



LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2006
OF THE CONDITION AND AFFAIRS OF THE

AMERICAN ENTERPRISE LIFE INSURANCE COMPANY

NAIC Group Code	0004 (Current Period)	0004 (Prior Period)	NAIC Company Code	94234	Employer's ID Number	94-2786905
Organized under the Laws of	Indiana			State of Domicile or Port of Entry	Indiana	
Country of Domicile	United States of America					
Incorporated/Organized	11/18/1981			Commenced Business	11/18/1981	
Statutory Home Office	1000 Capital Center S., 201 N. Illinois (Street and Number)			Indianapolis, IN 46204 (City or Town, State and Zip Code)		
Main Administrative Office	829 Ameriprise Financial Center (Street and Number)			Minneapolis, MN 55474 (City or Town, State and Zip Code)		612-671-3131 (Area Code) (Telephone Number)
Mail Address	227 Ameriprise Financial Center (Street and Number or P.O. Box)			Minneapolis, MN 55474 (City or Town, State and Zip Code)		
Primary Location of Books and Records	227 Ameriprise Financial Center (Street and Number)			Minneapolis, MN 55474 (City or Town, State and Zip Code)		612-671-3969 (Area Code) (Telephone Number)
Internet Website Address	www.ameriprise.com					
Statutory Statement Contact	Jill L. Rickheim (Name)			612-671-3969 (Area Code) (Telephone Number) (Extension)		
	jill.l.rickheim@ampf.com (E-mail Address)			612-671-2154 (FAX Number)		
Policyowner Relations Contact	829 Ameriprise Financial Center (Street and Number)			Minneapolis, MN 55474 (City or Town, State and Zip Code)		800-333-3437 (Area Code) (Telephone Number) (Extension)

OFFICERS

Name	Title	Name	Title
Gumer Cruz Alvero	President	Mark Edward Schwarzmann	Chairman of the Board & CEO
Thomas Richard Moore #	Secretary	Joseph John Rao	Appointed Actuary

OTHER OFFICERS

Walter Stanley Berman	Vice President & Treasurer	Richard Norman Bush	Sr. Vice President - Corporate Tax
Patrick Howard Carey III #	Vice President - Fund Relations	Michelle Marie Keeley	Vice President - Investments
Brian Joseph McGrane	Executive VP & CFO	Timothy James Masek #	Vice President - Investments
Thomas William Murphy	Vice President - Investments	Kevin Eugene Palmer	Vice President & Chief Actuary
David Kent Stewart	Vice President & Controller		

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero	Timothy Vernon Bechtold	Arthur Howard Berman	Paul Steven Mannweiler
Brian Joseph McGrane	Kevin Eugene Palmer	Mark Edward Schwarzmann	

State of Minnesota.....

SS

County of Hennepin.....

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.

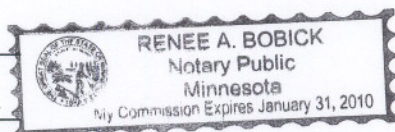
Gumer Cruz Alvero President	Thomas Richard Moore Secretary	David Kent Stewart Vice President & Controller

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 _____

Subscribed and sworn to before me this
11th day of August, 2006

Renee A. Bobick, Notary Public - Minnesota
January 31, 2010



STATEMENT AS OF JUNE 30, 2006 OF THE AMERICAN ENTERPRISE LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,353,276,940		5,353,276,940	5,730,395,452
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks			0	0
3. Mortgage loans on real estate:				
3.1 First liens	324,079,772		324,079,772	362,168,410
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (17,814,895)), cash equivalents (\$ 9,597,189) and short-term investments (\$)	(8,217,706)		(8,217,706)	618,208
6. Contract loans, (including \$ premium notes)	30,540		30,540	0
7. Other invested assets	651,531	0	651,531	1,165,999
8. Receivables for securities	98,056		98,056	80,027
9. Aggregate write-ins for invested assets	23,282,899	0	23,282,899	22,588,120
10. Subtotals, cash and invested assets (Lines 1 to 9)	5,693,202,032	0	5,693,202,032	6,117,016,216
11. Title plants less \$ charged off (for Title insurers only)			0	0
12. Investment income due and accrued	54,156,651		54,156,651	59,592,699
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection			0	0
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
13.3 Accrued retrospective premiums			0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers			0	0
14.2 Funds held by or deposited with reinsured companies			0	0
14.3 Other amounts receivable under reinsurance contracts			0	0
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	6,794,199		6,794,199	0
16.2 Net deferred tax asset	75,694,519	60,471,013	15,223,506	4,619,296
17. Guaranty funds receivable or on deposit	77,377		77,377	101,334
18. Electronic data processing equipment and software			0	0
19. Furniture and equipment, including health care delivery assets (\$)			0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	5,002,293		5,002,293	1,347,064
22. Health care (\$) and other amounts receivable			0	0
23. Aggregate write-ins for other than invested assets	4,743,423	3,951	4,739,472	3,203,608
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	5,839,670,494	60,474,964	5,779,195,530	6,185,880,217
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,645,412,258		3,645,412,258	2,974,394,119
26. Total (Lines 24 and 25)	9,485,082,752	60,474,964	9,424,607,788	9,160,274,336
DETAILS OF WRITE-INS				
0901. Options and interest rate floor (Sch DB, Part A, Sec. 1)	23,282,899	0	23,282,899	22,588,120
0902.			0	0
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	23,282,899	0	23,282,899	22,588,120
2301. Miscellaneous.....	4,743,423	3,951	4,739,472	3,203,608
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	4,743,423	3,951	4,739,472	3,203,608

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,259,836,966 less \$ included in Line 6.3 (including \$ Modco Reserve)	5,259,836,966	5,641,466,991
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve)		0
4. Contract claims:		
4.1 Life		0
4.2 Accident and health		0
5. Policyholders' dividends \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		0
6.2 Dividends not yet apportioned (including \$ Modco)		0
6.3 Coupons and similar benefits (including \$ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including \$ accident and health experience rating refunds		0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	0	0
9.4 Interest Maintenance Reserve	17,048,510	17,872,183
10. Commissions to agents due or accrued—life and annuity contracts \$ 322,984 accident and health \$ and deposit-type contract funds \$	322,984	24,924
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	12,097,016	15,880,592
13. Transfers to Separate Accounts due or accrued (net) (Including \$ 143,500,666 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(147,976,161)	(128,116,632)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(383,917)	79,590
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	22,305,599
15.2 Net deferred tax liability		0
16. Unearned investment income		6,673,333
17. Amounts withheld or retained by company as agent or trustee	99,742	27,493
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	14,818,815	8,967,547
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$	60,048,997	25,009,271
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	44,092,735	50,361,469
24.2 Reinsurance in unauthorized companies		0
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.4 Payable to parent, subsidiaries and affiliates		0
24.5 Drafts outstanding		0
24.6 Liability for amounts held under uninsured plans		0
24.7 Funds held under coinsurance		0
24.8 Payable for securities	11,266,633	0
24.9 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	6,820,000
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,271,272,320	5,667,372,360
27. From Separate Accounts Statement	3,632,419,463	2,959,959,961
28. Total liabilities (Lines 26 and 27)	8,903,691,783	8,627,332,321
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	591,871,780	591,871,780
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(73,955,775)	(61,929,765)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including \$ 12,992,795 in Separate Accounts Statement)	517,916,005	529,942,015
38. Totals of Lines 29, 30 and 37	520,916,005	532,942,015
39. Totals of Lines 28 and 38	9,424,607,788	9,160,274,336
DETAILS OF WRITE-INS		
2501. Interest Rate Swap (Sch DB, Part C, Sec 1)		6,820,000
2502.		0
2503.		0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	6,820,000
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.		0
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	710,475,961	498,786,547	1,045,438,141
2. Considerations for supplementary contracts with life contingencies		0	0
3. Net investment income	161,002,917	170,827,462	328,852,976
4. Amortization of Interest Maintenance Reserve (IMR)	541,887	469,681	913,109
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(1,495,840)	(2,680,528)	(592,273)
6. Commissions and expense allowances on reinsurance ceded		0	0
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	37,109,296	20,345,950	48,580,594
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0
9. Totals (Lines 1 to 8.3)	907,634,221	687,749,112	1,423,192,547
10. Death benefits		0	0
11. Matured endowments (excluding guaranteed annual pure endowments)		0	0
12. Annuity benefits	107,746,284	97,601,754	190,230,129
13. Disability benefits and benefits under accident and health contracts		0	0
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	533,758,431	339,259,509	770,702,110
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds		0	0
18. Payments on supplementary contracts with life contingencies		0	0
19. Increase in aggregate reserves for life and accident and health contracts	(403,792,501)	(226,364,219)	(516,794,206)
20. Totals (Lines 10 to 19)	237,712,214	210,497,044	444,138,033
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	40,172,031	30,205,783	63,555,208
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	49,896,575	42,693,376	91,118,077
24. Insurance taxes, licenses and fees, excluding federal income taxes	313,773	335,577	2,674,159
25. Increase in loading on deferred and uncollected premiums		0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	575,014,059	364,780,148	795,568,546
27. Aggregate write-ins for deductions	9,274,256	7,310,815	15,317,651
28. Totals (Lines 20 to 27)	912,382,908	655,822,743	1,412,371,674
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(4,748,687)	31,926,369	10,820,873
30. Dividends to policyholders		0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(4,748,687)	31,926,369	10,820,873
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,263,473)	(6,802,251)	18,892,757
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32)	514,786	38,728,620	(8,071,884)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (152,191) (excluding taxes of \$ (151,731) transferred to the IMR)	(853)	(7,855)	(180,867)
35. Net income (Line 33 plus Line 34)	513,933	38,720,765	(8,252,751)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	532,942,015	525,884,892	525,884,889
37. Net income (Line 35)	513,933	38,720,765	(8,252,751)
38. Change in net unrealized capital gains (losses)	(4,940,438)	2,671,314	2,588,682
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	(1,964,313)	(16,969,561)	16,859,286
41. Change in nonadmitted assets and related items	10,258,550	19,169,176	(12,849,392)
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	6,268,734	4,634,745	8,711,300
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(54,477)	46,873	64,924
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	(22,107,999)	(46,873)	(64,924)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(12,026,010)	48,226,439	7,057,126
55. Capital and surplus, as of statement date (Lines 36 + 54)	520,916,005	574,111,331	532,942,015
DETAILS OF WRITE-INS			
08.301.		0	0
08.302.		0	0
08.303.		0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0
2701. Purchase Payment Credits	9,254,636	7,310,815	15,239,010
2702. Miscellaneous Fees	19,620	0	78,641
2703.		0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	9,274,256	7,310,815	15,317,651
5301. Surplus contributed to (withdrawn from) Separate Accounts	54,477	(46,873)	(64,924)
5302. Prior period correction	(22,162,476)	0	0
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(22,107,999)	(46,873)	(64,924)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance.....	710,475,961	1,045,438,141
2. Net investment income	169,113,457	357,605,113
3. Miscellaneous income	37,109,296	48,580,594
4. Total (Lines 1 to 3)	916,698,714	1,451,623,848
5. Benefits and loss related payments	619,342,239	934,432,239
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	594,873,588	878,767,647
7. Commissions, expenses paid and aggregate write-ins for deductions	103,581,701	165,612,883
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) \$ net of tax on capital gains (losses)	23,684,134	951,764
10. Total (Lines 5 through 9)	1,341,481,662	1,979,764,533
11. Net cash from operations (Line 4 minus Line 10)	(424,782,948)	(528,140,685)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	394,877,729	976,409,761
12.2 Stocks	0	52,150,694
12.3 Mortgage loans	38,088,638	77,068,062
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	11,248,604	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	444,214,971	1,105,628,517
13. Cost of investments acquired (long-term only):		
13.1 Bonds	27,541,875	592,312,237
13.2 Stocks	0	0
13.3 Mortgage loans	0	11,564,592
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	6,809,185	16,457,339
13.7 Total investments acquired (Lines 13.1 to 13.6)	34,351,060	620,334,167
14. Net increase (or decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	409,863,911	485,294,349
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds	35,039,726	25,009,271
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied).....	(28,956,603)	(13,388,862)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	6,083,123	11,620,409
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Lines 15 and 17)	(8,835,914)	(31,225,926)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	618,208	31,844,135
19.2 End of period (Line 18 plus Line 19.1)	(8,217,706)	618,208

