
36212D RE 1	GNMA Pool 530685 6.500% 08/15/31		03/01/2007	Paydown		82	82	81	81				0		82					1	08/15/2031	1
36212G GZ 0	GNMA Pool 533788 6.500% 05/15/31		03/01/2007	Paydown		307	307	308	308				0		307					2	05/15/2031	1
36212J Y7 5	GNMA Pool 535434 6.500% 01/15/32		03/01/2007	Paydown		57	57	58	58		(1)		(1)		57					1	01/15/2032	1
36212K BY 8	GNMA Pool 535655 6.500% 02/15/31		03/01/2007	Paydown		15	15	15	15				0		15					0	02/15/2031	1
36212M AN 6	GNMA Pool 538229 6.500% 08/15/31		03/01/2007	Paydown		718	718	750	749		(31)		(31)		718					7	08/15/2031	1
36212M 6W 4	GNMA Pool 538285 6.500% 12/15/31		03/01/2007	Paydown		11,156	11,156	11,602	11,591		(435)		(435)		11,156					109	12/15/2031	1
36212Q H8 6	GNMA Pool 540355 6.500% 05/15/31		03/01/2007	Paydown		339	339	343	343		(4)		(4)		339					4	05/15/2031	1
36212R RA 2	GNMA Pool 541507 6.500% 07/15/31		03/01/2007	Paydown		26	26	26	26				0		26					0	07/15/2031	1
36212T SS 4	GNMA Pool 543329 6.500% 06/15/31		03/01/2007	Paydown		23	23	23	23				0		23					0	06/15/2031	1
36212U 4R 9	GNMA Pool 544532 6.500% 05/15/31		03/01/2007	Paydown		1,872	1,872	1,938	1,937		(64)		(64)		1,872					30	05/15/2031	1
36212U BR 6	GNMA Pool 543734 6.500% 12/15/30		03/01/2007	Paydown		165	165	168	168		(3)		(3)		165					2	12/15/2030	1
36212U CR 0	GNMA Pool 543780 6.500% 01/15/31		03/01/2007	Paydown		118	118	117	117		1		1		118					1	01/15/2031	1
36212V SX 8	GNMA Pool 545134 6.500% 03/15/31		03/01/2007	Paydown		242	242	249	249		(6)		(6)		242					3	03/15/2031	1
36212W L6 2	GNMA Pool 545849 6.500% 07/15/31		03/01/2007	Paydown		17,638	17,638	18,258	18,243		(606)		(606)		17,638					285	07/15/2031	1
36212W M8 7	GNMA Pool 545883 6.500% 08/15/31		03/01/2007	Paydown		258	258	257	257		1		1		258					3	08/15/2031	1
36212Y G9 8	GNMA Pool 547524 6.500% 04/15/31		03/01/2007	Paydown		134	134	134	134				0		134					0	04/15/2031	1

