



# QUARTERLY STATEMENT

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

## LUMBERMENS MUTUAL CASUALTY COMPANY

NAIC Group Code 0108 0108 NAIC Company Code 22977 Employer's ID Number 36-1410470  
(Current Period) (Prior Period)

Organized under the Laws of Illinois, State of Domicile or Port of Entry Illinois

Country of Domicile United States of America

Incorporated/Organized 11/18/1912 Commenced Business 11/25/1912

Statutory Home Office 1 Kemper Drive, Long Grove, IL 60049-0001  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 1 Kemper Drive Long Grove, IL 60049-0001 847-320-2000  
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Kemper Drive, Long Grove, IL 60049-0001  
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 1 Kemper Drive Long Grove, IL 60049-0001 847-320-3127  
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.kemperinsurance.com

Statutory Statement Contact Fredrick Thomas Griffith 847-320-3127  
(Name) (Area Code) (Telephone Number) (Extension)  
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12NW0301 (Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

### OFFICERS

Name	Title	Name	Title
<u>Douglas Sean Andrews</u>	<u>President and CEO</u>	<u>John Keating Conway</u>	<u>Secretary</u>
<u>Fredrick Thomas Griffith</u>	<u>Chief Accounting Officer</u>	<u>Geoffrey Andrew Cooke</u>	<u>Treasurer</u>

### OTHER OFFICERS

<u>Frederick Otto Kist</u>	<u>Senior Vice President</u>	<u>Benjamin David Schwartz</u>	<u>Senior Vice President</u>
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### DIRECTORS OR TRUSTEES

<u>John Thomas Chain Jr.</u>	<u>Jerome Reed Coleman</u>	<u>James Robert Edgar</u>	<u>Peter Bannerman Hamilton</u>
<u>Roberta Segal Karmel</u>	<u>George Ralph Lewis</u>	<u>David Barrett Mathis</u>	<u>Arthur James Massolo #</u>
<u>Zachary Layne Stamp</u>			

State of Illinois

ss

County of Lake

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.

Douglas Sean Andrews  
President and CEO

John Keating Conway  
Secretary

Fredrick Thomas Griffith  
Chief Accounting Officer

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

Subscribed and sworn to before me this 8th day of May, 2006

b. If no,  
1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY 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 .....	1,503,217,293		1,503,217,293	1,551,961,871
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	94,259,582		94,259,582	93,861,274
3. Mortgage loans on real estate:				
3.1 First liens .....	735,022		735,022	795,919
3.2 Other than first liens .....	8,195		8,195	8,257
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) .....	4,241,182		4,241,182	4,241,182
5. Cash (\$ ..... (20,196,091) ), cash equivalents (\$ ..... 0 ) and short-term investments (\$ ..... 264,091,376 ) .....	243,895,285		243,895,285	308,270,902
6. Contract loans, (including \$ ..... premium notes)			0	0
7. Other invested assets .....	28,308,002	0	28,308,002	28,686,507
8. Receivables for securities .....	1,982,597		1,982,597	32,476,418
9. Aggregate write-ins for invested assets .....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9) .....	1,876,647,158	0	1,876,647,158	2,020,302,330
11. Title plants less \$ ..... charged off (for Title insurers only)			0	0
12. Investment income due and accrued .....	17,107,823		17,107,823	15,771,735
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection .....	121,876,638	51,303,497	70,573,141	74,550,449
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	47,407,021	7,899,221	39,507,800	47,995,805
13.3 Accrued retrospective premiums .....	55,029,954	1,498,895	53,531,059	58,656,689
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers .....	289,669,080		289,669,080	336,460,424
14.2 Funds held by or deposited with reinsured companies .....	12,412,064		12,412,064	10,558,018
14.3 Other amounts receivable under reinsurance contracts .....			0	0
15. Amounts receivable relating to uninsured plans .....			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
16.2 Net deferred tax asset .....	759,968,456	759,968,456	0	0
17. Guaranty funds receivable or on deposit .....			0	0
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 .....			0	0
22. Health care (\$ ..... ) and other amounts receivable .....			0	0
23. Aggregate write-ins for other than invested assets .....	209,200,567	45,764,515	163,436,052	170,769,609
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	3,389,318,761	866,434,584	2,522,884,177	2,735,065,059
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
26. Total (Lines 24 and 25)	3,389,318,761	866,434,584	2,522,884,177	2,735,065,059
<b>DETAILS OF WRITE-INS</b>				
0901. ....				
0902. ....				
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)	0	0	0	0
2301. Amounts receivable under high deductible policies .....	44,607,888	9,112,907	35,494,981	32,433,674
2302. Reinsurance accounted for as a deposit .....	19,554,261		19,554,261	20,053,594
2303. Advance to claims service provider .....	16,498,076		16,498,076	16,548,677
2398. Summary of remaining write-ins for Line 23 from overflow page .....	128,540,342	36,651,608	91,888,734	101,733,664
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	209,200,567	45,764,515	163,436,052	170,769,609

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 1,241,000 )	1,284,292,675	1,416,382,931
2. Reinsurance payable on paid losses and loss adjustment expenses	23,932,688	36,560,978
3. Loss adjustment expenses	541,494,530	593,179,696
4. Commissions payable, contingent commissions and other similar charges	745,665	989,595
5. Other expenses (excluding taxes, licenses and fees)	17,987,713	21,309,938
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	48,748,459	48,881,275
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	8,745,337	8,256,345
7.2 Net deferred tax liability		0
8. Borrowed money \$ and interest thereon \$		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 10,006,716 and including warranty reserves of \$ 1,036,552 )	14,568,539	19,045,951
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	19,118,707	19,035,927
13. Funds held by company under reinsurance treaties	10,066,533	10,619,735
14. Amounts withheld or retained by company for account of others	174,080,872	183,081,209
15. Remittances and items not allocated	17,139,922	12,222,013
16. Provision for reinsurance		0
17. Net adjustments in assets and liabilities due to foreign exchange rates	6,192,662	5,339,676
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	13,452,998	13,191,661
20. Payable for securities		0
21. Liability for amounts held under uninsured plans		0
22. Capital notes \$ and interest thereon \$		0
23. Aggregate write-ins for liabilities	182,470,115	178,654,978
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	2,363,037,415	2,566,751,908
25. Protected cell liabilities		0
26. Total liabilities (Lines 24 and 25)	2,363,037,415	2,566,751,908
27. Aggregate write-ins for special surplus funds	0	0
28. Common capital stock		0
29. Preferred capital stock		0
30. Aggregate write-ins for other than special surplus funds	1,500,000	1,500,000
31. Surplus notes	698,355,598	698,355,598
32. Gross paid in and contributed surplus		0
33. Unassigned funds (surplus)	(540,008,836)	(531,542,447)
34. Less treasury stock, at cost:		
34.1 shares common (value included in Line 28 \$ )		0
34.2 shares preferred (value included in Line 29 \$ )		0
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	159,846,762	168,313,151
36. TOTALS	2,522,884,177	2,735,065,059
<b>DETAILS OF WRITE-INS</b>		
2301. Accounts payable and other liabilities	168,217,060	164,401,923
2302. Reinsurance accounted for as a deposit	14,253,055	14,253,055
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	182,470,115	178,654,978
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0
3001. Guaranty fund	1,500,000	1,500,000
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	1,500,000	1,500,000