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life		0	0
2. Ordinary Life Insurance	124,972	144,077	286,504
3. Ordinary Individual Annuities	710,339,878	498,624,492	1,045,129,970
4. Credit Life (Group & Individual)		0	0
5. Group Life Insurance		0	0
6. Group Annuities	12,154	18,500	22,000
7. A & H - Group		0	0
8. A & H - Credit (Group & Individual)		0	0
9. A & H - Other		0	0
10. Aggregate of All Other Lines of Business	0	0	0
11. Subtotal	710,477,004	498,787,069	1,045,438,474
12. Deposit-Type Contracts		0	0
13. Total	710,477,004	498,787,069	1,045,438,474
DETAILS OF WRITE-INS			
1001.		0	
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**
No significant change

2. **Accounting Changes and Corrections of Errors**
As of December 31, 2004 and 2005, two annuity contracts were inadvertently omitted from the statutory reserves, resulting in an understatement of reserves of \$21.6 million and \$22.2 million, respectively, and an overstatement of 2004 net income of \$14.0 million (after-tax). The impact to 2005 net income was not material.

The omission of these policies was discovered in the second quarter of 2006. The adjustment attributable to December 31 2005 and prior periods is reflected as a prior period adjustment to surplus (Line 53 “Aggregate write-ins for gains and losses in surplus”) in accordance with statement of statutory accounting principles No. 3 “Accounting Changes and Corrections of Errors”.

Below is the impact to the balance sheet at December 31, 2005, as a result of this correction:

(In millions)	As reported	Corrected	Increase/(decrease)	Percent
Aggregate reserves - Page 3, Line 1	\$ 5,641.5	\$ 5,663.7	\$ 22.2	0.4%
Total capital and surplus (after-tax impact)	\$ 532.9	\$ 518.5	\$ (14.4)	(2.7)%

3. **Business Combinations and Goodwill**
Not applicable

4. **Discontinued Operations**
Not applicable

5. **Investments**
No significant change

6. **Joint Ventures, Partnerships and Limited Liability Companies**
None

7. **Investment Income**
No significant change

8. **Derivative Instruments**
No significant change

9. **Income Taxes**
A. The components of the net deferred tax asset at June 30, 2006 and December 31, 2005 are as follows:

	June 30, 2006	December 31, 2005
(1) Deferred tax assets (DTA), gross admitted and nonadmitted	\$ 75,921,718	\$ 75,477,181
(2) Deferred tax liabilities (DTL)	227,199	201,564
(3) DTA nonadmitted	60,471,013	70,656,321
(4) Net admitted DTA	\$ 15,223,506	\$ 4,619,296
(5) Increase in DTA nonadmitted	\$(10,185,308)	\$ 14,055,701

B. The Company has no unrecognized DTL.

C. Current income taxes incurred consist of the following:

	June 30, 2006	December 31, 2005
Current year expense	\$(5,315,664)	\$ 16,562,928
Tax Credits	(100,000)	-
Prior year over-accrual of tax reserves	-	766,986
Current federal income taxes incurred	\$(5,415,664)	\$ 17,329,914

	June 30, 2006	December 31, 2005
DTAs		
Reserves	\$ 35,074,585	\$ 35,961,601
Deferred acquisition costs	22,504,329	22,755,292
Investments	14,120,205	14,920,905
Unrealized losses	3,550,421	1,167,206
Other	672,178	672,177
Total gross DTAs	\$ 75,921,718	\$ 75,477,181
Less: DTAs nonadmitted	60,471,013	70,656,321
Admitted DTAs	\$ 15,450,705	\$ 4,820,860
DTLs		
Total DTLs	\$ 227,199	\$ 201,564
Net admitted DTA	\$ 15,223,506	\$ 4,619,296

The change in net DTAs is comprised of the following:

	June 30, 2006	December 31, 2005	Change
Gross DTAs	\$ 75,921,718	\$ 75,477,181	\$ 444,537
Less: Total DTLs	227,199	201,564	25,635
Net DTAs in excess of DTLs	\$ 75,694,519	\$ 75,275,617	\$ 418,902
Tax effect on unrealized gains (losses)			(2,383,215)
Change in net deferred income taxes			\$ (1,964,313)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the enacted federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	Amount	Tax Effect at 35%	Effective Tax Rate
Net gains (losses) from operations before federal income taxes	\$ (4,748,687)		
Realized capital gains	(434,831)		
Income before taxes	\$ (5,183,518)	\$ (1,814,231)	35.0%
Permanent differences:			
Dividends received deduction	(4,379,455)	(1,532,809)	29.6%
IMR amortization	(541,887)	(189,660)	3.7%
Meals and entertainment	356,325	124,714	(2.4)%
Foreign tax credit		(100,000)	1.9%
Foreign tax addback	100,000	35,000	(0.7)%
Non-admitted assets	73,242	25,635	(0.5)%
Total		\$ (3,451,351)	66.6%
Current federal income taxes incurred		\$ (5,415,664)	104.5%
Change in net deferred income taxes		1,964,313	(37.9)%
Total statutory income taxes		\$ (3,451,351)	66.6%

E. (1) At June 30, 2006, the Company had no operating loss carryforwards. The Company has net capital loss carryforwards which expire as follows:

	Capital Loss Carryforward	Tax Effect (35%)
2009	\$ 31,446,488	\$ 11,006,271

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2006:	-
2005:	\$ 17,329,914
2004:	-

F. (1) The Company’s return is consolidated with the following entities: IDS Life Insurance Company, IDS Life Insurance Company of New York, American Partners Life Insurance Company and American Centurion Life Assurance Company.

(2) No significant change

10 Information Concerning Parent, Subsidiaries and Affiliates

A. American Enterprise Life Insurance Company (American Enterprise Life) is a wholly-owned subsidiary of IDS Life Insurance Company (IDS Life), a Minnesota corporation, which is a wholly-owned subsidiary of Ameriprise Financial, Inc. (Ameriprise Financial). Prior to August 1, 2005, Ameriprise Financial was known as American Express Financial Corporation. On February 1, 2005, the American Express Company (American Express) Board of Directors announced its intention to pursue the disposition of 100% of its shareholdings in what is now Ameriprise Financial (“the Separation”) through a tax-free distribution to American Express shareholders. Effective as of the close of business on September 30, 2005, American Express completed the Separation and distribution of common shares to American Express shareholders (“the Distribution”).

On March 17, 2006, IDS Life, American Enterprise Life and American Partners Life Insurance Company (American Partners Life) executed an Agreement and Plan of Merger whereby American Enterprise Life and American Partners Life will be merged with and into IDS Life pursuant to the laws of the states of Minnesota, Indiana and Arizona. The agreement provides that IDS Life shall be the surviving corporation of the merger and shall continue to exist as a domestic stock life insurance company under the laws of the State of Minnesota. The merger agreement also provides that, upon effectiveness of the merger, American Enterprise Life and American Partners Life shall cease to exist and their property and obligations shall become the property and obligations of IDS Life. Simultaneously with the effectiveness of the merger, the agreement provides that the Articles of Incorporation of IDS Life shall be amended to change its name to RiverSource Life Insurance Company (RiverSource Life). Among other conditions precedent, the merger and the change of IDS Life’s name to RiverSource Life are subject to certain regulatory approvals. It is anticipated that the merger will be effective as of December 31, 2006.

B. In connection with the Distribution, Ameriprise Financial entered into certain agreements with American Express to effect the separation of its business and to define the responsibility for obligations arising before and after the date of the Distribution, including, among others, obligations relating to transition services, taxes, and employees. American Enterprise Life was allocated certain expenses incurred as a result of Ameriprise Financial becoming an independent company. Cumulatively, the expenses allocated to American Enterprise Life are significant to American Enterprise Life.

Separation Costs

During 2005, Ameriprise Financial developed an allocation policy for separation costs resulting in the allocation of certain costs to American Enterprise Life that it considered to be a reasonable reflection of separation costs benefiting American Enterprise Life. Separation costs incurred during the first half of 2006 primarily related to marketing and rebranding and technology costs, while separation costs in 2005 were primarily comprised of marketing and rebranding, technology costs and employee retention programs. For the six months ended June 30, 2006, American Enterprise Life incurred \$5.5 million in separation costs. For the twelve months ended December 31, 2005, American Enterprise Life incurred \$9.8 million in separation costs. These costs are reported in “General Insurance Expenses” in the Summary of Operations.