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1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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 Design- ation or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36213A KY 9	GNMA Pool 548511 6.500% 07/15/31	...	03/01/2007	Paydown	.....	8,035	8,035	8,324	8,304	(268)		(268)		8,035			0	87	07/15/2031	1.....	
36213D SP 9	GNMA Pool 551754 6.500% 04/15/32	...	03/01/2007	Paydown	.....	6	6	6	6			0		6			0		04/15/2032	1.....	
36213D GB 8	GNMA Pool 551094 6.500% 11/15/31	...	03/01/2007	Paydown	.....	4,497	4,497	4,686	4,681	(185)		(185)		4,497			0	47	11/15/2031	1.....	
36213D KD 6	GNMA Pool 551216 6.500% 02/15/31	...	03/01/2007	Paydown	.....	4,707	4,707	4,709	4,709	(2)		(2)		4,707			0	26	02/15/2031	1.....	
36213D U8 8	GNMA Pool 551480 6.500% 06/15/31	...	03/01/2007	Paydown	.....	12,909	12,909	13,457	13,444	(535)		(535)		12,909			0	77	06/15/2031	1.....	
36213E 2C 9	GNMA Pool 552571 6.500% 05/15/32	...	03/01/2007	Paydown	.....	1,211	1,211	1,254	1,253	(42)		(42)		1,211			0	7	05/15/2032	1.....	
36213E CQ 7	GNMA Pool 551879 6.500% 11/15/31	...	03/01/2007	Paydown	.....	2,373	2,373	2,473	2,471	(98)		(98)		2,373			0	37	11/15/2031	1.....	
36213E SK 3	GNMA Pool 552322 6.500% 01/15/32	...	03/01/2007	Paydown	.....	178	178	180	180	(2)		(2)		178			0	3	01/15/2032	1.....	
36213E UQ 7	GNMA Pool 552391 6.500% 02/15/32	...	03/01/2007	Paydown	.....	565	565	585	585	(19)		(19)		565			0	5	02/15/2032	1.....	
36213G AQ 7	GNMA Pool 553610 6.500% 02/15/32	...	03/01/2007	Paydown	.....	19	19	20	20	(1)		(1)		19			0		02/15/2032	1.....	
36213G UZ 2	GNMA Pool 554200 6.500% 12/15/31	...	03/01/2007	Paydown	.....	268	268	280	279	(11)		(11)		268			0	3	12/15/2031	1.....	
36213H KW 8	GNMA Pool 554809 6.500% 05/15/31	...	03/01/2007	Paydown	.....	1,180	1,180	1,181	1,181	0		0		1,180			0	19	05/15/2031	1.....	
36213H M7 1	GNMA Pool 554882 6.500% 06/15/31	...	03/01/2007	Paydown	.....	38	38	39	39	(1)		(1)		38			0		06/15/2031	1.....	
36213H XE 4	GNMA Pool 555177 6.500% 12/15/31	...	03/01/2007	Paydown	.....	51	51	52	52	(1)		(1)		51			0	1	12/15/2031	1.....	
36213K AB 8	GNMA Pool 556302 6.000% 12/15/31	...	03/01/2007	Paydown	.....	1,500	1,500	1,480	1,480	20		20		1,500			0	15	12/15/2031	1.....	
36213L NJ 5	GNMA Pool 557593 6.500% 07/15/31	...	03/01/2007	Paydown	.....	1,993	1,993	2,035	2,033	(40)		(40)		1,993			0	22	07/15/2031	1.....	
36213Q RS 0	GNMA Pool 561297 6.500% 08/15/31	...	03/01/2007	Paydown	.....	22,147	22,147	22,925	22,903	(756)		(756)		22,147			0	124	08/15/2031	1.....	
36213Q YE 3	GNMA Pool 561509 6.000% 07/15/31	...	03/01/2007	Paydown	.....	820	820	809	810	10		10		820			0	12	07/15/2031	1.....	
36213R QK 6	GNMA Pool 562158 6.500% 07/15/31	...	03/01/2007	Paydown	.....	4	4	4	4	0		0		4			0		07/15/2031	1.....	
36213S GT 6	GNMA Pool 562810 6.000% 07/15/31	...	03/01/2007	Paydown	.....	75	75	74	74	1		1		75			0	1	07/15/2031	1.....	
36213T XM 0	GNMA Pool 564184 6.500% 07/15/31	...	03/01/2007	Paydown	.....	1,087	1,087	1,126	1,125	(38)		(38)		1,087			0	11	07/15/2031	1.....	
36213U TU 4	GNMA Pool 564963 6.500% 07/15/31	...	03/01/2007	Paydown	.....	344	344	344	344	0		0		344			0	4	07/15/2031	1.....	
36213V H4 3	GNMA Pool 565551 6.500% 08/15/31	...	03/01/2007	Paydown	.....	23	23	23	23	(1)		(1)		23			0		08/15/2031	1.....	
36213Y PC 0	GNMA Pool 568419 6.500% 09/15/31	...	03/01/2007	Paydown	.....	11,593	11,593	11,753	11,748	(155)		(155)		11,593			0	186	09/15/2031	1.....	