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ ..... (1,735,086) ) .....	(339,310)	5,219,030	13,200,294
1.2 Assumed (written \$ ..... 4,314,767 ) .....	12,669,430	3,678,835	50,643,209
1.3 Ceded (written \$ ..... 891,356 ) .....	6,164,383	6,585,940	42,543,182
1.4 Net (written \$ ..... 1,688,325 ) .....	6,165,737	2,311,925	21,300,321
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ ..... 7,060,000 ):			
2.1 Direct .....	12,917,636	(20,024,031)	(38,844,631)
2.2 Assumed .....	13,120,253	23,681,445	(100,338,973)
2.3 Ceded .....	(204,635)	(20,148,302)	(208,038,760)
2.4 Net .....	26,242,524	23,805,716	68,855,156
3. Loss expenses incurred .....	(137,140)	(257,162)	81,151,050
4. Other underwriting expenses incurred .....	20,621,963	25,712,152	96,054,126
5. Aggregate write-ins for underwriting deductions .....	(1,574,700)	0	540,492
6. Total underwriting deductions (Lines 2 through 5) .....	45,152,647	49,260,706	246,600,824
7. Net income of protected cells .....	0	0	0
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7) .....	(38,986,910)	(46,948,781)	(225,300,503)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	17,527,199	19,809,401	73,925,822
10. Net realized capital gains (losses) less capital gains tax of \$ .....	(524,845)	73,204	(4,946,946)
11. Net investment gain (loss) (Lines 9 + 10) .....	17,002,354	19,882,605	68,978,876
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ ..... 33,794 amount charged off \$ ..... (1,757,214) ) .....	(1,723,420)	(1,683,735)	21,454,888
13. Finance and service charges not included in premiums .....	0	363	363
14. Aggregate write-ins for miscellaneous income .....	998,312	1,021,356	33,608,958
15. Total other income (Lines 12 through 14) .....	(725,108)	(662,016)	55,064,209
16. Net income before dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	(22,709,664)	(27,728,192)	(101,257,418)
17. Dividends to policyholders .....	169,996	(14,015,135)	7,127,581
18. Net income, after dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) .....	(22,879,660)	(13,713,057)	(108,384,999)
19. Federal and foreign income taxes incurred .....	(1,019,085)	(10,660,382)	(24,410,660)
20. Net income (Line 18 minus Line 19)(to Line 22) .....	(21,860,575)	(3,052,675)	(83,974,339)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	168,313,151	171,434,880	171,434,880
22. Net income (from Line 20) .....	(21,860,575)	(3,052,675)	(83,974,339)
23. Net transfers (to) from Protected Cell accounts .....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ .....	2,661,015	33,935	2,373,602
25. Change in net unrealized foreign exchange capital gain (loss) .....	(852,986)	(606,396)	179,366
26. Change in net deferred income tax .....	0	0	67,534,087
27. Change in nonadmitted assets .....	767,939	18,045,562	(26,101,978)
28. Change in provision for reinsurance .....	0	0	0
29. Change in surplus notes .....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells .....	0	0	0
31. Cumulative effect of changes in accounting principles .....	0	0	0
32. Capital changes:			
32.1 Paid in .....	0	0	0
32.2 Transferred from surplus (Stock Dividend) .....	0	0	0
32.3 Transferred to surplus .....	0	0	0
33. Surplus adjustments:			
33.1 Paid in .....	0	0	0
33.2 Transferred to capital (Stock Dividend) .....	0	0	0
33.3 Transferred from capital .....	0	0	0
34. Net remittances from or (to) Home Office .....	0	0	0
35. Dividends to stockholders .....	0	0	0
36. Change in treasury stock .....	0	0	0
37. Aggregate write-ins for gains and losses in surplus .....	10,818,218	1,877,411	36,867,533
38. Change in surplus as regards policyholders (Lines 22 through 37) .....	(8,466,389)	16,297,837	(3,121,729)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....	159,846,762	187,732,717	168,313,151
<b>DETAILS OF WRITE-INS</b>			
0501. Change in premium deficiency reserve .....	(1,574,700)	0	540,492
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page .....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above) .....	(1,574,700)	0	540,492
1401. Other income .....	998,312	1,021,356	33,608,958
1402. ....	0	0	0
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above) .....	998,312	1,021,356	33,608,958
3701. Provision for uncollectible reinsurance .....	10,818,218	1,877,411	28,800,055
3702. Correction of errors .....	0	0	8,067,478
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page .....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above) .....	10,818,218	1,877,411	36,867,533

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year Ended December 31
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance.....	14,044,290	121,303,463
2. Net investment income .....	18,129,217	77,586,938
3. Miscellaneous income .....	(2,579,154)	61,067,450
4. Total (Lines 1 to 3) .....	29,594,353	259,957,851
5. Benefits and loss related payments .....	124,169,726	680,407,190
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	74,313,411	345,924,776
8. Dividends paid to policyholders .....	(5,089,530)	(45,229,907)
9. Federal and foreign income taxes paid (recovered) \$ ..... net of tax on capital gains (losses)	(1,508,077)	(2,924,637)
10. Total (Lines 5 through 9) .....	191,885,530	978,177,422
11. Net cash from operations (Line 4 minus Line 10) .....	(162,291,177)	(718,219,571)
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	130,394,549	724,237,280
12.2 Stocks .....	734,671	60,868,816
12.3 Mortgage loans .....	60,959	1,301,825
12.4 Real estate .....	0	32,137,952
12.5 Other invested assets .....	1,250,908	21,949,623
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(124)	(22,340)
12.7 Miscellaneous proceeds .....	30,494,916	427,801
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	162,935,879	840,900,957
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	83,718,292	699,567,760
13.2 Stocks .....	0	49,401,466
13.3 Mortgage loans .....	0	0
13.4 Real estate .....	0	0
13.5 Other invested assets .....	0	0
13.6 Miscellaneous applications .....	0	30,120,903
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	83,718,292	779,090,129
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) .....	79,217,587	61,810,828
<b>Cash from Financing and Miscellaneous Sources</b>		
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 .....	0	0
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).....	18,697,973	26,697,849
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	18,697,973	26,697,849
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Lines 15 and 17) .....	(64,375,617)	(629,710,894)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	308,270,902	937,981,796
19.2 End of period (Line 18 plus Line 19.1) .....	243,895,285	308,270,902

## NOTES TO FINANCIAL STATEMENTS

**1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

No change.

**2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS**

No change.

**3. BUSINESS COMBINATIONS AND GOODWILL**

Not applicable.