C. No significant change

D. The following amounts for receivable from/payable to affiliates are included on the balance sheet:

	June 30, 2006	December 31, 2005
Receivable from affiliates	\$ 5.0 million	\$ 1.3 million
Payable to affiliates*	\$ 11.5 million	\$ 15.5 million

*reported as a component of “General expenses due or accrued”

These balances will be settled in the ordinary course of business

E – J. No significant change

11. Debt
None

12. Retirement Plans, Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
Not applicable

13. Capital and Surplus, Shareholder’s Dividend Restrictions and Quasi-Reorganizations
No significant change

NOTES TO FINANCIAL STATEMENTS

14.	Contingencies	No significant change	
15.	Leases	Not applicable	
16.	Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk	No significant change	
17.	Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities	Not applicable	
18.	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	Not applicable	
19.	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	Not applicable	
20.	September 11 Events	None	
21.	Other Items	None	
22.	Subsequent Events	None	
23.	Reinsurance	No significant change	
24.	Retrospectively Rated Contracts & Contracts Subject to Redetermination	Not applicable	
25.	Change in Incurred Losses and Loss Adjustment Expenses	Not applicable	
26.	Intercompany Pooling Arrangements	Not applicable	
27.	Structured Settlements	Not applicable	
28.	Health Care Receivables	Not applicable	
29.	Participating Policies	Not applicable	
30.	Premium Deficiency Reserves	Not applicable	
31.	Reserves for Life and Deposit-Type Contracts	No significant change	
32.	Analysis of Actuarial Reserves and Deposit Liabilities by Withdrawal characteristics	No significant change	
33.	Premium and Annuity Considerations Deferred and Uncollected	Not applicable	
34.	Separate Accounts		
	A.	No significant change	
	B.	Reconciliation of Transfers To (From) Separate Accounts	
	1.	Separate Account Transfers	
		a. Transfers to Separate Accounts	\$ 699,957,229
		b. Transfers from Separate Accounts	120,446,465
		c. Net Transfers to (from) Separate Accounts	<u>\$ 579,510,764</u>
	2.	Reconciling Adjustments	
		a. Transfers due to purchase payment credits	(9,267,548)
		b. Contract and insurance charge	4,744,693
		c. Transfer on account of policy loan disbursements	29,888
		d. Other miscellaneous	<u>(3,738)</u>
	3.	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Quarterly Statement	<u>\$575,014,059</u>
35.	Loss/Loss Adjustment Expenses	Not applicable	

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [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:

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

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

Yes [] No [X]
- If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

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

Yes [] No [X]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes [] No [] NA [X]
- If yes, attach an explanation.
- 6.1

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

12/31/2003
- 6.2

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

12/31/2003
- 6.3

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

11/01/2004
- 6.4

By what department or departments?
Insurance Department of Indiana.....
- 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 [X] No []
- 8.4

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

1	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
American Enterprise Investment Services.....	Minneapolis, MN.....					Yes.....
American Express Asset Mgmt International, Inc.....	Minneapolis, MN.....					Yes.....
American Express Asset Management, Ltd.....	Minneapolis, MN.....					Yes.....
Ameriprise Certificate Company.....	Minneapolis, MN.....					Yes.....
Ameriprise Financial Services, Inc.....	Minneapolis, MN.....					Yes.....
Ameriprise Financial, Inc.....	Minneapolis, MN.....					Yes.....
IDS Capital holdings, Inc.....	Minneapolis, MN.....					Yes.....
Kenwood Capital Management LLC.....	Minneapolis, MN.....					Yes.....
RiverSource Investments LLC.....	Minneapolis, MN.....					Yes.....
RiverSource Service Corporation.....	Minneapolis, MN.....					Yes.....
Securities American Advisors, Inc.....	Omaha, NE.....					Yes.....
Securities America, Inc.....	Omaha, NE.....					Yes.....
IDS Life Insurance Company.....	Minneapolis, MN.....					Yes.....

GENERAL INTERROGATORIES

FINANCIAL

- 9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 9.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ 1,103,170

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:\$ 651,531
13. Amount of real estate and mortgages held in short-term investments:\$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

		1	2
		Prior Year-End Book/Adjusted Carrying Value	Current Quarter Statement Value
14.21	Bonds	\$	\$
14.22	Preferred Stock	\$	\$
14.23	Common Stock	\$	\$
14.24	Short-Term Investments	\$	\$
14.25	Mortgage Loans on Real Estate	\$	\$
14.26	All Other	\$ 1,165,999	\$ 651,531
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 1,165,999	\$ 651,531
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []

If no, attach a description with this statement.

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

1 Name of Custodian(s)	2 Custodian Address

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Ameriprise Trust Company.....	50900 Ameriprise Financial Center,, Minneapolis,, MN. 55474.....	The Company is in the process of amending its custodial agreements to include certain provisions required by the NAIC Financial Condition Examiner Handbook.....

- 16.3 Have there been any changes, including name changes in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
	Ameriprise Financial,, Inc.....	220 Ameriprise Financial Center, Minneapolis,, MN. 55474.....

GENERAL INTERROGATORIES

- 17.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? Yes ☒ No ☐
- 17.2 If no, list exceptions:
.....

GENERAL INTERROGATORIES

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

PART 2 - LIFE & HEALTH

1.			1
	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-Term Mortgages In Good Standing		
1.11	Farm Mortgages	\$	
1.12	Residential Mortgages	\$	
1.13	Commercial Mortgages	\$	324,079,772
1.14	Total Mortgages in Good Standing	\$	324,079,772
1.2	Long-Term Mortgages In Good Standing with Restructured Terms		
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$	
1.3	Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months		
1.31	Farm Mortgages	\$	
1.32	Residential Mortgages	\$	
1.33	Commercial Mortgages	\$	
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$	0
1.4	Long-Term Mortgages Loans in Process of Foreclosure		
1.41	Farm Mortgages	\$	
1.42	Residential Mortgages	\$	
1.43	Commercial Mortgages	\$	
1.44	Total Mortgages in Process of Foreclosure.....	\$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2).....	\$	324,079,772
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61	Farm Mortgages	\$	
1.62	Residential Mortgages	\$	
1.63	Commercial Mortgages	\$	
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$	0

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Increase (decrease) by adjustment		0
3. Cost of acquired		0
4. Cost of additions to and permanent improvements		0
5. Total profit (loss) on sales		0
6. Increase (decrease) by foreign exchange adjustment		0
7. Amount received on sales		0
8. Book/adjusted carrying value at end of current period	0	0
9. Total valuation allowance		0
10. Subtotal (Lines 8 plus 9)	0	0
11. Total nonadmitted amounts		0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	362,168,410	427,761,592
2. Amount loaned during period:		0
2.1. Actual cost at time of acquisitions		11,564,592
2.2. Additional investment made after acquisitions		0
3. Accrual of discount and mortgage interest points and commitment fees		0
4. Increase (decrease) by adjustment		0
5. Total profit (loss) on sale		(89,711)
6. Amounts paid on account or in full during the period	38,088,638	77,068,062
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	324,079,772	362,168,410
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	324,079,772	362,168,410
12. Total nonadmitted amounts		0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	324,079,772	362,168,410

SCHEDULE BA – VERIFICATION

Other Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	1,165,999	2,584,806
2. Cost of acquisitions during period:		0
2.1. Actual cost at time of acquisitions		0
2.2. Additional investment made after acquisitions		0
3. Accrual of discount		0
4. Increase (decrease) by adjustment	(514,468)	(1,418,807)
5. Total profit (loss) on sale		0
6. Amounts paid on account or in full during the period		0
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		0
9. Book/adjusted carrying value of long-term invested assets at end of current period	651,531	1,165,999
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	651,531	1,165,999
12. Total nonadmitted amounts		0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	651,531	1,165,999

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,730,395,452	6,190,893,422
2. Cost of bonds and stocks acquired	35,841,860	712,962,722
3. Accrual of discount	1,143,774	2,488,497
4. Increase (decrease) by adjustment		1,408,387
5. Increase (decrease) by foreign exchange adjustment		0
6. Total profit (loss) on disposal	(434,829)	(3,129,467)
7. Consideration for bonds and stocks disposed of	403,177,718	1,149,210,938
8. Amortization of premium	10,491,599	25,017,171
9. Book/adjusted carrying value, current period	5,353,276,940	5,730,395,452
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	5,353,276,940	5,730,395,452
12. Total nonadmitted amounts		0
13. Statement value	5,353,276,940	5,730,395,452

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
BONDS								
	1. Class 1	4,021,883,807	568,935,616	52,407,541	4,021,883,807	3,957,303,480	0	4,161,415,546
	2. Class 2	1,095,488,755	20,083,307	(54,262,896)	1,095,488,755	1,026,340,202	0	1,169,323,643
	3. Class 3	229,807,352	6,470,770	(7,526,987)	229,807,352	215,809,595	0	253,503,653
	4. Class 4	160,353,785	7,758,645	8,500,712	160,353,785	163,420,852	0	154,245,251
	5. Class 5	3,503,966	0	(3,503,966)	3,503,966	0	0	3,504,658
	6. Class 6	0	0	0	0	0	0	0
	7. Total Bonds	5,511,037,665	603,258,338	(4,385,596)	5,511,037,665	5,362,874,129	0	5,741,992,751
PREFERRED STOCK								
	8. Class 1	0			0	0	0	0
	9. Class 2	0			0	0	0	0
	10. Class 3	0			0	0	0	0
	11. Class 4	0			0	0	0	0
	12. Class 5	0			0	0	0	0
	13. Class 6	0			0	0	0	0
	14. Total Preferred Stock	0	0	0	0	0	0	0
	15. Total Bonds and Preferred Stock	5,511,037,665	603,258,338	(4,385,596)	5,511,037,665	5,362,874,129	0	5,741,992,751