36225B EA 2	GNMA Pool 781029 6.500% 05/15/29	...	03/01/2007	Paydown	.....	4,599	4,599	4,802	4,796	(196)		(196)		4,599			0	54	05/15/2029	1.....	
36225B EV 6	GNMA Pool 781048 6.500% 06/15/29	...	03/01/2007	Paydown	.....	6,667	6,667	6,963	6,954	(287)		(287)		6,667			0	71	06/15/2029	1.....	
36225B ND 6	GNMA Pool 781288 6.500% 05/15/31	...	03/01/2007	Paydown	.....	6,161	6,161	6,429	6,422	(261)		(261)		6,161			0	65	05/15/2031	1.....	
36241K J6 6	GNMA Pool 782085 7.000% 11/15/33	...	03/01/2007	Paydown	.....	11,151	11,151	11,545	11,540	(388)		(388)		11,151			0	130	11/15/2033	1.....	
36241K J7 4	GNMA Pool 782086 7.000% 11/15/31	...	03/01/2007	Paydown	.....	1,767	1,767	1,829	1,828	(62)		(62)		1,767			0	20	11/15/2031	1.....	
36241K JP 4	GNMA Pool 782070 7.000% 06/15/32	...	03/01/2007	Paydown	.....	6,599	6,599	6,885	6,882	(283)		(283)		6,599			0	72	06/15/2032	1.....	
36241K JR 0	GNMA Pool 782072 7.000% 07/15/33	...	03/01/2007	Paydown	.....	2,002	2,002	2,089	2,088	(87)		(87)		2,002			0	22	07/15/2033	1.....	
36241K JT 6	GNMA Pool 782074 7.000% 01/15/33	...	03/01/2007	Paydown	.....	3,846	3,846	4,014	4,013	(167)		(167)		3,846			0	49	01/15/2033	1.....	
0399999	Total - Bonds - U.S. Government					354,819	354,819	362,396	362,172	0	(7,355)	0	(7,355)	0	354,819	0	0	0	3,604	XXX	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																					
31283H SM 9	FHLMC Gold Pool G01443 6.500% 08/01/3	...	03/01/2007	Paydown	.....	4,866	4,866	5,059	5,054	(188)		(188)		4,866			0	51	08/01/2032	1.....	
31287Q LM 1	FHLMC Gold Pool C64832 6.500% 03/01/3	...	03/01/2007	Paydown	.....	8,697	8,697	9,012	9,003	(306)		(306)		8,697			0	117	03/01/2032	1.....	
31287S 3C 9	FHLMC Gold Pool C67095 6.500% 05/01/3	...	03/01/2007	Paydown	.....	789	789	821	820	(30)		(30)		789			0	9	05/01/2032	1.....	
31287V 5R 7	FHLMC Gold Pool C69856 6.500% 08/01/3	...	03/01/2007	Paydown	.....	152	152	158	157	(6)		(6)		152			0	2	08/01/2032	1.....	
31287X G5 9	FHLMC Gold Pool C70220 6.500% 08/01/3	...	03/01/2007	Paydown	.....	672	672	699	698	(26)		(26)		672			0	7	08/01/2032	1.....	
31287X QT 6	FHLMC Gold Pool C70466 6.500% 09/01/3	...	03/01/2007	Paydown	.....	8,709	8,709	9,056	9,044	(335)		(335)		8,709			0	52	09/01/2032	1.....	
31287Y DE 1	FHLMC Gold Pool C71001 6.500% 09/01/3	...	03/01/2007	Paydown	.....	46,158	46,158	47,997	47,926	(1,768)		(1,768)		46,158			0	440	09/01/2032	1.....	
31287Y MX 9	FHLMC Gold Pool C71274 6.500% 04/01/3	...	03/01/2007	Paydown	.....	672	672	699	698	(26)		(26)		672			0	6	04/01/2032	1.....	
31287Y YZ 4	FHLMC Gold Pool C71276 6.500% 04/01/3	...	03/01/2007	Paydown	.....	188	188	195	195	(7)		(7)		188			0	2	04/01/2032	1.....	
3128H3 QT 6	FHLMC Gold Pool E96115 5.000% 05/01/1	...	03/01/2007	Paydown	.....	44,624	44,624	45,633	45,445	(821)		(821)		44,624			0	373	05/01/2018	1.....	
31292H G4 0	FHLMC Gold Pool C01119 6.500% 11/01/3	...	03/01/2007	Paydown	.....	192	192	190	190	1		1		192			0	2	11/01/2030	1.....	
31294C 7M 9	FHLMC Gold Pool C36300 6.500% 02/01/3	...	03/01/2007	Paydown	.....	87	87	86	86	1		1		87			0	1	02/01/2030	1.....	
31294C SN 4	FHLMC Gold Pool C35925 6.500% 01/01/3	...	03/01/2007	Paydown	.....	27,124	27,124	26,910	26,915	209		209		27,124			0	440	01/01/2030	1.....	
31294D GQ 8	FHLMC Gold Pool C36507 6.500% 02/01/3	...	03/01/2007	Paydown	.....	10	10	10	10	0		0		10			0		02/01/2030	1.....	
31296L PC 9	FHLMC Gold Pool A12219 6.500% 08/01/3	...	03/01/2007	Paydown	.....	29,281	29,281	30,342	30,310	(1,029)		(1,029)		29,281			0	161	08/01/2033	1.....	