**4. DISCONTINUED OPERATIONS**

No change.

**5. INVESTMENTS**

No change.

**6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES**

No change.

**7. INVESTMENT INCOME**

No change.

**8. DERIVATIVE INSTRUMENTS**

Not applicable.

**9. INCOME TAXES**

A. The components of the Company's net deferred tax asset are as follows:

		March 31, 2006		December 31, 2005
Total of gross deferred tax assets	\$	763,361,440		763,361,440
Total of deferred tax liabilities		(3,392,984)		(3,392,984)
Net deferred tax asset		759,968,456		759,968,456
Deferred tax asset nonadmitted		(759,968,456)		(759,968,456)
Net admitted deferred tax asset		0		0
Increase in nonadmitted asset	\$	0		

C2. The change in net deferred income taxes is comprised of the following:

		March 31, 2006		December 31, 2005		Change
Total deferred tax assets	\$	763,361,440		763,361,440	\$	0
Total deferred tax liabilities		(3,392,984)		(3,392,984)		0
Net deferred tax asset	\$	759,968,456		759,968,456		0
Tax effect of unrealized gains (losses)						0
Changes in net deferred income tax					\$	0

D. The provision for Federal and foreign income taxes incurred plus the change in deferred income taxes is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

		March 31, 2006
Provision computed at statutory rate	\$	(8,007,881)
Net operating loss adjustment		7,235,316
Foreign income tax		(246,520)
Total	\$	(1,019,085)
Federal and foreign income taxes incurred	\$	(1,019,085)
Change in net deferred income taxes		0
Total statutory income taxes	\$	(1,019,085)

F. No change.

## NOTES TO FINANCIAL STATEMENTS

- 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES**  
No change.
- 11. DEBT**  
Not applicable.
- 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POST EMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS**  
No change.
- 13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**  
Each payment of interest on and repayment of principal of the surplus notes issued by the Company in 1996 and 1997 may be made only with the prior approval of the Director of the Illinois Department of Financial and Professional Regulation – Division of Insurance (the “Division of Insurance”), which approval will only be granted if, in the judgment of the Director, the financial condition of the Company warrants the making of such payments and the Company's policyholders' surplus reflects sufficient funds to cover the amount of such payment. The amount of interest due and not paid plus interest that is not accrued for at March 31, 2006 is \$202,450,000. On May 2, 2006, the Division of Insurance disapproved the payment of interest due on June 1, 2006 and July 1, 2006 (and all previously disapproved interest payments) on the \$400,000,000 9.15% Surplus Notes due on July 1, 2026, the \$200,000,000 8.30% Surplus Notes due on December 1, 2037, and the \$100,000,000 8.45% Surplus Notes due on December 1, 2097.
- 14. CONTINGENCIES**  
**D.** Having entered into voluntary run-off in the first half of 2003, the Company has been operating under guidance provided within certain agreed to Corrective Orders with the Division of Insurance, pursuant to which the Company has ceased to write virtually all insurance business and is settling its liabilities under the administrative supervision of the Division of Insurance. The Company has also entered into consent agreements with certain states under which the Company agreed to cease writing business in those jurisdictions. In addition, the Company has voluntarily agreed for its license to be suspended in Florida and Tennessee, with the Company permitted to maintain its license but not permitted to write any new business.
- 15. LEASES**  
No change.
- 16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK**  
Not applicable.
- 17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES**  
Not applicable.
- 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H 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**  
No change.
- 21. OTHER ITEMS**  
No change.
- 22. EVENTS SUBSEQUENT**  
In April 2006, the California Department of Insurance released \$33 million of the Company's assets on deposit. In May 2006, the Oregon Department of Insurance agreed to release \$12 million of the Company's assets on deposit.
- 23. REINSURANCE**  
No change.
- 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION**  
No change.

## NOTES TO FINANCIAL STATEMENTS

**25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES**

No change.

**26. INTERCOMPANY POOLING ARRANGEMENTS**

No change.

**27. STRUCTURED SETTLEMENTS**

No change.

**28. HEALTH CARE RECEIVABLES**

Not applicable.

**29. PARTICIPATING POLICIES**

Not applicable.

**30. PREMIUM DEFICIENCY RESERVES**

No change.

**31. HIGH DEDUCTIBLES**

No change.

**32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSE**

No change.

**33. ASBESTOS/ENVIRONMENTAL RESERVES**

No change.

**34. SUBSCRIBER SAVINGS ACCOUNT**

Not applicable.

**35. MULTIPLE PERIL CROP INSURANCE**

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 [X] No [ ]
- 2.2 If yes, date of change: ..... 02/01/2006  
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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] 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. .... 12/31/2000
- 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. .... 12/31/2000
- 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). .... 11/18/2003
- 6.4 By what department or departments?  
Illinois, Delaware, Mississippi and Nevada.....
  
- 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 [X] No [ ]
- 7.2 If yes, give full information:  
Information is provided in Financial Note 14D.....
  
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
  
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

GENERAL INTERROGATORIES

FINANCIAL

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

INVESTMENT

- 10.1 Has there been any change in the reporting entity's own preferred or common stock? ..... Yes [ ] No [X]  
 10.2 If yes, explain:  
 .....  
 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]  
 11.2 If yes, give full and complete information relating thereto:  
 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....5,315,221  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]  
 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds .....	\$ .....0	\$ .....0
14.22 Preferred Stock .....	\$ .....0	\$ .....0
14.23 Common Stock .....	\$ .....91,424,689	\$ .....92,031,049
14.24 Short-Term Investments .....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....0
14.26 All Other .....	\$ .....27,437,526	\$ .....27,059,021
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....118,862,215	\$ .....119,090,070
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] 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
BNY Midwest Trust Company.....	209 W. Jackson Blvd., Suite 800, Chicago, IL 60606.....

- 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)

- 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
109875.....	Asset Allocation Management Company, L.L.C.....	30 North LaSalle, Suite # 3500, Chicago, IL 60602.....

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

- 17.2 If no, list exceptions:  
 .....