Schedule DA - Part 1

NONE

Schedule DA - Part 2

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule S

NONE

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories						
States, Etc.	1	Direct Business Only				
		Life Contracts		4	5	6
		2	3			
	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama	AL Yes	.0	9,315,856			
2. Alaska	AK Yes	.0	124,058			
3. Arizona	AZ Yes	969	21,997,643			
4. Arkansas	AR Yes	.0	2,566,371			
5. California	CA Yes	1,536	98,186,054			
6. Colorado	CO Yes	68,633	4,342,566			
7. Connecticut	CT Yes	.0	25,809,080			
8. Delaware	DE Yes	.0	1,847,140			
9. District of Columbia	DC Yes	.0	2,862,774			
10. Florida	FL Yes	540	64,455,940			
11. Georgia	GA Yes	.0	33,955,860			
12. Hawaii	HI Yes	.0	4,002,235			
13. Idaho	ID Yes	.0	2,748,996			
14. Illinois	IL Yes	366	11,479,696			
15. Indiana	IN Yes	.0	945,768			
16. Iowa	IA Yes	1,200	10,981,178			
17. Kansas	KS Yes	.0	66,366			
18. Kentucky	KY Yes	.0	1,155,783			
19. Louisiana	LA Yes	.0	5,210,887			
20. Maine	ME Yes	.0	393,974			
21. Maryland	MD Yes	.0	37,964,127			
22. Massachusetts	MA Yes	.0	28,317,942			
23. Michigan	MI Yes	.0	4,486,372			
24. Minnesota	MN Yes	.0	28,048,723			
25. Mississippi	MS Yes	.0	5,520,650			
26. Missouri	MO Yes	.0	407,429			
27. Montana	MT Yes	.0	600			
28. Nebraska	NE Yes	.0	9,208,556			
29. Nevada	NV No	33,209	16,153,860			
30. New Hampshire	NH Yes	.0	1,572,530			
31. New Jersey	NJ Yes	.0	91,910,911			
32. New Mexico	NM Yes	515	332,129			
33. New York	NY No	.0	184,325			
34. North Carolina	NC Yes	.0	40,892,527			
35. North Dakota	ND Yes	.0	1,387,474			
36. Ohio	OH Yes	.0	7,461,654			
37. Oklahoma	OK Yes	.0	2,689,227			
38. Oregon	OR Yes	97	311,194			
39. Pennsylvania	PA Yes	347	27,936,962			
40. Rhode Island	RI Yes	.0	3,468,764			
41. South Carolina	SC Yes	.0	12,163,861			
42. South Dakota	SD Yes	1,650	377,147			
43. Tennessee	TN Yes	2,375	16,083,200			
44. Texas	TX Yes	.0	36,952,558			
45. Utah	UT Yes	.0	1,119,236			
46. Vermont	VT Yes	.0	10,689			
47. Virginia	VA Yes	3,111	19,604,860			
48. Washington	WA Yes	450	456,420			
49. West Virginia	WV Yes	.0	1,377,111			
50. Wisconsin	WI Yes	7,750	11,331,886			
51. Wyoming	WY Yes	2,588	.0			
52. American Samoa	AS No	.0	.0			
53. Guam	GU No	.0	.0			
54. Puerto Rico	PR No	.0	.0			
55. US Virgin Islands	VI No	.0	.0			
56. Northern Mariana Islands	MP No	.0	.0			
57. Canada	CN No	.0	.0			
58. Aggregate Other Alien	OT XXX	(363)	170,883	.0	.0	.0
59. Subtotal	(a) 49	124,972	710,352,032	.0	.0	.0
90. Reporting entity contributions for employee benefit plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					
94. Aggregate of other amounts not allocable by State	XXX	.0	.0	.0	.0	.0
95. Totals (Direct Business)	XXX	124,972	710,352,032	.0	.0	.0
96. Plus Reinsurance Assumed	XXX					
97. Totals (All Business)	XXX	124,972	710,352,032	.0	.0	.0
98. Less Reinsurance Ceded	XXX	1,043				
99. Totals (All Business) less Reinsurance Ceded	XXX	123,929	710,352,032	0	0	0
DETAILS OF WRITE-INS						
5801. Alien (01)	XXX	(363)	170,883			
5802.	XXX					
5803.	XXX					
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	.0	.0	.0	.0	.0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	(363)	170,883	0	0	0
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	.0	.0	.0	.0	.0
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

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

Schedule Y - Part 1

NONE

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 supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

RESPONSE

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?

.....NO.....

Explanation:

1.

Bar Code:

1.



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2006 OF THE AMERICAN ENTERPRISE LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED During the Current Quarter

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

SCHEDULE A - PART 3

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

[illegible]

STATEMENT AS OF JUNE 30, 2006 OF THE AMERICAN ENTERPRISE LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

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

[illegible]

STATEMENT AS OF JUNE 30, 2006 OF THE AMERICAN ENTERPRISE LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

[illegible]

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3133X9-Y0-7	FEDERAL HOME LOAN BANK 4.800% 12/23/16		06/25/2006	Paydown		544,652	544,652	546,843	546,766	.0	(2,114)	.0	(2,114)	.0	544,652	.0	.0	.0	10,448	12/23/2016	1FE
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012 5.000%		06/22/2006	Paydown		217,183	217,183	218,235	218,188	.0	(1,005)	.0	(1,005)	.0	217,183	.0	.0	.0	4,534	08/22/2012	1FE
36202K-DA-0	GINNIE MAE II ARM 8197 5.375% 02/20/17		06/01/2006	Paydown		6,447	6,447	6,331	6,343	.0	104	.0	104	.0	6,447	.0	.0	.0	132	02/20/2017	1
362128-SF-3	GOVERNMENT NATIONAL MORTGAGE A 91746 13		06/01/2006	Paydown		246	246	239	242	.0	4	.0	4	.0	246	.0	.0	.0	14	05/15/2010	1
0399999 - Bonds - U.S. Governments						768,528	768,528	771,648	771,539	.0	(3,011)	.0	(3,011)	.0	768,528	.0	.0	.0	15,128	XX	XX
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A		06/01/2006	Paydown		159,082	159,082	160,971	161,008	.0	(1,926)	.0	(1,926)	.0	159,082	.0	.0	.0	4,120	07/25/2035	1FE
312836-FM-4	FREDDIE MAC GOLD 600172 7.000% 12/01/2		06/01/2006	Paydown		28,936	28,936	29,399	29,363	.0	(426)	.0	(426)	.0	28,936	.0	.0	.0	836	12/01/2023	1
31283H-W2-8	FREDDIE MAC GOLD 601277 5.500% 01/01/3		06/01/2006	Paydown		211,691	211,691	204,439	204,574	.0	7,117	.0	7,117	.0	211,691	.0	.0	.0	4,850	01/01/2030	1
31283H-SY-2	FREDDIE MAC GOLD 601435 6.000% 06/01/3		06/01/2006	Paydown		1,042,824	1,042,824	1,044,453	1,044,412	.0	(1,588)	.0	(1,588)	.0	1,042,824	.0	.0	.0	27,804	06/01/2032	1
31283N-AX-0	FREDDIE MAC GOLD P00022 6.000% 11/01/3		06/01/2006	Paydown		386,892	386,892	397,652	397,426	.0	(10,534)	.0	(10,534)	.0	386,892	.0	.0	.0	10,074	11/01/2032	1
31287M-T9-1	FREDDIE MAC GOLD 062376 6.000% 01/01/3		06/01/2006	Paydown		302,256	302,256	299,989	299,980	.0	2,276	.0	2,276	.0	302,256	.0	.0	.0	7,407	01/01/2032	1
31287M-JA-6	FREDDIE MAC GOLD 062377 6.000% 01/01/3		06/01/2006	Paydown		89,365	89,365	89,574	89,577	.0	(212)	.0	(212)	.0	89,365	.0	.0	.0	2,001	01/01/2032	1
31287R-WH-9	FREDDIE MAC GOLD 065760 6.500% 04/01/3		06/01/2006	Paydown		252,178	252,178	253,202	253,204	.0	(1,026)	.0	(1,026)	.0	252,178	.0	.0	.0	6,445	04/01/2032	1
31287R-RL-2	FREDDIE MAC GOLD C70491 6.500% 09/01/3		06/01/2006	Paydown		70,419	70,419	72,939	72,979	.0	(2,560)	.0	(2,560)	.0	70,419	.0	.0	.0	1,908	09/01/2032	1
31280U-HC-3	FREDDIE MAC GOLD C00227 5.500% 05/01/2		06/01/2006	Paydown		292,313	292,313	304,325	303,831	.0	(11,518)	.0	(11,518)	.0	292,313	.0	.0	.0	6,325	05/01/2023	1
3128E2-0X-7	FREDDIE MAC GOLD D95870 5.000% 03/01/2		06/01/2006	Paydown		518,074	518,074	524,064	523,659	.0	(5,585)	.0	(5,585)	.0	518,074	.0	.0	.0	10,887	03/01/2023	1
3128E2-TB-2	FREDDIE MAC GOLD D95946 5.000% 04/01/2		06/01/2006	Paydown		306,632	306,632	310,369	310,156	.0	(3,523)	.0	(3,523)	.0	306,632	.0	.0	.0	5,427	04/01/2023	1
3128FP-ZH-0	FREDDIE MAC GOLD D80744 7.500% 06/01/2		06/01/2006	Paydown		886	886	898	898	.0	(13)	.0	(13)	.0	886	.0	.0	.0	28	06/01/2027	1
312903-XZ-5	FREDDIE MAC FLMC 146 CNO 146 B9 9.450		06/15/2006	Paydown		91,239	91,239	86,949	88,171	.0	3,068	.0	3,068	.0	91,239	.0	.0	.0	3,970	04/15/2021	1
312906-SJ-5	FREDDIE MAC FLMC 1138 CNO 1138 C 8.50		06/01/2006	Paydown		21,091	21,091	21,270	21,038	.0	52	.0	52	.0	21,091	.0	.0	.0	738	08/01/2006	1
31290K-4Z-9	FREDDIE MAC 555340 9.500% 09/01/18		06/01/2006	Paydown		289	289	289	289	.0	.0	.0	.0	.0	289	.0	.0	.0	11	09/01/2018	1
31290K-5A-3	FREDDIE MAC 555341 10.000% 06/01/19		06/01/2006	Paydown		978	978	981	980	.0	(2)	.0	(2)	.0	978	.0	.0	.0	43	06/01/2019	1
31290K-SB-1	FREDDIE MAC 555342 10.000% 05/01/19		06/01/2006	Paydown		5,230	5,230	5,190	5,189	.0	41	.0	41	.0	5,230	.0	.0	.0	221	05/01/2019	1
312926-5P-7	FREDDIE MAC GOLD C00854 7.500% 07/01/2		06/01/2006	Paydown		54	54	54	54	.0	.0	.0	.0	.0	54	.0	.0	.0	2	07/01/2029	1
312926-SM-9	FREDDIE MAC GOLD C00524 7.500% 06/01/2		06/01/2006	Paydown		15,629	15,629	15,854	15,853	.0	(224)	.0	(224)	.0	15,629	.0	.0	.0	476	06/01/2027	1
312926-ST-4	FREDDIE MAC GOLD C00530 7.500% 07/01/2		06/01/2006	Paydown		8,721	8,721	8,845	8,845	.0	(124)	.0	(124)	.0	8,721	.0	.0	.0	269	07/01/2027	1
312926-VF-7	FREDDIE MAC GOLD C00710 5.500% 11/01/2		06/01/2006	Paydown		36,767	36,767	36,168	36,178	.0	589	.0	589	.0	36,767	.0	.0	.0	837	11/01/2028	1
31293T-XC-6	FREDDIE MAC GOLD C29675 7.000% 08/01/2		06/01/2006	Paydown		32,816	32,816	32,547	32,546	.0	271	.0	271	.0	32,816	.0	.0	.0	1,144	08/01/2029	1
31294J-E9-5	FREDDIE MAC GOLD E00160 7.000% 11/01/0		06/01/2006	Paydown		32,313	32,313	31,993	32,153	.0	160	.0	160	.0	32,313	.0	.0	.0	944	11/01/2007	1
31294J-FE-3	FREDDIE MAC GOLD E00165 7.500% 11/01/0		06/01/2006	Paydown		18,715	18,715	18,932	18,744	.0	(29)	.0	(29)	.0	18,715	.0	.0	.0	579	11/01/2007	1