E05.2

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	Maturity Date	NAIC Design- ation or Market Indicator
31297C SG 6	FHLMC Gold Pool A25019 5.000% 07/01/3	...	03/01/2007	Paydown.....		66,817	66,817	66,326	66,336			480	480	66,817				0	808	07/01/2034	1.....
31297G WN 7	FHLMC Gold Pool A28753 5.000% 11/01/3	...	03/01/2007	Paydown.....		7,348	7,348	7,294	7,296			52	52	7,348				0	61	11/01/2034	1.....
31298A F5 7	FHLMC Gold Pool C41988 6.500% 09/01/3	...	03/01/2007	Paydown.....		241	241	239	239			2	2	241				0	3	09/01/2030	1.....
31298D 3K 1	FHLMC Gold Pool C45302 6.500% 12/01/3	...	03/01/2007	Paydown.....		98	98	98	98			1	1	98				0	1	12/01/2030	1.....
31298D XL 6	FHLMC Gold Pool C45183 6.500% 12/01/3	...	03/01/2007	Paydown.....		2,236	2,236	2,219	2,219			17	17	2,236				0	24	12/01/2030	1.....
31298E L9 4	FHLMC Gold Pool C45752 6.500% 12/01/3	...	03/01/2007	Paydown.....		153	153	151	151			1	1	153				0	2	12/01/2030	1.....
31298F WY 4	FHLMC Gold Pool C46963 6.500% 01/01/3	...	03/01/2007	Paydown.....		5,119	5,119	5,078	5,080			39	39	5,119				0	83	01/01/2031	1.....
31335H RZ 8	FHLMC Pool C90504 6.500% 12/01/21.....	...	03/01/2007	Paydown.....		4,812	4,812	5,004	4,990		(177)		(177)	4,812				0	49	12/01/2021	1.....
31371K BS 9	FNMA Pool 253949 6.500% 09/01/31.....	...	03/01/2007	Paydown.....		742	742	766	765		(23)		(23)	742				0	8	09/01/2031	1.....
31371K DL 2	FNMA Pool 254007 6.500% 10/01/31.....	...	03/01/2007	Paydown.....		1,374	1,374	1,432	1,430		(56)		(56)	1,374				0	15	10/01/2031	1.....
31371K F3 0	FNMA Pool 254086 6.500% 11/01/21.....	...	03/01/2007	Paydown.....		4,906	4,906	5,113	5,096		(191)		(191)	4,906				0	47	11/01/2021	1.....
31371K LU 3	FNMA Pool 254239 6.500% 03/01/32.....	...	03/01/2007	Paydown.....		24,149	24,149	25,387	25,353		(1,203)		(1,203)	24,149				0	251	03/01/2032	1.....
31371K UC 3	FNMA Pool 254479 6.500% 10/01/32.....	...	03/01/2007	Paydown.....		19,320	19,320	19,942	19,926		(605)		(605)	19,320				0	216	10/01/2032	1.....
31371L EV 7	FNMA Pool 254948 6.500% 10/01/33.....	...	03/01/2007	Paydown.....		8,715	8,715	9,086	9,077		(363)		(363)	8,715				0	101	10/01/2033	1.....
31371L RR 2	FNMA Pool 255296 6.500% 06/01/34.....	...	03/01/2007	Paydown.....		33,741	33,741	34,827	34,799		(1,058)		(1,058)	33,741				0	310	06/01/2034	1.....
31375K GZ 4	FNMA Pool 336916 6.500% 02/01/26.....	...	03/01/2007	Paydown.....		84	84	88	88		(3)		(3)	84				0	1	02/01/2026	1.....
31377Q ZK 1	FNMA Pool 384246 5.880% 10/01/11.....	...	03/01/2007	Paydown.....		712	712	702	706				7	712				0	8	10/01/2011	1.....
31377R C4 0	FNMA Pool 384491 5.655% 11/01/11.....	...	03/01/2007	Paydown.....		751	751	729	738		13		13	751				0	8	11/01/2011	1.....
31377R JC 5	FNMA Pool 384659 6.190% 01/01/12.....	...	03/01/2007	Paydown.....		1,090	1,090	1,090	1,088		2		2	1,090				0	11	01/01/2012	1.....
31377R PS 3	FNMA Pool 384833 6.070% 03/01/12.....	...	03/01/2007	Paydown.....		678	678	674	674		3		3	678				0	8	03/01/2012	1.....
31377R RX 0	FNMA Pool 384902 5.880% 03/01/12.....	...	03/01/2007	Paydown.....		699	699	685	690				9	699				0	7	03/01/2012	1.....
31378G NQ 2	FNMA Pool 398299 6.000% 03/01/13.....	...	03/01/2007	Paydown.....		872	872	876	876		(3)		(3)	872				0	8	03/01/2013	1.....
31378L 2Y 7	FNMA Pool 402291 6.000% 03/01/13.....	...	03/01/2007	Paydown.....		86	86	86	86				0	86				0	1	03/01/2013	1.....
31380J PB 3	FNMA Pool 441518 6.500% 08/01/28.....	...	03/01/2007	Paydown.....		14	14	15	15		(1)		(1)	14				0		08/01/2028	1.....
31382G U9 6	FNMA Pool 482208 6.500% 04/01/29.....	...	03/01/2007	Paydown.....		171	171	179	178		(6)		(6)	171				0	2	04/01/2029	1.....
31382G YL 5	FNMA Pool 482315 6.000% 03/01/14.....	...	03/01/2007	Paydown.....		137	137	137	137		(1)		(1)	137				0	1	03/01/2014	1.....
31382P 4C 8	FNMA Pool 488719 6.500% 03/01/29.....	...	03/01/2007	Paydown.....		453	453	472	472		(18)		(18)	453				0	5	03/01/2029	1.....
31382R NY 5	FNMA Pool 490107 6.500% 03/01/29.....	...	03/01/2007	Paydown.....		2,954	2,954	3,074	3,068		(114)		(114)	2,954				0	27	03/01/2029	1.....
31383C U6 0	FNMA Pool 499305 6.500% 08/01/29.....	...	03/01/2007	Paydown.....		13,493	13,493	14,045	14,022		(530)		(530)	13,493				0	79	08/01/2029	1.....
31383D 5S 8	FNMA Pool 500457 6.500% 06/01/29.....	...	03/01/2007	Paydown.....		163	163	169	169		(6)		(6)	163				0	2	06/01/2029	1.....
31383J 6U 9	FNMA Pool 504983 6.500% 08/01/29.....	...	03/01/2007	Paydown.....		317	317	330	328		(12)		(12)	317				0	3	08/01/2029	1.....
31383J XE 5	FNMA Pool 504777 6.500% 10/01/29.....	...	03/01/2007	Paydown.....		36	36	38	37		(1)		(1)	36				0		10/01/2029	1.....
31383L TV 7	FNMA Pool 506464 6.500% 08/01/29.....	...	03/01/2007	Paydown.....		15	15	16	16		(1)		(1)	15				0		08/01/2029	1.....
31384V YU 0	FNMA Pool 535423 6.500% 07/01/30.....	...	03/01/2007	Paydown.....		1,197	1,197	1,248	1,247		(50)		(50)	1,197				0	13	07/01/2030	1.....
31385H QR 6	FNMA Pool 545064 6.500% 06/01/31.....	...	03/01/2007	Paydown.....		3,819	3,819	3,982	3,978		(159)		(159)	3,819				0	44	06/01/2031	1.....
31385J K8 0	FNMA Pool 545819 6.500% 08/01/32.....	...	03/01/2007	Paydown.....		26,749	26,749	27,822	27,787		(1,038)		(1,038)	26,749				0	292	08/01/2032	1.....
31385X Q9 1	FNMA Pool 555880 5.500% 11/01/33.....	...	03/01/2007	Paydown.....		4,308	4,308	4,282	4,282		26		26	4,308				0	38	11/01/2033	1.....
31386U ZE 5	FNMA Pool 574141 6.500% 05/01/31.....	...	03/01/2007	Paydown.....		506	506	526	524		(19)		(19)	506				0	5	05/01/2031	1.....
31387N 3G 0	FNMA Pool 589499 6.500% 08/01/31.....	...	03/01/2007	Paydown.....		4,667	4,667	4,864	4,857		(190)		(190)	4,667				0	41	08/01/2031	1.....
31387P QN 5	FNMA Pool 590061 6.500% 06/01/31.....	...	03/01/2007	Paydown.....		1,843	1,843	1,919	1,916		(73)		(73)	1,843				0	20	06/01/2031	1.....
31387T W5 9	FNMA Pool 593868 6.500% 07/01/31.....	...	03/01/2007	Paydown.....		171	171	178	178		(7)		(7)	171				0	3	07/01/2031	1.....
31388A RS 5	FNMA Pool 599097 6.000% 12/01/31.....	...	03/01/2007	Paydown.....		416	416	416	416				0	416				0	3	12/01/2031	1.....
31388D NP 9	FNMA Pool 601698 6.500% 08/01/31.....	...	03/01/2007	Paydown.....		29	29	30	30		(1)		(1)	29				0		08/01/2031	1.....
31388K KZ 4	FNMA Pool 607012 6.500% 10/01/31.....	...	03/01/2007	Paydown.....		69	69	72	72		(3)		(3)	69				0	1	10/01/2031	1.....
31388L CK 4	FNMA Pool 607674 6.500% 11/01/31.....	...	03/01/2007	Paydown.....		67	67	70	70		(3)		(3)	67				0	1	11/01/2031	1.....
31388N PT 7	FNMA Pool 609834 6.500% 10/01/31.....	...	03/01/2007	Paydown.....		3	3	3	3				0	3				0		10/01/2031	1.....
31388U CU 2	FNMA Pool 614883 6.500% 11/01/31.....	...	03/01/2007	Paydown.....		2,148	2,148	2,235	2,227		(79)		(79)	2,148				0	23	11/01/2031	1.....
31388Y ZU 9	FNMA Pool 619155 6.500% 03/01/32.....	...	03/01/2007	Paydown.....		569	569	592	592		(23)		(23)	569				0	6	03/01/2032	1.....