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**GENERAL INTERROGATORIES**

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] NA [ ]  
 If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]  
 If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto.  
 .....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [X] No [ ]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
1. Homeowners/Far mowers.....		4.200			402,913	402,913			(11,216)	(11,216)
2. Private Passenger Auto Liability.....		4.200			3,716,244	3,716,244			(103,467)	(103,467)
3. Commercial Auto Liability.....		4.200			15,301,939	15,301,939			(390,779)	(390,779)
4. Workers Compensation.....		4.200			276,842,878	276,842,878			(10,015,000)	(10,015,000)
5. Commercial Multiple Peril.....		4.200			30,931,577	30,931,577			(876,467)	(876,467)
6. Medical Malpractice Occurrence.....		4.200			(6,271)	(6,271)			(14,769)	(14,769)
7. Medical Malpractice Claims Made.....		4.200			536,648	536,648			0	0
8. Special Liability.....		4.200			921,447	921,447			(17,670)	(17,670)
9. Other Liability Occurrence.....		4.200			90,505,254	90,505,254			(3,525,017)	(3,525,017)
10. Other Liability Claims Made.....		4.200			9,468,034	9,468,034			0	0
11. Special Property.....		4.200			277,448	277,448			(7,720)	(7,720)
12. Auto Physical Damage.....		4.200			(7,408)	(7,408)			210	210
13. Fidelity/Surety.....		4.200			3,803,694	3,803,694			(55,785)	(55,785)
14. Other.....		4.200			86,248	86,248			(2,400)	(2,400)
17. Reinsurance - Nonproportional Assumed Liability.....		4.200			21,756,801	21,756,801			(791,592)	(791,592)
19. Product Liability - Occurrence.....		4.200			(2,862,249)	(2,862,249)			(791,553)	(791,553)
20. Product Liability - Claims Made.....		4.200			4,224	4,224			0	0
<b>TOTAL</b>			0	0	451,679,421	451,679,421	0	0	(16,603,225)	(16,603,225)

**SCHEDULE A - VERIFICATION****Real Estate**

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	4,241,182	34,965,386
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 .....		1,413,748
6. Increase (decrease) by foreign exchange adjustment .....		0
7. Amount received on sales .....		32,137,952
8. Book/adjusted carrying value at end of current period .....	4,241,182	4,241,182
9. Total valuation allowance .....		0
10. Subtotal (Lines 8 plus 9) .....	4,241,182	4,241,182
11. Total nonadmitted amounts .....		0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	4,241,182	4,241,182

**SCHEDULE B – VERIFICATION****Mortgage Loans**

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	804,176	1,835,467
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions .....	0	0
2.2. Additional investment made after acquisitions .....	0	0
3. Accrual of discount and mortgage interest points and commitment fees .....	0	0
4. Increase (decrease) by adjustment .....	0	270,534
5. Total profit (loss) on sale .....	0	0
6. Amounts paid on account or in full during the period .....	60,959	1,301,825
7. Amortization of premium .....	0	0
8. Increase (decrease) by foreign exchange adjustment .....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period .....	743,217	804,176
10. Total valuation allowance .....	0	0
11. Subtotal (Lines 9 plus 10) .....	743,217	804,176
12. Total nonadmitted amounts .....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	743,217	804,176

**SCHEDULE BA – VERIFICATION****Other Invested Assets**

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	31,487,812	54,261,344
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions .....	0	0
2.2. Additional investment made after acquisitions .....	0	0
3. Accrual of discount .....	0	0
4. Increase (decrease) by adjustment .....	(1,928,902)	(823,909)
5. Total profit (loss) on sale .....	0	0
6. Amounts paid on account or in full during the period .....	1,250,908	21,949,623
7. Amortization of premium .....	0	0
8. Increase (decrease) by foreign exchange adjustment .....	0	0
9. Book/adjusted carrying value of long-term invested assets at end of current period .....	28,308,002	31,487,812
10. Total valuation allowance .....	0	(2,800,000)
11. Subtotal (Lines 9 plus 10) .....	28,308,002	28,687,812
12. Total nonadmitted amounts .....	0	1,305
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	28,308,002	28,686,507

**SCHEDULE D – VERIFICATION****Bonds and Stocks**

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	1,645,823,145	1,692,836,255
2. Cost of bonds and stocks acquired .....	83,718,292	748,969,226
3. Accrual of discount .....	329,536	2,356,797
4. Increase (decrease) by adjustment .....	1,306,897	(7,814,082)
5. Increase (decrease) by foreign exchange adjustment .....	0	(265,441)
6. Total profit (loss) on disposal .....	(1,176,273)	2,567,616
7. Consideration for bonds and stocks disposed of .....	131,129,220	785,106,096
8. Amortization of premium .....	1,395,503	7,721,130
9. Book/adjusted carrying value, current period .....	1,597,476,875	1,645,823,145
10. Total valuation allowance .....	0	0
11. Subtotal (Lines 9 plus 10) .....	1,597,476,875	1,645,823,145
12. Total nonadmitted amounts .....	0	0
13. Statement value	1,597,476,875	1,645,823,145

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**SCHEDULE D - PART 1B**

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 .....	1,869,759,686	315,706,268	433,748,011	(1,157,073)	1,750,560,870	0	0	1,869,759,686
2. Class 2 .....	12,987,229	0	0	1,689	12,988,918	0	0	12,987,229
3. Class 3 .....	0	0	0	0	0	0	0	0
4. Class 4 .....	0	0	0	0	0	0	0	0
5. Class 5 .....	0	0	0	0	0	0	0	0
6. Class 6 .....	3,855,060	0	269,481	173,302	3,758,881	0	0	3,855,060
7. Total Bonds	1,886,601,975	315,706,268	434,017,492	(982,083)	1,767,308,669	0	0	1,886,601,975
<b>PREFERRED STOCK</b>								
8. Class 1 .....	0	0	0	0	0	0	0	0
9. Class 2 .....	0	0	0	0	0	0	0	0
10. Class 3 .....	0	0	0	0	0	0	0	0
11. Class 4 .....	0	0	0	0	0	0	0	0
12. Class 5 .....	0	0	0	0	0	0	0	0
13. Class 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,886,601,975	315,706,268	434,017,492	(982,083)	1,767,308,669	0	0	1,886,601,975

**SCHEDULE DA - PART 1****Short-Term Investments Owned End of Current Quarter**

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
8299999 Totals	264,091,376	XXX	264,596,023	1,267,195	6,125

**SCHEDULE DA - PART 2- VERIFICATION****Short-Term Investments Owned**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	324,642,471	695,334,084
2. Cost of short-term investments acquired .....	222,028,682	2,293,618,427
3. Increase (decrease) by adjustment .....	(132,490)	(743,236)
4. Increase (decrease) by foreign exchange adjustment .....	0	0
5. Total profit (loss) on disposal of short-term investments .....	(124)	(22,340)
6. Consideration received on disposal of short-term investments .....	282,447,163	2,663,544,464
7. Book/adjusted carrying value, current period .....	264,091,376	324,642,471
8. Total valuation allowance .....	0	0
9. Subtotal (Lines 7 plus 8) .....	264,091,376	324,642,471
10. Total nonadmitted amounts .....	0	0
11. Statement value (Lines 9 minus 10) .....	264,091,376	324,642,471
12. Income collected during period .....	2,458,110	12,726,458
13. Income earned during period .....	2,849,896	11,406,792