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31294J-PT-9		FREDDIE MAC GOLD E00434 7.000% 05/01/11		06/01/2006	Paydown		14,095	14,095	13,918	13,964	.0	.131	.0	.131	.0	14,095	.0	.0	.0	.411	05/01/2011	1
31335H-VT-6		FREDDIE MAC GOLD G90631 5.000% 02/01/12		06/01/2006	Paydown		259,264	259,264	259,548	259,506	.0	(242)	.0	(242)	.0	259,264	.0	.0	.0	5,334	02/01/2023	1
31339M-RP-5		FHLMC 2401 CMO 2401 EB 6.000% 01/15/17		06/01/2006	Paydown		536,913	536,913	517,387	529,882	.0	7,031	.0	7,031	.0	536,913	.0	.0	.0	13,706	01/15/2017	1
31339M-WN-1		FHLMC 2439 CMO 2439 EB 6.000% 03/15/30		06/01/2006	Paydown		1,707,855	1,707,855	1,616,525	1,689,339	.0	18,516	.0	18,516	.0	1,707,855	.0	.0	.0	41,882	03/15/2030	1
31333T-JU-3		FREDDIE MAC FHLMC 2130 CMO 2130 OH 6.5		06/01/2006	Paydown		130,522	130,522	124,077	129,116	.0	1,406	.0	1,406	.0	130,522	.0	.0	.0	3,568	06/15/2028	1
31340J-GZ-8		FREDDIE MAC 160095 10.250% 11/01/09		06/01/2006	Paydown		621	621	630	620	.0	.0	.0	.0	.0	621	.0	.0	.0	.26	11/01/2009	1
31341B-YA-0		FREDDIE MAC 251605 9.750% 03/01/09		06/01/2006	Paydown		2,874	2,874	2,908	2,867	.0	.7	.0	.7	.0	2,874	.0	.0	.0	.119	03/01/2009	1
31341G-RZ-2		FREDDIE MAC 255904 10.250% 07/01/13		06/01/2006	Paydown		1,657	1,657	1,695	1,681	.0	(23)	.0	(23)	.0	1,657	.0	.0	.0	.70	07/01/2013	1
31344N-KM-0		FREDDIE MAC 283900 9.500% 11/01/16		06/01/2006	Paydown		4,459	4,459	4,460	4,451	.0	.8	.0	.8	.0	4,459	.0	.0	.0	150	11/01/2016	1
31344N-SH-8		FREDDIE MAC ARW 200848 10.000% 07/01/10		06/01/2006	Paydown		833	833	845	833	.0	(1)	.0	(1)	.0	833	.0	.0	.0	35	01/01/2010	1
31346T-RG-1		FREDDIE MAC ARW 400487 5.375% 06/01/18		06/01/2006	Paydown		980	980	932	952	.0	.29	.0	.29	.0	980	.0	.0	.0	22	06/01/2018	1
31346T-SS-4		FREDDIE MAC ARW 400529 5.375% 07/01/18		06/01/2006	Paydown		824	824	779	798	.0	.26	.0	.26	.0	824	.0	.0	.0	18	07/01/2018	1
31347A-BG-7		FREDDIE MAC ARW 840035 6.137% 03/01/19		06/01/2006	Paydown		2,333	2,333	2,284	2,297	.0	.36	.0	.36	.0	2,333	.0	.0	.0	57	01/01/2019	1
31347A-BU-7		FREDDIE MAC ARW 865008 6.115% 02/01/18		06/01/2006	Paydown		227	227	213	214	.0	.13	.0	.13	.0	227	.0	.0	.0	.5	03/01/2019	1
31348T-R5-3		FREDDIE MAC 546103 6.115% 02/01/18		06/01/2006	Paydown		922	922	946	943	.0	(21)	.0	(21)	.0	922	.0	.0	.0	23	02/01/2018	1
31354C-X8-8		FANNIE MAE FNMA 98-63 CMO 63 PH 6.000%		06/01/2006	Paydown		3,836	3,836	3,906	3,895	.0	(60)	.0	(60)	.0	3,836	.0	.0	.0	.178	08/01/2019	1
31359J-W2-7		FNMA COLLATERAL - MUNI 62728 10.500% 03		06/01/2006	Paydown		757,999	757,999	736,917	746,216	.0	11,783	.0	11,783	.0	757,999	.0	.0	.0	19,126	11/25/2028	1
31362J-VT-4		FNMA COLLATERAL - MUNI 62728 10.500% 03		06/01/2006	Paydown		104	104	107	106	.0	(2)	.0	(2)	.0	104	.0	.0	.0	5	03/01/2017	1
31362S-4M-4		ARW 70128 6.123		06/01/2006	Paydown		1,418	1,418	1,402	1,404	.0	.14	.0	.14	.0	1,418	.0	.0	.0	.36	12/01/2018	1
31362M-XS-0		FNMA COLLATERAL - MUNI 73589 7.730% 08		06/01/2006	Paydown		62,367	62,367	77,328	75,981	.0	(13,614)	.0	(13,614)	.0	62,367	.0	.0	.0	2,011	08/01/2021	1
31363M-OA-8		FNMA COLLATERAL - MUNI 93149 10.500% 03		06/01/2006	Paydown		263	263	269	267	.0	(5)	.0	(5)	.0	263	.0	.0	.0	12	03/01/2013	1
31365C-4G-9		FNMA COLLATERAL - MUNI 124223 8.000% 0		06/01/2006	Paydown		23,171	23,171	22,822	22,836	.0	.336	.0	.336	.0	23,171	.0	.0	.0	.761	02/01/2022	1
31365D-PE-9		FNMA COLLATERAL - MUNI 124721 7.000% 0		06/01/2006	Paydown		5,305	5,305	5,350	5,344	.0	(40)	.0	(40)	.0	5,305	.0	.0	.0	156	02/01/2023	1
31371E-SJ-2		250821 7.500% 0		06/01/2006	Paydown		18,186	18,186	18,140	18,140	.0	.46	.0	.46	.0	18,186	.0	.0	.0	544	02/01/2027	1
31371K-HX-2		FNMA COLLATERAL - MUNI 254146 6.000% 0		06/01/2006	Paydown		680,795	680,795	680,689	680,716	.0	.79	.0	.79	.0	680,795	.0	.0	.0	17,141	01/01/2032	1
31371K-N3-1		FNMA COLLATERAL - MUNI 254310 6.000% 0		06/01/2006	Paydown		513,207	513,207	518,860	518,924	.0	(5,718)	.0	(5,718)	.0	513,207	.0	.0	.0	12,116	05/01/2032	1
31371K-S6-9		FNMA COLLATERAL - MUNI 254441 6.500% 0		06/01/2006	Paydown		270,073	270,073	280,411	280,419	.0	(10,346)	.0	(10,346)	.0	270,073	.0	.0	.0	7,281	08/01/2022	1
31371K-T4-3		FNMA COLLATERAL - MUNI 254471 6.000% 0		06/01/2006	Paydown		192,815	192,815	195,044	195,040	.0	(2,225)	.0	(2,225)	.0	192,815	.0	.0	.0	4,790	09/01/2022	1
31371K-TD-3		FNMA COLLATERAL - MUNI 254448 6.500% 0		06/01/2006	Paydown		1,515,222	1,515,222	1,572,043	1,573,015	.0	(57,793)	.0	(57,793)	.0	1,515,222	.0	.0	.0	41,558	09/01/2032	1
31371L-DU-0		FNMA COLLATERAL - MUNI 254915 4.500% 0		06/01/2006	Paydown		697,858	697,858	694,478	694,558	.0	3,300	.0	3,300	.0	697,858	.0	.0	.0	13,083	09/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371L-S6-7.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		472,138	472,138	467,878	467,975	.0	4,163	.0	4,163	.0	472,138	.0	.0	.0	9,059	07/01/2024.	1
255341-4-500% 0.	FMIA COLLATERAL - MUNI																				
31374F-U2-3.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		8,200	8,200	8,192	8,182	.0	.18	.0	.18	.0	8,200	.0	.0	.0	.251	05/01/2011.	1
31376M-D6-6.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		18,254	18,254	18,012	18,015	.0	.240	.0	.240	.0	18,254	.0	.0	.0	.570	10/01/2026.	1
359325-7-500% 1.	FMIA COLLATERAL - MUNI																				
31376M-CY-4.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		1,929	1,929	1,907	1,907	.0	.22	.0	.22	.0	1,929	.0	.0	.0	.56	12/01/2026.	1
367387-7-000% 1.	FMIA COLLATERAL - MUNI																				
313771-6V-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		49,579	49,579	48,911	49,068	.0	.511	.0	.511	.0	49,579	.0	.0	.0	.819	09/01/2010.	1
386412-3-930% 0.	FMIA COLLATERAL - MUNI																				
313771-H8-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		74,561	74,561	72,764	73,085	.0	1,475	.0	1,475	.0	74,561	.0	.0	.0	1,539	09/01/2013.	1
386455-4-950% 0.	FMIA COLLATERAL - MUNI																				
313771-TZ-9.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		10,798	10,798	10,988	10,928	.0	..(130)	.0	..(130)	.0	10,798	.0	.0	.0	.192	01/01/2011.	1
386768-4-230% 0.	FMIA COLLATERAL - MUNI																				
31380R-MS-1.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		66,758	66,758	66,351	66,353	.0	.405	.0	.405	.0	66,758	.0	.0	.0	1,832	02/01/2029.	1
447769-6-500% 0.	FMIA COLLATERAL - MUNI																				
31381H-CS-9.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		25,997	25,997	24,958	25,163	.0	.835	.0	.835	.0	25,997	.0	.0	.0	.507	07/01/2013.	1
461109-4-676% 0.	FMIA COLLATERAL - MUNI																				
31381H-QU-4.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		49,301	49,301	49,284	49,282	.0	.39	.0	.39	.0	49,301	.0	.0	.0	1,074	07/01/2018.	1
461111-5-226% 0.	FMIA COLLATERAL - MUNI																				
31382M-AA-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		6,533	6,533	6,507	6,507	.0	.26	.0	.26	.0	6,533	.0	.0	.0	.177	02/01/2029.	1
46610-6-500% 0.	FMIA COLLATERAL - MUNI																				
31385C-3S-0.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		576,152	576,152	569,124	569,125	.0	7,027	.0	7,027	.0	576,152	.0	.0	.0	16,642	05/01/2031.	1
540809-6-300% 0.	FMIA COLLATERAL - MUNI																				
31385C-3U-5.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		312,150	312,150	300,140	300,268	.0	11,882	.0	11,882	.0	312,150	.0	.0	.0	8,097	06/01/2031.	1
540911-6-000% 0.	FMIA COLLATERAL - MUNI																				
31385V-V3-0.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		515,883	515,883	530,634	530,466	.0	..(14,583)	.0	..(14,583)	.0	515,883	.0	.0	.0	12,497	12/01/2032.	1
555134-6-000% 1.	FMIA COLLATERAL - MUNI																				
31385V-WY-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		137,575	137,575	140,261	139,537	.0	..(1,962)	.0	..(1,962)	.0	137,575	.0	.0	.0	2,834	01/01/2013.	1
555131-4-899% 0.	FMIA COLLATERAL - MUNI																				
31385V-A8-0.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		992,147	992,147	1,011,525	1,011,293	.0	..(19,146)	.0	..(19,146)	.0	992,147	.0	.0	.0	22,376	04/01/2033.	1
555431-5-500% 0.	FMIA COLLATERAL - MUNI																				
31385V-AG-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		391,282	391,282	400,575	400,411	.0	..(9,129)	.0	..(9,129)	.0	391,282	.0	.0	.0	8,555	04/01/2033.	1
555407-5-500% 0.	FMIA COLLATERAL - MUNI																				
31385V-AJ-6.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		4,022,732	4,022,732	4,114,501	4,113,112	.0	..(90,380)	.0	..(90,380)	.0	4,022,732	.0	.0	.0	90,583	04/01/2033.	1
555409-5-500% 0.	FMIA COLLATERAL - MUNI																				
31385V-BU-0.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		813,578	813,578	826,672	825,823	.0	..(12,245)	.0	..(12,245)	.0	813,578	.0	.0	.0	16,888	04/01/2023.	1
555451-5-000% 0.	FMIA COLLATERAL - MUNI																				
31385V-LR-6.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		969,772	969,772	948,988	952,657	.0	17,115	.0	17,115	.0	969,772	.0	.0	.0	14,554	08/01/2013.	1
555736-4-375% 0.	FMIA COLLATERAL - MUNI																				
31385V-NX-1.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		94,223	94,223	96,627	96,062	.0	..(1,839)	.0	..(1,839)	.0	94,223	.0	.0	.0	2,023	10/01/2013.	1
555806-5-105% 1.	FMIA COLLATERAL - MUNI																				
31385V-OB-6.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		94,671	94,671	94,826	94,723	.0	..(52)	.0	..(52)	.0	94,671	.0	.0	.0	1,918	11/01/2013.	1
555860-4-817% 1.	FMIA COLLATERAL - MUNI																				
31385V-R7-4.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		165,105	165,105	168,426	167,723	.0	..(2,618)	.0	..(2,618)	.0	165,105	.0	.0	.0	3,462	10/01/2013.	1
555910-4-991% 1.	FMIA COLLATERAL - MUNI																				
31385V-ID-7.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		150,516	150,516	149,052	149,232	.0	1,284	.0	1,284	.0	150,516	.0	.0	.0	2,779	11/01/2013.	1
555980-4-390% 1.	FMIA COLLATERAL - MUNI																				
31387V-Y8-1.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		1,498	1,498	1,489	1,489	.0	.10	.0	.10	.0	1,498	.0	.0	.0	.41	05/01/2031.	1
593135-6-500% 0.	FMIA COLLATERAL - MUNI																				
31387V-2Z-9.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		161,633	161,633	159,815	159,841	.0	1,792	.0	1,792	.0	161,633	.0	.0	.0	3,148	01/01/2032.	1
596692-5-500% 0.	FMIA COLLATERAL - MUNI																				
31387V-3E-5.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		577,369	577,369	574,392	574,406	.0	2,963	.0	2,963	.0	577,369	.0	.0	.0	14,861	02/01/2032.	1
596697-6-000% 0.	FMIA COLLATERAL - MUNI																				
31387V-3R-6.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		129,769	129,769	128,431	128,443	.0	1,327	.0	1,327	.0	129,769	.0	.0	.0	2,995	05/01/2032.	1
596708-6-000% 0.	FMIA COLLATERAL - MUNI																				
31387V-4E-4.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		137,616	137,616	137,358	137,357	.0	.259	.0	.259	.0	137,616	.0	.0	.0	3,545	09/01/2032.	1
596721-6-000% 0.	FMIA COLLATERAL - MUNI																				
31387V-4H-7.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		491,638	491,638	501,240	500,991	.0	..(9,354)	.0	..(9,354)	.0	491,638	.0	.0	.0	11,303	10/01/2032.	1
596724-5-500% 1.	FMIA COLLATERAL - MUNI																				
31389F-J5-2.	FMIA COLLATERAL - MUNI		06/01/2006.	Paydown.		52,564	52,564	50,050	50,045	.0	2,518	.0	2,518	.0	52,564	.0	.0	.0	1,374	01/01/2032.	1