E05.3

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Designa- tion or Market Indicator
31389A CX 9	FNMA Pool 619386 6.000% 12/01/31.....	...	03/01/2007	Paydown.....		51	51	51	51				0		51			0	1	12/01/2031	1.....
31389B G6 2	FNMA Pool 620421 6.000% 12/01/31.....	...	03/01/2007	Paydown.....		42	42	42	42				0		42			0	1	12/01/2031	1.....
31389G 4E 7	FNMA Pool 625521 6.000% 01/01/32.....	...	03/01/2007	Paydown.....		66	66	67	67				0		66			0	1	01/01/2032	1.....
31389H XA 1	FNMA Pool 626273 6.000% 03/01/32.....	...	03/01/2007	Paydown.....		5,112	5,112	5,119	5,118		(5)		(5)		5,112			0	66	03/01/2032	1.....
31389L V5 5	FNMA Pool 628936 6.000% 02/01/32.....	...	03/01/2007	Paydown.....		85	85	85	85				0		85			0	1	02/01/2032	1.....
31389N 5W 1	FNMA Pool 630961 6.500% 02/01/32.....	...	03/01/2007	Paydown.....		1,718	1,718	1,792	1,790		(71)		(71)		1,718			0	18	02/01/2032	1.....
31389P DU 1	FNMA Pool 631115 6.000% 02/01/32.....	...	03/01/2007	Paydown.....		89	89	90	89				0		89			0	1	02/01/2032	1.....
31389W Q5 7	FNMA Pool 637776 6.000% 03/01/32.....	...	03/01/2007	Paydown.....		146	146	146	146				0		146			0	1	03/01/2032	1.....
31389Y QS 3	FNMA Pool 639565 6.500% 04/01/32.....	...	03/01/2007	Paydown.....		14,711	14,711	15,327	15,271		(560)		(560)		14,711			0	81	04/01/2032	1.....
31390L JA 9	FNMA Pool 649283 6.500% 08/01/32.....	...	03/01/2007	Paydown.....		14,352	14,352	14,965	14,948		(596)		(596)		14,352			0	82	08/01/2032	1.....
31390N 6X 5	FNMA Pool 651686 6.500% 08/01/32.....	...	03/01/2007	Paydown.....		40	40	42	42		(2)		(2)		40			0		08/01/2032	1.....
31390O UC 4	FNMA Pool 651379 6.000% 07/01/32.....	...	03/01/2007	Paydown.....		331	331	332	331				0		331			0	3	07/01/2032	1.....
31390P GD 3	FNMA Pool 651896 6.500% 08/01/32.....	...	03/01/2007	Paydown.....		16,421	16,421	16,950	16,935		(514)		(514)		16,421			0	176	08/01/2032	1.....
31390Q NG 6	FNMA Pool 652991 6.000% 08/01/32.....	...	03/01/2007	Paydown.....		1,419	1,419	1,421	1,420		(1)		(1)		1,419			0	20	08/01/2032	1.....
31390W Y9 7	FNMA Pool 658736 6.000% 07/01/21.....	...	03/01/2007	Paydown.....		3,217	3,217	3,231	3,230		(13)		(13)		3,217			0	32	07/01/2021	1.....
31391B 6D 4	FNMA Pool 662468 6.500% 10/01/32.....	...	03/01/2007	Paydown.....		2,238	2,238	2,353	2,347		(109)		(109)		2,238			0	24	10/01/2032	1.....
31391K 5X 1	FNMA Pool 669662 6.500% 05/01/32.....	...	03/01/2007	Paydown.....		64,398	64,398	67,275	67,188		(2,789)		(2,789)		64,398			0	646	05/01/2032	1.....
31391L AP 0	FNMA Pool 669714 6.500% 11/01/32.....	...	03/01/2007	Paydown.....		17	17	18	18		(1)		(1)		17			0		11/01/2032	1.....
31391L X7 5	FNMA Pool 670402 6.500% 06/01/32.....	...	03/01/2007	Paydown.....		15,976	15,976	16,523	16,506		(529)		(529)		15,976			0	188	06/01/2032	1.....
31391Q TB 0	FNMA Pool 673846 6.500% 10/01/29.....	...	03/01/2007	Paydown.....		115	115	120	119		(4)		(4)		115			0	1	10/01/2029	1.....
31391S 5M 8	FNMA Pool 675952 6.500% 04/01/32.....	...	03/01/2007	Paydown.....		383	383	399	398		(15)		(15)		383			0	4	04/01/2032	1.....
31391V BB 8	FNMA Pool 677834 6.500% 01/01/33.....	...	03/01/2007	Paydown.....		14,723	14,723	15,197	15,184		(461)		(461)		14,723			0	128	01/01/2033	1.....
31393R ZN 3	FHLMC 2627 BG 3.250% 06/15/17.....	...	03/01/2007	Paydown.....		4,686	4,686	4,495	4,521		164		164		4,686			0	26	06/15/2017	1.....
31400C QR 1	FNMA Pool 683407 6.500% 02/01/33.....	...	03/01/2007	Paydown.....		7,893	7,893	8,282	8,272		(379)		(379)		7,893			0	125	02/01/2033	1.....