Schedule DB - Part F - Section 1

**NONE**

Schedule DB - Part F - Section 2

**NONE**

Schedule F

**NONE**

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

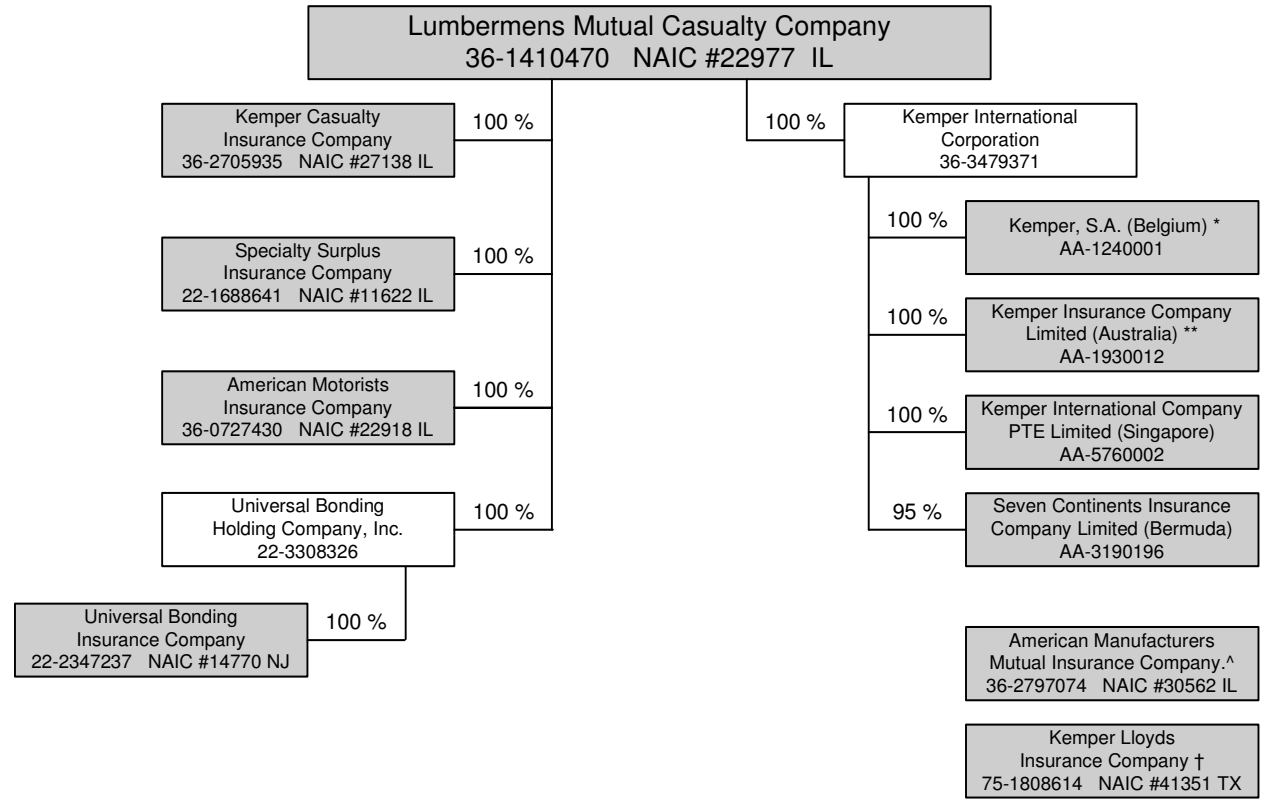
Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	Yes	26,973	67,390	919,951	230,230	28,330,746	12,078,149
2. Alaska	AK	Yes	(61,802)	(5,722)	114,995	81,142	1,208,176	1,932,166
3. Arizona	AZ	Yes	63,713	40,096	43,120	1,484,532	11,154,620	13,286,544
4. Arkansas	AR	Yes	7,130	3,089	5,745,401	(13,910)	9,335,233	4,813,703
5. California	CA	Yes	(1,000,258)	(48,101)	23,589,984	21,886,716	132,967,538	173,995,861
6. Colorado	CO	Yes	(21,738)	22,557	1,207,604	1,472,448	1,861,065	4,959,493
7. Connecticut	CT	Yes	(46,899)	62,542	4,036,346	5,033,941	28,781,078	44,754,022
8. Delaware	DE	Yes	34,883	(4,879)	(1,445,080)	109,646	1,619,642	2,295,292
9. District of Columbia	DC	Yes	41,372	(45,836)	(543,608)	217,222	7,121,379	9,808,076
10. Florida	FL	Yes	(374,291)	(204,595)	(1,738,106)	5,360,547	31,731,585	50,392,658
11. Georgia	GA	Yes	(25,748)	22,208	1,698,198	(11,360,028)	29,968,835	59,616,867
12. Hawaii	HI	Yes	(55,455)	13,553	101,321	768	1,932,200	3,960,842
13. Idaho	ID	Yes	(3,547)	(3,821)	87,755	159,808	137,127	387,753
14. Illinois	IL	Yes	(440,262)	57,499	6,961,195	15,296,371	248,638,064	380,482,001
15. Indiana	IN	Yes	(46,848)	(11,952)	1,361,101	491,090	5,200,872	5,889,258
16. Iowa	IA	Yes	(66,564)	(6,222)	474,331	357,177	2,247,692	4,246,505
17. Kansas	KS	Yes	(56,349)	(29,203)	(1,885)	855,164	2,881,677	4,565,940
18. Kentucky	KY	Yes	(15,672)	(11,290)	(288,227)	(9,627)	18,604,717	23,915,207
19. Louisiana	LA	Yes	4,923	(123,804)	(2,139,863)	3,628,075	6,990,533	6,918,681
20. Maine	ME	Yes	(5,569)	2,645	1,751,181	55,642	147,000	414,778
21. Maryland	MD	Yes	221,496	(206,556)	433,287	179,626	22,036,510	16,954,440
22. Massachusetts	MA	Yes	17,513	14,030	11,394,999	21,135,377	19,494,791	49,530,558
23. Michigan	MI	Yes	(32,361)	(7,414)	2,820,292	2,204,335	9,554,499	16,155,071
24. Minnesota	MN	Yes	63,916	(281,638)	5,140,760	10,799,296	17,299,077	50,336,614
25. Mississippi	MS	Yes	7,073	4,458	145,222	76,945	3,079,604	4,111,123
26. Missouri	MO	Yes	(2,261)	(31,056)	748,827	346,316	4,300,914	8,209,139
27. Montana	MT	Yes	(3,277)	(37,140)	157,333	26,257	508,865	838,990
28. Nebraska	NE	Yes	(565)	(107,173)	(32,913)	155,748	1,550,900	3,852,191
29. Nevada	NV	Yes	(56,232)	28,081	365,431	1,226,215	3,020,122	8,381,117
30. New Hampshire	NH	Yes	128,583	160	73,960	298,632	3,618,807	5,802,125
31. New Jersey	NJ	Yes	(112,095)	(64,667)	7,869,190	6,885,406	69,021,776	94,522,021
32. New Mexico	NM	Yes	(3,138)	2,621	170,880	1,827,753	935,544	821,123
33. New York	NY	Yes	(15,165)	176,200	12,553,101	19,598,667	247,333,247	327,607,395
34. North Carolina	NC	Yes	(54,599)	98,068	357,289	1,607,594	12,389,723	38,733,822
35. North Dakota	ND	Yes	5,942	(227)	145,222	208,415	194,207	85,566
36. Ohio	OH	Yes	(16,778)	96,382	1,421,178	3,294,702	13,035,963	16,220,290
37. Oklahoma	OK	Yes	(20,434)	2,091	(370,312)	(32,448)	1,118,325	1,608,903
38. Oregon	OR	Yes	(104,323)	71,621	2,142,068	1,404,148	7,219,312	10,063,766
39. Pennsylvania	PA	Yes	(21,138)	1,325,423	12,987,217	4,506,004	41,245,331	60,354,608
40. Rhode Island	RI	Yes	2,649	41,057	(1,172,647)	276,904	5,671,899	5,972,733
41. South Carolina	SC	Yes	(8,513)	34,466	144,929	283,583	12,761,070	14,848,025
42. South Dakota	SD	Yes	(20,132)	(35,194)	1,700	21,310	571,760	165,645
43. Tennessee	TN	Yes	179,559	158,386	(1,892,505)	8,792,851	16,379,671	19,336,374
44. Texas	TX	Yes	(436,073)	551,385	(783,409)	(389,768)	94,997,403	132,806,108
45. Utah	UT	Yes	36,413	(45,345)	885,225	1,114,722	602,543	878,102
46. Vermont	VT	Yes	(2,136)	(158)	36,238	63,839	897,741	1,089,656
47. Virginia	VA	Yes	12,107	43,501	2,084,137	1,793,299	12,818,621	27,167,840
48. Washington	WA	Yes	63,172	(142,869)	136,416	723,711	12,415,317	14,136,036
49. West Virginia	WV	Yes	(895)	(3,976)	(26,758)	30,037	(99,980)	736,500
50. Wisconsin	WI	Yes	500,934	7,733	741,210	6,043,666	9,575,915	20,224,209
51. Wyoming	WY	Yes	53	845	57,483	28,502	(10,438)	189
52. American Samoa	AS	No		0		0		0
53. Guam	GU	Yes		0		0		0
54. Puerto Rico	PR	No		(39,188)	742,918	645,023	1,946,964	4,408,393
55. U.S. Virgin Islands	VI	No		0		0		(95)
56. Northern Mariana Islands	MP	Yes						
57. Canada	CN	Yes	23,782	(93,346)	1,152,881	112,468	(489,927)	10,851,586
58. Aggregate Other Alien	OT	XXX	(46,155)	119,296	21,326	139,795	2,998,761	17,086,872
59. Totals	(a) 53		(1,735,086)	1,476,011	102,442,667	140,765,884	1,218,854,616	1,792,610,831
<b>DETAILS OF WRITE-INS</b>								
5801. Asia	XXX		19,706	3,617		50,000	651,568	1,289,500
5802. Australia	XXX		(75,080)	0		0	(6,409)	0
5803. Europe	XXX		9,219	115,699	21,326	89,795	2,454,695	15,601,919
5898. Summary of remaining write-ins for Line 58 from overflow page.	XXX		0	(20)	0	0	(101,093)	195,453
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX		(46,155)	119,296	21,326	139,795	2,998,761	17,086,872