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	File	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31389R-4N-3		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		603,339	603,339	602,397	602,397	.0	942	.0	942	.0	603,339	.0	.0	.0	16,722	02/01/2032	1
31390M-LN-2		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		459,768	459,768	468,532	468,532	.0	(8,764)	.0	(8,764)	.0	459,768	.0	.0	.0	10,045	11/01/2032	1
31390M-LS-1		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		324,354	324,354	330,689	330,564	.0	(6,209)	.0	(6,209)	.0	324,354	.0	.0	.0	7,163	12/01/2032	1
31390M-LT-9		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		599,246	599,246	615,725	615,556	.0	(16,310)	.0	(16,310)	.0	599,246	.0	.0	.0	14,717	12/01/2032	1
31390S-KG-5		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		239,861	239,861	250,120	250,120	.0	(10,258)	.0	(10,258)	.0	239,861	.0	.0	.0	5,935	09/01/2032	1
31390T-N4-7		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		5,717	5,717	5,917	5,921	.0	(204)	.0	(204)	.0	5,717	.0	.0	.0	156	08/01/2032	1
31390U-S7-2		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		116,034	116,034	121,310	121,354	.0	(5,320)	.0	(5,320)	.0	116,034	.0	.0	.0	3,142	09/01/2032	1
31391I-NS-5		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		149,555	149,555	155,630	155,613	.0	(6,058)	.0	(6,058)	.0	149,555	.0	.0	.0	3,967	11/01/2032	1
31391L-NK-6		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		156,194	156,194	162,979	162,967	.0	(6,773)	.0	(6,773)	.0	156,194	.0	.0	.0	3,892	09/01/2032	1
31391U-PT-6		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		349,816	349,816	363,371	363,264	.0	(13,448)	.0	(13,448)	.0	349,816	.0	.0	.0	8,408	01/01/2033	1
31392D-6A-5		FANNIE MAE FNMA.02-54		06/01/2006	Paydown		91,791	91,791	91,863	91,590	.0	201	.0	201	.0	91,791	.0	.0	.0	2,685	01/01/2014	1
31392D-JF-7		FANNIE MAE FNMA.02-4 CMO		06/01/2006	Paydown		3,303,478	3,303,478	3,397,306	3,385,067	.0	(81,589)	.0	(81,589)	.0	3,303,478	.0	.0	.0	85,678	10/01/2028	1
31392E-7L-8		FANNIE MAE FNMA.02-71		06/01/2006	Paydown		1,247,509	1,247,509	1,274,165	1,255,956	.0	(8,448)	.0	(8,448)	.0	1,247,509	.0	.0	.0	25,718	11/01/2010	1
31392G-NB-7		CMO 2002-96 HC 5		06/01/2006	Paydown		3,861,767	3,861,767	3,952,730	3,887,937	.0	(26,170)	.0	(26,170)	.0	3,861,767	.0	.0	.0	80,409	06/01/2010	1
31392H-NB-0		FANNIE MAE FNMA.03-8 CMO		06/01/2006	Paydown		2,150,365	2,150,365	2,224,283	2,176,443	.0	(26,079)	.0	(26,079)	.0	2,150,365	.0	.0	.0	48,678	11/01/2017	1
31392R-4N-8		FHLMC.2471 CMO 2471 VB		06/01/2006	Paydown		1,952,751	1,952,751	1,941,919	1,946,563	.0	6,188	.0	6,188	.0	1,952,751	.0	.0	.0	49,672	01/15/2020	1
31392T-7C-5		FHLMC.2485 CMO 2485 AS		06/01/2006	Paydown		522,334	522,334	521,518	521,367	.0	967	.0	967	.0	522,334	.0	.0	.0	12,131	08/15/2017	1
31392M-CD-0		FREDDIE MAC FHLMC.2512		06/01/2006	Paydown		2,622,395	2,622,395	2,709,672	2,637,589	.0	(15,194)	.0	(15,194)	.0	2,622,395	.0	.0	.0	60,087	03/01/2008	1
31392M-NK-2		FREDDIE MAC FHLMC.2515		06/01/2006	Paydown		157,698	157,698	163,106	158,882	.0	(1,184)	.0	(1,184)	.0	157,698	.0	.0	.0	4,337	12/01/2007	1
31393F-RV-0		CMO 2544 AJ 5.5		06/01/2006	Paydown		369,719	369,719	390,444	383,387	.0	(13,668)	.0	(13,668)	.0	369,719	.0	.0	.0	8,477	09/01/2011	1
31393H-2E-1		CMO 2541 EY 5.0		06/01/2006	Paydown		1,230,655	1,230,655	1,239,258	1,239,258	.0	(8,604)	.0	(8,604)	.0	1,230,655	.0	.0	.0	25,601	05/01/2010	1
31393H-WG-4		FHLMC.2547 CMO 2547 HB		06/01/2006	Paydown		2,667,854	2,667,854	2,729,027	2,690,776	.0	(22,923)	.0	(22,923)	.0	2,667,854	.0	.0	.0	55,686	04/01/2012	1
31393J-LM-8		FREDDIE MAC FHLMC.2557		06/01/2006	Paydown		1,819,177	1,819,177	1,876,879	1,841,394	.0	(22,217)	.0	(22,217)	.0	1,819,177	.0	.0	.0	40,577	03/01/2017	1
31393L-A8-6		CMO 2571 MD 5.5		06/01/2006	Paydown		3,371,099	3,371,099	3,493,894	3,415,401	.0	(44,301)	.0	(44,301)	.0	3,371,099	.0	.0	.0	77,414	04/01/2013	1
31400C-C9-3		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		182,989	182,989	190,079	190,065	.0	(7,076)	.0	(7,076)	.0	182,989	.0	.0	.0	4,574	02/01/2033	1
31400J-AF-6		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		385,882	385,882	401,618	401,581	.0	(15,700)	.0	(15,700)	.0	385,882	.0	.0	.0	9,651	03/01/2033	1
31400J-R3-5		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		34,076	34,076	34,843	34,813	.0	(737)	.0	(737)	.0	34,076	.0	.0	.0	785	02/01/2033	1
31400M-ID-2		683106 5.500% 0		06/01/2006	Paydown		24,062	24,062	24,412	24,406	.0	(344)	.0	(344)	.0	24,062	.0	.0	.0	553	03/01/2033	1
31400M-VP-5		FNMA COLLATERAL - MUNI		06/01/2006	Paydown		571,920	571,920	582,800	582,540	.0	(10,619)	.0	(10,619)	.0	571,920	.0	.0	.0	12,699	04/01/2033	1
31400S-RW-1		684822 5.500% 0		06/01/2006	Paydown		52,616	52,616	53,636	53,612	.0	(995)	.0	(995)	.0	52,616	.0	.0	.0	1,205	03/01/2033	1
31400M-TT-7		689962 5.500% 0		06/01/2006	Paydown		292,966	292,966	298,505	298,383	.0	(5,417)	.0	(5,417)	.0	292,966	.0	.0	.0	5,529	04/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31400U-3D-8	FMIA COLLATERAL - MUNI 701096 5.500% 0	06/01/2006	Paydown		584,208	584,208	595,254	594,948	.0	(10,739)	.0	(10,739)	.0	584,208	.0	.0	.0	14,970	.04/01/2033	1
31401C-DH-3	FMIA COLLATERAL - MUNI 704004 5.500% 0	06/01/2006	Paydown		406,246	406,246	412,784	412,642	.0	(6,396)	.0	(6,396)	.0	406,246	.0	.0	.0	9,167	.05/01/2033	1
31402C-PF-3	FMIA COLLATERAL - MUNI 725022 4.975% 1	06/01/2006	Paydown		49,713	49,713	50,115	50,002	.0	(289)	.0	(289)	.0	49,713	.0	.0	.0	1,040	.12/01/2013	1
31407M-EZ-4	FMIA COLLATERAL - MUNI 4.895% 08/01/35	06/01/2006	Paydown		377,691	377,691	378,561	378,560	.0	(869)	.0	(869)	.0	377,691	.0	.0	.0	7,533	.08/01/2035	1
38373M-EN-6	GMIA .02-53 2002-53 B 5.552% 05/16/26	06/01/2006	Paydown		1,284,320	1,284,320	1,384,757	1,369,556	.0	(85,237)	.0	(85,237)	.0	1,284,320	.0	.0	.0	36,908	.10/01/2020	1
38373M-KF-6	SWALL BUSINESS ADMIN 4.018% 12/16/ 2003-109 AB	06/01/2006	Paydown		193,520	193,520	192,001	192,214	.0	1,306	.0	1,306	.0	193,520	.0	.0	.0	3,243	.12/16/2030	1
83162C-NA-7	SWALL BUSINESS ADMIN 2003-20F 1 4.070	06/01/2006	Paydown		303,978	303,978	303,978	303,978	.0	.0	.0	.0	.0	303,978	.0	.0	.0	6,520	.06/01/2023	1FE
83162C-NH-2	SWALL BUSINESS ADMIN 2003-20K 4.960%	05/01/2006	Paydown		234,993	234,993	234,993	234,993	.0	.0	.0	.0	.0	234,993	.0	.0	.0	5,916	.11/01/2023	1
83162C-NK-5	SWALL BUSINESS ADMIN 2003-20L 4.890%	06/01/2006	Paydown		673,170	673,170	673,170	673,170	.0	.0	.0	.0	.0	673,170	.0	.0	.0	17,107	.12/01/2023	1
83162C-PB-3	4.860% 10/01/2 04-20K 1	04/01/2006	Paydown		158,177	158,177	158,177	158,177	.0	.0	.0	.0	.0	158,177	.0	.0	.0	3,947	.10/01/2024	1FE
83162C-PD-9	5.860% 11/01/2 04-P10A	05/01/2006	Paydown		209,141	209,141	209,141	209,141	.0	.0	.0	.0	.0	209,141	.0	.0	.0	5,309	.11/01/2024	1FE
83164I-DS-1	4.504% 02/10/14	05/01/2006	Paydown		153,243	153,243	153,243	153,243	.0	.0	.0	.0	.0	153,243	.0	.0	.0	3,423	.02/10/2014	1
83164I-DW-2	4.638% 02/10/15	05/01/2006	Paydown		55,464	55,464	55,464	55,464	.0	.0	.0	.0	.0	55,464	.0	.0	.0	1,276	.02/10/2015	1FE
BOA0BZ-X2-8	FHA COLLATERAL - MUNI 7.000% 06/01/14	06/01/2006	Paydown		42,503	42,503	41,031	41,633	.0	.870	.0	.870	.0	42,503	.0	.0	.0	1,168	.06/01/2014	1FE
31999999 - Bonds	Special Revenues				57,547,663	57,547,663	58,518,129	58,205,899	0	(658,237)	0	(658,237)	0	57,547,663	0	0	0	1,341,941	XXX	XXX
07383F-WD-6	BSJMS .03-PWR2 2003-PWR A2 4.382% 05/1	06/01/2006	Paydown		229,657	229,657	230,919	230,554	.0	(897)	.0	(897)	.0	229,657	.0	.0	.0	4,196	.11/01/2012	1FE