31400V GK 2	FNMA Pool 698804 6.500% 04/01/33.....	...	03/01/2007	Paydown.....		697	697	720	719		(22)		(22)		697			0	8	04/01/2033	1.....
31400W RF 9	FNMA Pool 699886 6.500% 04/01/33.....	...	03/01/2007	Paydown.....		1,886	1,886	1,982	1,980		(94)		(94)		1,886			0	24	04/01/2033	1.....
31401X CY 1	FNMA Pool 721087 6.500% 10/01/33.....	...	03/01/2007	Paydown.....		1,625	1,625	1,709	1,706		(81)		(81)		1,625			0	18	10/01/2033	1.....
31401Y DB 8	FNMA Pool 721998 6.500% 06/01/33.....	...	03/01/2007	Paydown.....		890	890	935	932		(42)		(42)		890			0	10	06/01/2033	1.....
31402C 4B 5	FNMA Pool 725418 6.500% 05/01/34.....	...	03/01/2007	Paydown.....		60,721	60,721	63,539	63,476		(2,755)		(2,755)		60,721			0	604	05/01/2034	1.....
31402C U4 2	FNMA Pool 725203 6.000% 03/01/18.....	...	03/01/2007	Paydown.....		13,309	13,309	13,367	13,364		(55)		(55)		13,309			0	130	03/01/2018	1.....
31402C WF 5	FNMA Pool 725246 6.500% 01/01/34.....	...	03/01/2007	Paydown.....		1,380	1,380	1,424	1,423		(43)		(43)		1,380			0	14	01/01/2034	1.....
31402D C9 9	FNMA Pool 725596 6.500% 03/01/34.....	...	03/01/2007	Paydown.....		8,994	8,994	9,437	9,426		(432)		(432)		8,994			0	97	03/01/2034	1.....
31402Q TR 2	FNMA Pool 735060 6.000% 11/01/34.....	...	03/01/2007	Paydown.....		4,226	4,226	4,355	4,353		(127)		(127)		4,226			0	41	11/01/2034	1.....
31402W CK 2	FNMA Pool 739974 5.500% 09/01/33.....	...	03/01/2007	Paydown.....		14,555	14,555	14,469	14,469		86		86		14,555			0	172	09/01/2033	1.....
31403D BL 4	FNMA Pool 745357 5.500% 12/01/33.....	...	03/01/2007	Paydown.....		370,347	370,347	368,148	368,148		2,199		2,199		370,347			0	3,178	12/01/2033	1.....
31403D S2 4	FNMA Pool 745823 6.000% 08/01/36.....	...	03/01/2007	Paydown.....		715,872	715,872	718,166	718,127		(2,255)		(2,255)		715,872			0	6,113	08/01/2036	1.....
31403G SS 2	FNMA Pool 748529 6.500% 10/01/33.....	...	03/01/2007	Paydown.....		125,145	125,145	131,559	131,349		(6,204)		(6,204)		125,145			0	2,030	10/01/2033	1.....
31403N QD 2	FNMA Pool 753852 6.500% 12/01/33.....	...	03/01/2007	Paydown.....		39	39	40	40		(1)		(1)		39			0		12/01/2033	1.....
31403V S8 3	FNMA Pool 759343 6.500% 01/01/34.....	...	03/01/2007	Paydown.....		6,508	6,508	6,785	6,778		(271)		(271)		6,508			0	88	01/01/2034	1.....
31404B R7 9	FNMA Pool 763810 6.500% 11/01/33.....	...	03/01/2007	Paydown.....		489	489	504	504		(15)		(15)		489			0	8	11/01/2033	1.....
31404E N6 9	FNMA Pool 766413 6.500% 03/01/34.....	...	03/01/2007	Paydown.....		9,022	9,022	9,466	9,443		(421)		(421)		9,022			0	98	03/01/2034	1.....
31404F V6 7	FNMA Pool 767537 6.500% 02/01/34.....	...	03/01/2007	Paydown.....		57	57	59	59		(2)		(2)		57			0	1	02/01/2034	1.....
31404H K7 3	FNMA Pool 769018 6.500% 12/01/31.....	...	03/01/2007	Paydown.....		10,799	10,799	11,147	11,137		(338)		(338)		10,799			0	108	12/01/2031	1.....
31404Q D3 0	FNMA Pool 775122 6.500% 05/01/34.....	...	03/01/2007	Paydown.....		23,438	23,438	24,438	24,415		(976)		(976)		23,438			0	133	05/01/2034	1.....
31405A CF 8	FNMA Pool 783170 6.500% 06/01/34.....	...	03/01/2007	Paydown.....		48	48	49	49		(1)		(1)		48			0	1	06/01/2034	1.....
31405D CR 6	FNMA Pool 785880 6.500% 07/01/34.....	...	03/01/2007	Paydown.....		1,481	1,481	1,528	1,527		(46)		(46)		1,481			0	16	07/01/2034	1.....
31405D KN 6	FNMA Pool 786101 6.500% 07/01/34.....	...	03/01/2007	Paydown.....		36,378	36,378	38,168	38,125		(1,748)		(1,748)		36,378			0	390	07/01/2034	1.....
31405Q BW 7	FNMA Pool 795753 6.000% 05/01/14.....	...	03/01/2007	Paydown.....		72,129	72,129	72,444	72,414		(285)		(285)		72,129			0	717	05/01/2014	1.....