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



**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**



^ American Manufacturers Mutual Insurance Company is a mutual company associated with Lumbermens Mutual Casualty Company.  
 † Kemper Lloyds Insurance Company is a Texas Lloyds association of underwriters under the sponsorship of Lumbermens Mutual Casualty Company.  
 \* Percentage includes one minority shareholder.  
 \*\* Percentage includes director qualifying shares.  
 Insurers are identified by shaded boxes. Percentages show common stock ownership as of 3/31/2006.

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	(5,353)	(71)	1.3	(81.0)
2. Allied Lines	(2,825)	201	(7.1)	194.0
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril	1,139	330	29.0	(105.3)
5. Commercial multiple peril		101,179	0.0	(327.0)
6. Mortgage guaranty			0.0	0.0
8. Ocean marine	(713)	822	(115.3)	17.4
9. Inland marine	20,588	(92,887)	(451.2)	111.6
10. Financial guaranty			0.0	0.0
11.1 Medical malpractice - occurrence		9,024	0.0	0.0
11.2 Medical malpractice - claims-made			0.0	1,822.3
12. Earthquake	4	(35)	(875.0)	(121.3)
13. Group accident and health		(558)	0.0	0.0
14. Credit accident and health			0.0	0.0
15. Other accident and health		2,952	0.0	0.0
16. Workers' compensation	(1,528,549)	5,017,052	(328.2)	(1,466.5)
17.1 Other liability - occurrence	34,380	8,143,502	23,686.7	(1,565.6)
17.2 Other liability - claims-made	492,079	238,293	48.4	(103.7)
18.1 Products liability - occurrence	856,125	45,795	5.3	(191.2)
18.2 Products liability - claims-made			0.0	0.0
19.1,19.2 Private passenger auto liability	4,505	35,181	780.9	23.4
19.3,19.4 Commercial auto liability	(549,893)	248,636	(45.2)	(343.9)
21. Auto physical damage	32,019	(6,951)	(21.7)	(60.2)
22. Aircraft (all perils)		16,059	0.0	(253.2)
23. Fidelity	9,664	4,950	51.2	20.3
24. Surety	272,046	(848,595)	(311.9)	(98.4)
26. Burglary and theft			0.0	(0.4)
27. Boiler and machinery		(318)	0.0	(1,714.6)
28. Credit	25,474	3,075	12.1	4.0
29. International			0.0	0.0
30. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0.0	0.0
34. Totals	(339,310)	12,917,636	(3,807.0)	(383.7)
<b>DETAILS OF WRITE-INS</b>				
3301.				
3302.				
3303.				
3398. Summary of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	(4,802)	(4,802)	8,368
2. Allied Lines	(2,690)	(2,690)	16,401
3. Farmowners multiple peril	0		0
4. Homeowners multiple peril	78	78	(7,735)
5. Commercial multiple peril	0		(87,680)
6. Mortgage guaranty	0		0
8. Ocean marine	(917)	(917)	(1,149)
9. Inland marine	(3,047)	(3,047)	(308)
10. Financial guaranty	0		0
11.1 Medical malpractice - occurrence	0		0
11.2 Medical malpractice - claims-made	0		1,261
12. Earthquake	0		(797)
13. Group accident and health	0		0
14. Credit accident and health	0		0
15. Other accident and health	0		0
16. Workers' compensation	(1,528,551)	(1,528,551)	(72,512)
17.1 Other liability - occurrence	(724,182)	(724,182)	465,085
17.2 Other liability - claims-made	817	817	6,838
18.1 Products liability - occurrence	854,787	854,787	(210,230)
18.2 Products liability - claims-made	0		0
19.1,19.2 Private passenger auto liability	(1,377)	(1,377)	(32,955)
19.3,19.4 Commercial auto liability	(549,939)	(549,939)	449,840
21. Auto physical damage	27,619	27,619	(86,505)
22. Aircraft (all perils)	0		(14,795)
23. Fidelity	(28)	(28)	(2,912)
24. Surety	197,146	197,146	924,646
26. Burglary and theft	0		1,833
27. Boiler and machinery	0		0
28. Credit	0		119,317
29. International	0		0
30. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0
34. Totals	(1,735,086)	(1,735,086)	1,476,011
<b>DETAILS OF WRITE-INS</b>			
3301.			
3302.			
3303.			
3398. Summary of remaining write-ins for Line 33 from overflow page	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	0	0	0