07387A-BW-4	BSARM 05-4 05-4 B1 5.153% 08/25/35	06/01/2006	Paydown		2,005	2,005	2,004	2,003	.0	2	.0	2	.0	2,005	.0	.0	.0	.43	.08/25/2035	1FE
126650-AW-0	CVS CORP 5.298% 01/11/27	06/10/2006	Redemption	100.0000	209,209	209,209	202,230	202,234	.0	6,975	.0	6,975	.0	209,209	.0	.0	.0	4,621	.01/11/2027	1FE
126676-SU-3	CWALT 05-43 05-43 1A 5.367% 10/25/35	06/01/2006	Paydown		282,015	282,015	283,183	283,238	.0	(1,223)	.0	(1,223)	.0	282,015	.0	.0	.0	5,794	.10/25/2035	1FE
126676-R6-2	CWALT 05-41 05-41 1A1 5.653% 09/25/35	06/25/2006	Paydown		406,346	406,346	406,346	406,346	.0	.0	.0	.0	.0	406,346	.0	.0	.0	8,400	.09/25/2035	1FE
126885-AD-8	CWHEL 05-C 05-C 2A 5.370% 07/15/35	06/15/2006	Paydown		931,167	931,167	931,167	931,167	.0	.0	.0	.0	.0	931,167	.0	.0	.0	18,948	.07/15/2035	1FE
131366-AK-2	CALSTRS TRUST CSTRNST.02-06 ABS 2002-03 A 9.000%	06/20/2006	Paydown		52,168	52,168	52,429	52,316	.0	(140)	.0	(140)	.0	52,168	.0	.0	.0	971	.11/20/2009	1FE
149123-BA-8	CATERPILLAR INC 9.000% 04/15/06	04/15/2006	Maturity		2,300,000	2,300,000	2,217,890	2,297,145	.0	2,855	.0	2,855	.0	2,300,000	.0	.0	.0	103,500	.04/15/2006	1FE
191219-BJ-2	COCA-COLA ENTERPRISES 6.125% 08/15/11	06/23/2006	GREENWICH CAPITAL		6,093,720	6,000,000	5,980,980	5,987,916	.0	900	.0	900	.0	5,988,816	.0	104,904	104,904	319,521	.08/15/2011	1FE
233835-AV-9	DAIMLERCHRYSLER NA HDG 4.050% 06/04/0	06/19/2006	BARCLAYS BANK PLC		9,659,800	10,000,000	9,775,300	9,881,730	.0	22,154	.0	22,154	.0	9,903,884	.0	(245,084)	(245,084)	222,750	.06/04/2008	2FE
233835-AW-7	DAIMLERCHRYSLER NA HDG 6.500% 11/15/1	04/24/2006	GOLDMAN SACHS & CO		2,782,698	2,750,000	2,749,120	2,749,326	.0	21	.0	21	.0	2,749,347	.0	33,350	33,350	80,438	.11/15/2013	2FE
249555-AB-9	DEPOSIT GUARANTY CORP 7.250% 05/01/06	05/01/2006	Maturity		5,000,000	5,000,000	4,986,770	4,998,459	.0	1,541	.0	1,541	.0	5,000,000	.0	.0	.0	181,250	.05/01/2006	1FE
25468P-BX-3	DISNEY COMPANY - THE WALT 6.375% 03/01	06/22/2006	BEAR STERNS & CO		5,122,800	5,000,000	4,989,050	4,992,470	.0	496	.0	496	.0	4,992,967	.0	129,833	129,833	262,083	.03/01/2012	1FE
293561-DH-0	ONEOK INC 9.820% 11/25/06	05/25/2006	Redemption	100.0000	27,309	27,309	27,309	27,309	.0	.0	.0	.0	.0	27,309	.0	.0	.0	1,341	.11/25/2006	2
31331F-AA-9	FEDERAL EXPRESS CORP 8.040% 11/22/07	05/22/2006	Redemption	100.0000	271,432	271,432	271,432	271,432	.0	.0	.0	.0	.0	271,432	.0	.0	.0	10,912	.11/22/2007	2FE
320516-DD-0	FHMS 05-AA6 05-AA6 B1 5.482% 08/25/3	06/01/2006	Paydown		1,882	1,882	1,898	1,893	.0	(11)	.0	(11)	.0	1,882	.0	.0	.0	43	.07/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
324477-DH-2	ONEOK INC 9.820% 11/25/06	05/25/2006	Redemption	100.0000	658,815	658,815	658,815	658,815	.0	.0	.0	.0	.0	658,815	.0	.0	.0	32,348	11/25/2006	2	
338032-BB-0	FISHER SCIENTIFIC INTL INC 6.125% 07/01/15	05/16/2006	Various		474,000	480,000	483,423	.0	.0	(95)	.0	(95)	.0	483,328	.0	(9,328)	(9,328)	10,943	07/01/2015	3FE	
362286-CL-5	GSNSC 98-C1 1998-C1 A3 6.135% 10/18/3	06/01/2006	Paydown		412,960	412,960	455,547	434,040	.0	(21,080)	.0	(21,080)	.0	412,960	.0	.0	.0	12,293	07/01/2008	1FE	
41161P-R0-8	HWILT 05-8 05-8 2A2A 5.511% 09/19/35	06/01/2006	Paydown		262,874	262,874	265,559	265,559	.0	(2,685)	.0	(2,685)	.0	262,874	.0	.0	.0	6,581	09/19/2035	1FE	
41161P-SK-0	HWILT 05-9 05-9 2A2A 5.607% 06/20/35	06/20/2006	Paydown		520,777	520,777	520,777	520,777	.0	.0	.0	.0	.0	520,777	.0	.0	.0	10,750	06/20/2035	1FE	
466258-WH-5	JPMCMSC 03-C1B6 4.393% 07/12/37	06/01/2006	Paydown		504,270	504,270	506,784	505,999	.0	(1,729)	.0	(1,729)	.0	504,270	.0	.0	.0	9,230	12/01/2012	1FE	
489170-AB-6	KERN RIVER FND CORP 4.893% 04/30/18	06/09/2006	CS FIRST BOSTON NZ		657,525	625,000	625,073	625,049	.0	(3)	.0	(3)	.0	625,046	.0	32,479	32,479	22,375	06/15/2012	2FE	
49228R-AE-3	MERITOR AUTOMOTIVE INC 6.800% 02/15/09	06/30/2006	Redemption	100.0000	96,000	96,000	96,013	96,006	.0	(6)	.0	(6)	.0	96,000	.0	.0	.0	1,957	04/30/2018	1FE	
590006-AA-8	PIONEER NATURAL RESOURCES CO 6.500% 01-RASC 04-KS9 04-KS9 A12 5.613% 10/25/06	04/01/2006	COMPANY TRADE		(49,590)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(49,590)	(49,590)	.0	02/15/2009	3FE	
723787-AA-5	SAFECO CORP 4.200% 02/01/08	05/11/2006	COMPANY TRADE		5,988,240	6,000,000	5,941,800	5,984,902	.0	2,540	.0	2,540	.0	5,987,442	.0	798	798	320,664	01/15/2008	3FE	
76110W-E9-3	SBC COMMUNICATIONS INC 6.250% 03/15/11	06/26/2006	Paydown		583,148	583,148	583,740	583,564	.0	(416)	.0	(416)	.0	583,148	.0	.0	.0	11,770	07/27/2009	1FE	
783876-AD-5	SOUTHERN STAR CENTRAL CORP 8.500% 08/01/10	06/22/2006	UBS SECURITIES		8,070,720	8,000,000	7,989,880	7,994,045	.0	510	.0	510	.0	7,994,554	.0	76,166	76,166	391,667	03/15/2011	1FE	
786429-AP-5	TARGET CORP 5.875% 03/01/12	05/09/2006	GREENWICH CAPITAL		2,651,356	2,710,000	2,768,695	2,739,900	.0	(5,070)	.0	(5,070)	.0	2,734,830	.0	(83,474)	(83,474)	88,843	02/01/2008	2FE	
843830-AB-6	TRANSOIL INC 8.375% 07/15/11	04/13/2006	COMPANY TRADE		4,171,478	3,980,000	4,240,153	4,176,769	.0	(14,282)	.0	(14,282)	.0	4,162,488	.0	8,990	8,990	236,810	08/01/2010	4FE	
87612E-AH-9	TCF 2003-A ABS 5.753% 11/26/18	06/14/2006	DEUTSCHE BANK		5,092,400	5,000,000	4,982,950	4,988,248	.0	750	.0	750	.0	4,988,997	.0	103,403	103,403	235,000	03/01/2012	1FE	
893647-AG-2	TUSCARORA GAS TRANSMISSION COM 7.130% 06/21/2006	06/23/2006	COMPANY TRADE		3,624,450	3,505,000	3,661,613	3,608,679	.0	(12,521)	.0	(12,521)	.0	3,596,158	.0	28,293	28,293	275,602	07/15/2011	4FE	
89676A-AJ-2	URC HOLDINGS CORP 7.875% 06/30/06	06/26/2006	Paydown		250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	5,285	11/26/2018	1FE	
900738-AA-9	UNION OIL COMPANY OF CALIFORNIA 6.700% 05/23/2006	06/21/2006	Redemption	100.0000	125,440	125,440	125,440	125,440	.0	.0	.0	.0	.0	125,440	.0	.0	.0	4,472	12/21/2010	2	
903216-AA-7	WASHINGTON MUTUAL 05-AR1 05-AR1 A2 7.250% 06/25/2006	06/30/2006	Maturity		7,000,000	7,000,000	6,959,750	6,997,186	.0	2,814	.0	2,814	.0	7,000,000	.0	.0	.0	275,625	06/30/2006	1FE	
90777H-CL-6	WEAAT 03-C8 2003-C8 A1 3.444% 11/15/3	05/23/2006	COMPANY TRADE		5,112,150	5,000,000	4,957,250	4,991,573	.0	1,921	.0	1,921	.0	4,993,494	.0	118,656	118,656	272,653	10/15/2007	1FE	
929766-LV-3	NEWFOR INC 7.250% 07/01/12	06/01/2006	Paydown		475,104	475,104	471,578	472,826	.0	2,278	.0	2,278	.0	475,104	.0	.0	.0	6,822	11/15/2035	1FE	
939336-V6-5	SYSTEMS 2001 A.T. LLC 6.664% 09/15/13	06/25/2006	Paydown		796,632	796,632	796,632	796,632	.0	.0	.0	.0	.0	796,632	.0	.0	.0	16,532	01/25/2045	1FE	
65333N-AB-6	GOLDMAN SACHS & CO 7.250% 07/01/12	06/21/2006	GOLDMAN SACHS & CO		3,145,080	3,000,000	2,996,010	2,997,089	.0	114	.0	114	.0	2,997,203	.0	147,877	147,877	178,229	07/01/2012	2FE	
87203R-AA-0	6099999 - Bonds - Industrial and Miscellaneous	06/15/2006	Redemption	100.0000	14,365	14,365	14,896	14,839	.0	(453)	.0	(453)	.0	14,385	.0	.0	.0	479	09/15/2013	1FE	
6099999 - Bonds - Part 4	6599999 - Total - Preferred Stocks				84,009,422	83,463,595	83,440,348	83,143,475	0	(14,748)	0	(14,748)	0	83,612,749	0	397,273	397,273	3,651,741	XXX	XXX	
6599999 - Total - Preferred Stocks	7299999 - Total - Common Stocks				142,325,613	141,779,786	142,730,125	142,120,913	0	(675,996)	0	(675,996)	0	141,928,340	0	397,273	397,273	5,008,810	XXX	XXX	
7299999 - Total - Common Stocks	7599999 - Total - Preferred and Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7599999 - Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7459999 Totals					142,325,613	142,730,125	142,120,913	142,120,913	0	(675,996)	0	(675,996)	0	141,928,340	0	397,273	397,273	5,008,810	XXX	XXX	