E05.4

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31405S ED 2	FNMA Pool 797632 4.500% 08/01/35.....	...	03/01/2007	Paydown.....		24,623	24,623	23,122	23,144		1,479		1,479	24,623				231	08/01/2035	1.....	
31405V H2 6	FNMA Pool 800449 5.000% 10/01/34.....	...	03/01/2007	Paydown.....		80,723	80,723	80,257	80,261		462		462	80,723				626	10/01/2034	1.....	
31405V KD 8	FNMA Pool 800492 5.000% 10/01/34.....	...	03/01/2007	Paydown.....		10,814	10,814	10,752	10,752		62		62	10,814				86	10/01/2034	1.....	
31405W VF 9	FNMA Pool 801714 5.000% 10/01/34.....	...	03/01/2007	Paydown.....		13,799	13,799	13,719	13,720		79		79	13,799				104	10/01/2034	1.....	
31407F 2L 3	FNMA Pool 829779 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		13,473	13,473	13,390	13,390		83		83	13,473				145	05/01/2036	1.....	
31407J EJ 7	FNMA Pool 831837 5.500% 09/01/36.....	...	03/01/2007	Paydown.....		624	624	620	620		4		4	624				6	09/01/2036	1.....	
31407J RE 4	FNMA Pool 832185 5.000% 12/01/35.....	...	03/01/2007	Paydown.....		52,789	52,789	51,069	51,097		1,692		1,692	52,789				368	12/01/2035	1.....	
31407S TX 0	FNMA Pool 839466 4.500% 09/01/35.....	...	03/01/2007	Paydown.....		2,899	2,899	2,723	2,725		174		174	2,899				24	09/01/2035	1.....	
31407Y RU 5	FNMA Pool 844799 4.500% 10/01/35.....	...	03/01/2007	Paydown.....		2,110	2,110	1,982	1,983		127		127	2,110				16	10/01/2035	1.....	
31408F LW 7	FNMA Pool 850041 5.500% 06/01/36.....	...	03/01/2007	Paydown.....		551	551	547	547		3		3	551				5	06/01/2036	1.....	
31409C 4T 9	FNMA Pool 867634 5.500% 04/01/36.....	...	03/01/2007	Paydown.....		12,329	12,329	12,253	12,254		76		76	12,329				71	04/01/2036	1.....	
31409C 5B 7	FNMA Pool 867642 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		32,133	32,133	31,936	31,936		197		197	32,133				431	05/01/2036	1.....	
31409C W8 4	FNMA Pool 867471 5.500% 06/01/36.....	...	03/01/2007	Paydown.....		39,075	39,075	38,836	38,836		240		240	39,075				522	06/01/2036	1.....	
31409F GG 7	FNMA Pool 869699 5.500% 04/01/36.....	...	03/01/2007	Paydown.....		864	864	859	859		5		5	864				8	04/01/2036	1.....	
31409G 4J 2	FNMA Pool 871225 5.500% 04/01/36.....	...	03/01/2007	Paydown.....		19,730	19,730	19,609	19,609		121		121	19,730				224	04/01/2036	1.....	
31409J EA 4	FNMA Pool 872329 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		6,768	6,768	6,726	6,726		42		42	6,768				73	05/01/2036	1.....	
31409J UL 2	FNMA Pool 872787 5.500% 06/01/36.....	...	03/01/2007	Paydown.....		25,764	25,764	25,606	25,606		158		158	25,764				221	06/01/2036	1.....	
31409T YF 9	FNMA Pool 878310 6.500% 03/01/36.....	...	03/01/2007	Paydown.....		5,646	5,646	5,722	5,720		(74)		(74)	5,646				61	03/01/2036	1.....	
31409X GF 0	FNMA Pool 881398 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		7,683	7,683	7,636	7,636		47		47	7,683				95	05/01/2036	1.....	
31409X KU 2	FNMA Pool 881507 5.500% 04/01/36.....	...	03/01/2007	Paydown.....		703	703	698	698		4		4	703				6	04/01/2036	1.....	
31409Y KK 2	FNMA Pool 882398 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		2,911	2,911	2,893	2,893		18		18	2,911				27	05/01/2036	1.....	
31410A JA 5	FNMA Pool 883257 5.500% 07/01/36.....	...	03/01/2007	Paydown.....		15,528	15,528	15,433	15,433		95		95	15,528				206	07/01/2036	1.....	
31410B AE 4	FNMA Pool 883905 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		406	406	403	403		2		2	406				4	05/01/2036	1.....	
31410B EB 6	FNMA Pool 884030 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		17,215	17,215	17,109	17,109		106		106	17,215				165	05/01/2036	1.....	
31410E 3Z 9	FNMA Pool 887416 6.000% 08/01/21.....	...	03/01/2007	Paydown.....		49,026	49,026	49,241	49,230		(204)		(204)	49,026				672	08/01/2021	1.....	
31410F EC 5	FNMA Pool 887631 5.500% 07/01/36.....	...	03/01/2007	Paydown.....		6,327	6,327	6,288	6,288		39		39	6,327				58	07/01/2036	1.....	
31410M QF 0	FNMA Pool 891554 5.500% 05/01/36.....	...	03/01/2007	Paydown.....		819	819	814	814		5		5	819				7	05/01/2036	1.....	
31410N RN 0	FNMA Pool 892493 5.500% 08/01/36.....	...	03/01/2007	Paydown.....		5,680	5,680	5,645	5,645		35		35	5,680				63	08/01/2036	1.....	
31410Q PK 1	FNMA Pool 894226 5.500% 11/01/36.....	...	03/01/2007	Paydown.....		3,176	3,176	3,157	3,157		20		20	3,176				27	11/01/2036	1.....	
31410S JR 9	FNMA Pool 895872 5.500% 06/01/36.....	...	03/01/2007	Paydown.....		796	796	791	791		5		5	796				7	06/01/2036	1.....	
31410X HZ 2	FNMA Pool 900348 5.500% 09/01/36.....	...	03/01/2007	Paydown.....		2,770	2,770	2,753	2,753		17		17	2,770				26	09/01/2036	1.....	
31411A PZ 2	FNMA Pool 902340 5.500% 11/01/36.....	...	03/01/2007	Paydown.....		20,242	20,242	20,118	20,118		124		124	20,242				208	11/01/2036	1.....	
31411A R8 0	FNMA Pool 902411 5.500% 11/01/36.....	...	03/01/2007	Paydown.....		680	680	676	676		4		4	680				7	11/01/2036	1.....	
31411C GJ 4	FNMA Pool 903901 5.500% 11/01/36.....	...	03/01/2007	Paydown.....		595	595	591	591		4		4	595				6	11/01/2036	1.....	
31411D 5K 1	FNMA Pool 905450 5.500% 11/01/36.....	...	03/01/2007	Paydown.....		826	826	821	821		5		5	826				7	11/01/2036	1.....	
31411D ZA 4	FNMA Pool 905363 5.500% 12/01/36.....	...	03/01/2007	Paydown.....		18,342	18,342	18,230	18,230		113		113	18,342				231	12/01/2036	1.....	
38374L 5Y 3	GNMA 2005-74 HB 7.500% 09/16/35.....	...	03/01/2007	Paydown.....		139	139	148	146		(8)		(8)	139				2	07/16/2028	1.....	
38374L 5Z 0	GNMA 2005-74 HC 7.500% 09/16/35.....	...	03/01/2007	Paydown.....		788	788	840	829		(41)		(41)	788				9	09/16/2031	1.....	
880459 R2 0	Tennessee Hsg Dev Agy A 5.000% 07/01/35.....	...	01/02/2007	Call 100.0000.....		15,000	15,000	15,263	15,233		0		0	15,233		(233)	(233)	375	07/01/2034	1FE.....	
3199999	Total - Bonds - Special Revenue & Assessment.....					2,583,908	2,583,908	2,609,509	2,608,333		0		(24,190)	2,584,141		0	(233)	(233)	25,357	XXX.....	XXX.....
<b>Bonds - Public Utilities</b>																					
842634 AE 7	Southern Co CAP Funding 5.300% 02/01/0.....	...	02/01/2007	Maturity.....		500,000	500,000	499,175	499,985		15		15	500,000				13,250	02/01/2007	1FE.....	
3899999	Total - Bonds - Public Utilities.....					500,000	500,000	499,175	499,985		0		15	500,000		0	0	0	13,250	XXX.....	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>																					
004421 VT 7	Ace Securities Corp 5.390% 12/25/35.....	...	03/26/2007	Paydown.....		151,802	151,802	151,802	151,802				0	151,802				1,393	12/25/2035	1FE.....	
040104 RD 5	Argent Securities Inc. 5.400% 03/25/36.....	...	03/26/2007	Paydown.....		131,219	131,219	131,219	131,219				0	131,219				1,103	03/25/2036	1FE.....	
05949A UA 8	Bank of America Mortgage 4.781% 11/25/34.....	...	03/01/2007	Paydown.....		2,410	2,410	2,420	2,415		(5)		(5)	2,410				22	10/25/2034	1FE.....	
126670 TT 5	Countrywide Asset-Backe 5.400% 02/25/36.....	...	03/26/2007	Paydown.....		141,196	141,196	141,196	141,196				0	141,196				1,287	02/25/2036	1FE.....	
126694 WE 4	Countrywide Home Loans 5.373% 03/20/3.....	...	03/01/2007	Paydown.....		79,945	79,945	79,470	79,534		411		411	79,945				654	03/20/2036	1FE.....	