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2003 + Prior	1,868,239	78,674	1,946,913	184,237	13,229	197,466	1,764,572	13,634	20,901	1,799,107	80,570	(30,910)	49,660
2. 2004	18,363	29,271	47,634	2,466		2,466	17,648	3	17,331	34,982	1,751	(11,937)	(10,186)
3. Subtotals 2004 + Prior	1,886,602	107,945	1,994,547	186,703	13,229	199,932	1,782,220	13,637	38,232	1,834,089	82,321	(42,847)	39,474
4. 2005	2,673	12,344	15,017	1,432		1,432	2,345		(6,671)	(4,326)	1,104	(19,015)	(17,911)
5. Subtotals 2005 + Prior	1,889,275	120,289	2,009,564	188,135	13,229	201,364	1,784,565	13,637	31,561	1,829,763	83,425	(61,862)	21,563
6. 2006	XXX	XXX	XXX	XXX	8,517	8,517	XXX	51	(4,027)	(3,976)	XXX	XXX	XXX
7. Totals	1,889,275	120,289	2,009,564	188,135	21,746	209,881	1,784,565	13,688	27,534	1,825,787	83,425	(61,862)	21,563
8. Prior Year-End's Surplus As Regards Policyholders	168,313										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 4.4	2. (51.4)	3. 1.1
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 12.8

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

.....NO.....

2. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?

.....YES.....

**Explanation:**

1.

**Bar Code:**

1.



**OVERFLOW PAGE FOR WRITE-INS**

PQ002 Additional Aggregate Lines for Page 02 Line 23.

\*ASSETS

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2304. Insurance recoveries related to UBIC.....	11,675,000	11,675,000	0	0
2305. Other admitted assets.....	116,865,342	24,976,608	91,888,734	101,733,664
2397. Summary of remaining write-ins for Line 23 from Page 02	128,540,342	36,651,608	91,888,734	101,733,664

PQ015 Additional Aggregate Lines for Page 15 Line 58.

\*SCT

	1	2	3	4	5	6	7
	Is Insurer Licensed? (Yes or No)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
5804. Central & South America.....	XXX		0		0	(98,717)	177,517
5805. Africa.....	XXX		(20)		0	(2,376)	23,380
5806. South Pacific.....	XXX		0		0		(5,444)
5897. Summary of remaining write-ins for Line 58 from Page 15	XXX	0	(20)	0	0	(101,093)	195,453

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY 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						
<b>NONE</b>								
9999999 - Totals								

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs and Expenses Incurred
	2 City	3 State													
<b>NONE</b>															
9999999 Totals															

EO1

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
Loan Number	2 City	3 State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
<b>NONE</b>											
9999999 Totals						XXX	XXX				XXX

**SCHEDULE B - PART 2**

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

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2 City	3 State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
LMC1766	Charlotte	NC		04/28/1994	57,060	0	0	56,950		0	0	0
0199999 - Mortgages closed by repayment					57,060			56,950	0			
9999999 Totals					57,060			56,950	0			

E02

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) By Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
<b>NONE</b>															
3199999 – Total Unaffiliated															XXX
3299999 – Total Affiliated															XXX
3399999 Totals															XXX

E03





STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31393E-RP-6	FNR 2003-83 PB		.01/06/2006	ROBERT W. BARTD & CO.		14,667,188	15,000,000	14,583	1FE
31394T-V8-5	FHR 2764 OB		.03/23/2006	KEYBANC CAPITAL MARKETS		3,904,688	4,000,000	12,000	1FE
3199999 - Total	Bonds - Special Revenue					18,571,875	19,000,000	26,583	XXX
02635P-SA-2	AMERICAN GENERAL FINANCE		.02/14/2006	UBS SECURITIES INC.		7,914,880	8,000,000	92,000	1FE
054937-AA-5	BB&T CORP.		.02/07/2006	MCDONALD AND CO.		10,541,920	10,250,000	113,533	1FE
084670-C@-5	BERKSHIRE HATHAWAY INC BONDING FACILITY		.03/16/2006	DIRECT		15,315,654	15,315,654	0	1
097014-AF-1	BOEING CAPITAL CORP.		.01/25/2006	MCDONALD AND CO.		8,070,960	8,000,000	210,833	1FE
58550H-AA-2	MELLON BANK NA		.01/12/2006	MCDONALD AND CO.		5,420,783	5,250,000	67,758	1FE
67461F-FR-3	OCCIDENTAL PETROLEUM		.01/11/2006	MCDONALD AND CO.		7,882,960	8,000,000	41,778	1FE
92927F-AA-1	WINM 2006-A A		.01/27/2006	LEHMAN BROTHERS INC.		9,999,261	10,000,000	0	1
4599999 - Total	Bonds - Industrial, Misc.					65,146,417	64,815,654	525,902	XXX
6099997 - Total	Bonds - Part 3					83,718,292	83,815,654	552,485	XXX
6099999 - Total	Bonds					83,718,292	83,815,654	552,485	XXX
6599999 - Total	Preferred Stocks					0	XXX	0	XXX
7299999 - Total	Common Stocks					0	XXX	0	XXX
7399999 - Total	Preferred and Common Stocks					0	XXX	0	XXX
7499999 - Totals						83,718,292	XXX	552,485	XXX