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date													
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION.....	6,878	01/31/2017	1263.44	02/24/2006	OTC - Goldman Sachs International	1,290,772	1,290,772		902,720	902,720			
PURCHASED PUT OPTION.....	23,345	05/27/2020	1183.72	11/17/2005	OTC - Goldman Sachs International	3,695,037	3,695,037		2,471,246	2,471,246			
PURCHASED PUT OPTION.....	27,448	08/27/2020	1183.72	11/17/2005	OTC - Goldman Sachs International	4,368,179	4,368,179		2,965,868	2,965,868			
PURCHASED PUT OPTION.....	28,557	11/26/2020	1183.72	11/17/2005	OTC - Goldman Sachs International	4,576,402	4,576,402		3,075,255	3,075,255			
PURCHASED PUT OPTION.....	48,963	02/25/2021	1183.72	11/17/2005	OTC - Goldman Sachs International	7,876,790	7,876,790		5,363,160	5,363,160			
PURCHASED PUT OPTION.....	19,352	03/27/2021	1200.97	11/17/2005	OTC - Goldman Sachs International	3,127,537	3,127,537		2,126,531	2,126,531			
PURCHASED PUT OPTION.....	2,401	03/29/2021	1200.97	12/16/2005	OTC - Goldman Sachs International	400,631	400,631		263,838	263,838			
PURCHASED PUT OPTION.....	7,843	06/01/2021	1236.99	12/16/2005	OTC - Goldman Sachs International	1,339,606	1,339,606		892,820	892,820			
PURCHASED PUT OPTION.....	6,660	06/30/2021	1250.79	01/26/2006	OTC - Goldman Sachs International	1,107,076	1,107,076		770,844	770,844			
PURCHASED PUT OPTION.....	8,946	08/30/2021	1272.98	03/10/2006	OTC - Goldman Sachs International	1,627,981	1,627,981		1,183,957	1,183,957			
PURCHASED PUT OPTION.....	11,595	09/30/2021	1277.35	04/18/2006	OTC - Goldman Sachs International	1,954,090	1,954,090		1,545,967	1,545,967			
PURCHASED PUT OPTION.....	8,239	04/28/2022	1298.82	05/09/2006	OTC - Goldman Sachs International	1,315,033	1,315,033		1,096,116	1,096,116			
PURCHASED PUT OPTION.....	4,740	12/01/2022	1299.3	06/16/2006	OTC - Goldman Sachs International	747,825	747,825		624,576	624,576			
0799999 - Subtotal - Put Options - Other Derivative Transactions						33,426,960	33,426,960	XXX	23,282,899	23,282,899			
0899999 - Subtotal - Put Options						33,426,960	33,426,960	XXX	23,282,899	23,282,899			
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX	23,282,899	23,282,899			
9999999 - Totals								XXX	23,282,899	23,282,899			

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date													
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

NONE