E05.5

**SCHEDULE D - PART 4**

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

1	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 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
12669G NL 1	Countrywide Home Loans 5.590% 03/25/3		03/25/2007	Paydown.....		9,888	9,888	9,888	9,888				0		9,888			0	90	03/25/2035	1FE.....
161505 CW 0	Chase Commercial Mortga 6.390% 11/18/3		03/01/2007	Paydown.....		8,380	8,380	9,160	8,648		(268)		(268)		8,380			0	88	11/18/2008	1FE.....
17307G 6K 9	Citigroup Mortgage Loan 5.623% 03/25/36		03/01/2007	Paydown.....		58,420	58,420	58,315	58,291		129		129		58,420			0	532	03/25/2036	1FE.....
17307G T5 7	Citigroup Mortgage Loan 5.758% 12/25/35		03/01/2007	HSBC Securities.....		895,713	891,430	896,549	893,217		(771)		(771)		892,446		3,267	3,267	13,536	04/25/2033	1FE.....
17307G T5 7	Citigroup Mortgage Loan 5.758% 12/25/35		03/01/2007	Paydown.....		53,844	53,844	54,153	53,952		(108)		(108)		53,844			0	512	04/25/2033	1FE.....
184502 AK 8	Clear Channel 7.650% 09/15/10.....		03/08/2007	Merrill Lynch.....		52,870	50,000	56,836	52,348	1,323	(179)		1,144		53,492		(622)	(622)	1,891	09/15/2010	3FE.....
268766 BU 5	EOP Operating LP 7.000% 07/15/11.....		01/05/2007	UBS Securities Inc.....		54,179	50,000	55,332	53,158		(7)		(7)		53,151		1,028	1,028	1,653	07/15/2011	2FE.....
33736L AG 0	First Union Lehman Brot 7.500% 04/18/29		03/01/2007	Paydown.....		74,578	74,578	75,449	74,839		(261)		(261)		74,578			0	1,398	05/18/2007	1FE.....
36185M DN 9	GMAC Mortgage Corp Loan 5.613% 04/19		03/01/2007	Paydown.....		137,566	137,566	137,845	137,617		(51)		(51)		137,566			0	1,392	02/19/2036	1FE.....
36242D H5 5	GSR Mortgage Loan Trust 4.596% 04/25/3		03/01/2007	Paydown.....		5,192	5,192	5,207	5,196		(5)		(5)		5,192			0	44	02/25/2035	1FE.....
36828R AH 7	GE Commercial Equipment 5.340% 10/20/0		03/20/2007	Paydown.....		19,494	19,494	19,494	19,494				0		19,494			0	172	10/20/2008	1FE.....
370334 AR 5	General Mills Inc 5.125% 02/15/07.....		02/15/2007	Maturity.....		125,000	125,000	122,980	124,942		58		58		125,000			0	3,203	02/15/2007	2FE.....
40430K AC 5	Hsi Asset Securitizatio 5.380% 03/25/36...		03/26/2007	Paydown.....		109,630	109,630	109,630	109,630				0		109,630			0	960	03/25/2036	1FE.....
41283A AV 1	Harley-Davidson Bike Tr 2.630% 11/15/10		03/15/2007	Paydown.....		9,157	9,157	9,209	9,175		(17)		(17)		9,157			0	40	09/15/2009	1FE.....
466247 UG 6	JPMorgan Mtg Trust 2005 4.973% 08/25/3		03/01/2007	Paydown.....		125,714	125,714	124,282	124,407		1,308		1,308		125,714			0	1,005	08/25/2035	1FE.....
49228R AE 3	Kern River Funding 144A 4.893% 04/30/18		03/31/2007	Redemption 100.0000.....		8,500	8,500	8,500	8,500				0		8,500			0	53	04/30/2018	1FE.....
55263E CD 5	MBNA Corp Ser MTN 6.250% 01/17/07....		01/17/2007	Maturity.....		500,000	500,000	517,220	500,206		(206)		(206)		500,000			0	15,625	01/17/2007	1FE.....
590219 AE 1	MLCC Mortgage Investors 5.500% 05/25/3		03/01/2007	Paydown.....		63,788	63,788	63,315	63,342		446		446		63,788			0	540	05/25/2036	1FE.....
61746W DZ 0	Morgan Stanley Dean Wit 7.200% 10/15/33		03/01/2007	Paydown.....		1,855	1,855	1,958	1,889		(34)		(34)		1,855			0	34	08/15/2010	1FE.....
68338S EB 0	ONYX Acceptance Auto Tr 3.200% 03/15/1		03/15/2007	Paydown.....		16,010	16,010	16,008	16,010				0		16,010			0	84	03/15/2010	1FE.....
68338S EP 9	Onyx Acceptance Owner T 3.500% 12/15/1		03/15/2007	Paydown.....		64,218	64,218	63,993	64,141		78		78		64,218			0	529	12/15/2011	1FE.....
76110N AA 4	Residential Mortgage Lo 6.875% 09/25/29		03/26/2007	Paydown.....		2,600	2,600	2,611	2,609		(9)		(9)		2,600			0	31	07/27/2026	1FE.....
81744F EV 5	Sequoia Mortgage Trust 5.640% 11/20/34		03/20/2007	Paydown.....		1,931	1,931	1,931	1,931				0		1,931			0	21	11/20/2034	1FE.....
84254Q AA 7	Southern Capital Corp 1 5.700% 06/30/23.		01/03/2007	Redemption 100.0000.....		585	585	585	585				0		585			0		06/30/2023	1FE.....
845905 AT 5	Sovereign Bancorp Inc C 4.800% 09/01/10		02/20/2007	Tax Free Exchange.....		379,403	380,000	379,183	379,382		21		21		379,403			0	8,563	09/01/2010	2FE.....
92925C DQ 2	Washington Mutual 2006- 5.319% 03/25/37		03/01/2007	Paydown.....		96,643	96,643	96,135	96,172		472		472		96,643			0	766	03/25/2037	1FE.....
94981N AH 8	Wells Fargo Mtge Backed 4.522% 04/25/38		03/01/2007	Paydown.....		6,816	6,816	6,798	6,798		18		18		6,816			0	57	04/25/2035	1FE.....
94983R AD 6	Wells Fargo Mortgage Ba 5.532% 04/25/38		03/01/2007	Paydown.....		62,217	62,217	62,012	62,012		206		206		62,217			0	604	04/25/2036	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					3,450,763	3,440,028	3,470,693	3,444,545	1,323	1,226	0	2,549	0	3,447,090	0	3,673	3,673	57,882	XXX	XXX
6099997.	Total - Bonds - Part 4.....					6,889,490	6,878,755	6,941,773	6,915,035	1,323	(30,304)	0	(28,981)	0	6,886,050	0	3,440	3,440	100,093	XXX	XXX
6099999.	Total - Bonds.....					6,889,490	6,878,755	6,941,773	6,915,035	1,323	(30,304)	0	(28,981)	0	6,886,050	0	3,440	3,440	100,093	XXX	XXX
<b>Common Stocks - Banks, Trust and Insurance Companies</b>																					
07336* 10 0	BCS Financial Corporati.....		01/01/2007	Conversion.....		1,670,000	99,286	XXX	99,286	252,270	(152,984)		(152,984)		99,286			0		XXX	A.....
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies.....					99,286	XXX	99,286	252,270	(152,984)	0	0	(152,984)	0	99,286	0	0	0	0	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
922020 10 2	Vanguard Asset Allocati.....		03/23/2007	Direct.....		1,437,000	41,980	XXX	37,716	41,366	(3,651)		(3,651)		37,716		4,264	4,264		XXX	L.....
7099999.	Total - Common Stocks - Mutual Funds.....					41,980	XXX	37,716	41,366	(3,651)	0	0	(3,651)	0	37,716	0	4,264	4,264	0	XXX	XXX
7299997.	Total - Common Stocks - Part 4.....					141,266	XXX	137,002	293,636	(156,635)	0	0	(156,635)	0	137,002	0	4,264	4,264	0	XXX	XXX
7299999.	Total - Common Stocks.....					141,266	XXX	137,002	293,636	(156,635)	0	0	(156,635)	0	137,002	0	4,264	4,264	0	XXX	XXX
7399999.	Total - Preferred and Common Stocks.....					141,266	XXX	137,002	293,636	(156,635)	0	0	(156,635)	0	137,002	0	4,264	4,264	0	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					7,030,756	XXX	7,078,775	7,208,671	(155,312)	(30,304)	0	(185,616)	0	7,023,052	0	7,704	7,704	100,093	XXX	XXX

E05.6

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

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

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

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

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
<b>Open Depositories</b>									
Mellon Bank.....	Pittsburgh, PA.....					(381,910)	80,670	(194,376)	XXX
Chase Manhattan Bank.....	New York, NY.....					299,366	(17,448,274)	(15,311,424)	XXX
Bank of America.....	Hartford, CT.....					8,215,682	6,498,890	52,068	XXX
Bank of America.....	Hartford, CT.....					(702,743)	(444,102)	158,958	XXX
Bank of America.....	Hartford, CT.....					(16,660,692)	(14,901,074)	(17,102,420)	XXX
Bank of America.....	Hartford, CT.....					504,362	501,906	500,031	XXX
Citibank.....	Wilmington, DE.....					717,498	63,369	274,400	XXX
Bank of America.....	Hartford, CT.....					(235,861)	(233,260)	(230,987)	XXX
Bank of America.....	Hartford, CT.....						3,809,085	3,089,134	XXX
contra cash - stale accounts.....						863,195		933,846	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX.....	XXX.....				(92,179)	(93,511)	(69,453)	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	0	0		(7,473,282)	(22,166,301)	(27,900,223)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	0	0		(7,473,282)	(22,166,301)	(27,900,223)	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....		650	650	650	XXX
0599999. Total Cash.....	XXX.....	XXX.....	0	0		(7,472,632)	(22,165,651)	(27,899,573)	XXX

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Gross Investment Income
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**NONE**