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

E04

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313444-0D-9	FREDDIE MAC		02/28/2006	GOLDMAN SACHS & CO		4,543,169	4,500,000	4,812,210	4,732,224	.0	(4,211)	.0	(4,211)	.0	4,728,013	.0	(184,844)	(184,844)	144,781	07/15/2012	1FE
31359W-HB-2	FANNIE MAE		02/15/2006	MATURITY		500,000	500,000	513,280	501,462	.0	(1,462)	.0	(1,462)	.0	500,000	.0	.0	.0	13,750	02/15/2006	1FE
36200V-QJ-5	GNMA 573857		03/01/2006	MBS PAYDOWN		.665	.665	.690	.665	.0	.0	.0	.0	.0	.665	.0	.0	.0	.0	11/01/2032	1FE
36201J-GF-0	GNMA 584398		03/01/2006	MBS PAYDOWN		5,308	5,308	5,642	5,316	.0	(8)	.0	(8)	.0	5,308	.0	.0	.0	49	05/01/2031	1FE
36202D-MA-6	GNMA 3053		03/01/2006	MBS PAYDOWN		1,757	1,757	1,848	1,759	.0	(2)	.0	(2)	.0	1,757	.0	.0	.0	17	08/01/2030	1FE
36207W-TP-1	GNMA 436258		03/01/2006	MBS PAYDOWN		349	349	368	349	.0	.0	.0	.0	.0	349	.0	.0	.0	4	11/01/2027	1FE
36209E-VL-3	GNMA 469619		03/01/2006	MBS PAYDOWN		12,834	12,834	13,535	12,837	.0	(3)	.0	(3)	.0	12,834	.0	.0	.0	81	04/01/2027	1FE
36210A-5V-5	GNMA 486960		03/01/2006	MBS PAYDOWN		10,279	10,279	10,683	10,288	.0	(9)	.0	(9)	.0	10,279	.0	.0	.0	106	12/01/2027	1FE
36212W-6G-9	GNMA 538271		03/01/2006	MBS PAYDOWN		.678	.678	.721	.678	.0	.0	.0	.0	.0	.678	.0	.0	.0	5	05/01/2030	1FE
36213E-2H-8	GNMA 552576		03/01/2006	MBS PAYDOWN		45,215	45,215	48,055	45,323	.0	(108)	.0	(108)	.0	45,215	.0	.0	.0	437	01/01/2032	1FE
36213E-WW-2	GNMA 552461		03/01/2006	MBS PAYDOWN		1,027	1,027	1,065	1,027	.0	.0	.0	.0	.0	1,027	.0	.0	.0	10	02/01/2031	1FE
36213J-JD-8	GNMA 555660		03/01/2006	MBS PAYDOWN		.411	.411	.426	.411	.0	.0	.0	.0	.0	.411	.0	.0	.0	3	08/01/2031	1FE
36213X-FH-2	GNMA 567268		03/01/2006	MBS PAYDOWN		1,658	1,658	1,747	1,658	.0	.0	.0	.0	.0	1,658	.0	.0	.0	18	08/01/2031	1FE
36225A-T9-1	GNMA 780576		03/01/2006	MBS PAYDOWN		.981	.981	1,049	.983	.0	(2)	.0	(2)	.0	.981	.0	.0	.0	11	03/01/2022	1FE
912828-AJ-9	US TREASURY NOTE		03/23/2006	VARIOUS		21,231,882	21,616,000	22,648,588	22,356,605	.0	(20,488)	.0	(20,488)	.0	22,336,117	.0	(1,104,234)	(1,104,234)	537,413	08/15/2012	1
912828-CB-4	US TREASURY NOTE		02/28/2006	MATURITY		2,000,000	2,000,000	1,985,000	1,998,702	.0	1,298	.0	1,298	.0	2,000,000	.0	.0	.0	16,250	02/28/2006	1
912828-CD-0	US TREASURY NOTE		03/31/2006	MATURITY		20,000,000	20,000,000	19,726,953	19,964,886	.0	35,114	.0	35,114	.0	20,000,000	.0	.0	.0	150,000	03/31/2006	1
912828-DC-1	US TREASURY NOTE		02/14/2006	CREDIT SUISSE FIRST BOSTON		9,611,121	9,900,000	9,957,234	9,953,381	.0	(3,056)	.0	(3,056)	.0	9,950,325	.0	(339,204)	(339,204)	106,931	11/15/2014	1
0399999	Bonds - U.S. Governments					57,967,335	58,597,163	59,729,095	59,588,553	.0	7,064	.0	7,064	.0	59,595,617	.0	(1,628,283)	(1,628,283)	969,872	XXX	XXX
212257-BD-0	CONTRA COSTA CNTY CA PENS OB		02/16/2006	MCDONALD AND CO		8,526,151	7,980,000	8,949,180	8,773,715	.0	(10,838)	.0	(10,838)	.0	8,762,878	.0	(236,727)	(236,727)	112,219	06/01/2014	1FE
31286C-SZ-6	FHLMC E77736		03/01/2006	MBS PAYDOWN		2,317	2,317	2,430	2,318	.0	(1)	.0	(1)	.0	2,317	.0	.0	.0	23	03/01/2014	1FE
31286D-GQ-7	FHLMC E78307		03/01/2006	MBS PAYDOWN		1,260	1,260	1,335	1,261	.0	(1)	.0	(1)	.0	1,260	.0	.0	.0	14	02/01/2014	1FE
31286H-6Z-9	FHLMC E81788		03/01/2006	MBS PAYDOWN		735	735	779	736	.0	(1)	.0	(1)	.0	735	.0	.0	.0	7	04/01/2014	1FE
31286H-SU-6	FHLMC E81431		03/01/2006	MBS PAYDOWN		1,316	1,316	1,394	1,317	.0	(1)	.0	(1)	.0	1,316	.0	.0	.0	14	11/01/2012	1FE
31286J-XP-7	FHLMC E82486		03/01/2006	MBS PAYDOWN		.178	.178	.188	.178	.0	.0	.0	.0	.0	.178	.0	.0	.0	2	12/01/2015	1FE
31292H-JE-5	FHLMC C01161		03/01/2006	MBS PAYDOWN		.972	.972	1,031	.973	.0	(1)	.0	(1)	.0	.972	.0	.0	.0	8	04/01/2030	1FE
31294J-Y2-8	FHLMC E00729		03/01/2006	MBS PAYDOWN		4,190	4,190	4,442	4,195	.0	(5)	.0	(5)	.0	4,190	.0	.0	.0	41	08/01/2013	1FE
31298F-WR-9	FHLMC C46956		02/01/2006	MBS PAYDOWN		8,273	8,273	8,965	8,965	.0	(692)	.0	(692)	.0	8,273	.0	.0	.0	110	02/01/2006	1FE
31298G-SH-4	FHLMC C47720		03/01/2006	MBS PAYDOWN		1,328	1,328	1,408	1,328	.0	.0	.0	.0	.0	1,328	.0	.0	.0	16	11/01/2028	1FE
31337S-LK-7	FHR 1727 H		03/01/2006	MBS PAYDOWN		1,320,310	1,320,310	1,366,910	1,321,654	.0	(1,343)	.0	(1,343)	.0	1,320,310	.0	.0	.0	13,842	03/01/2007	1FE
31337G-Y9-4	FHR 2098 PG		03/01/2006	MBS PAYDOWN		261,987	261,987	264,116	262,012	.0	(25)	.0	(25)	.0	261,987	.0	.0	.0	2,408	01/01/2008	1FE
31337J-A5-2	FHR 2121 MF		03/01/2006	MBS PAYDOWN		973,608	973,608	995,749	974,170	.0	(562)	.0	(562)	.0	973,608	.0	.0	.0	9,671	08/01/2006	1FE
31337K-RO-5	FHR 2155 PG		03/01/2006	MBS PAYDOWN		604,076	604,076	616,573	604,334	.0	(258)	.0	(258)	.0	604,076	.0	.0	.0	6,136	06/01/2006	1FE
31337L-EJ-3	FHR 2165 PD		03/01/2006	MBS PAYDOWN		435,746	435,746	440,563	435,765	.0	(19)	.0	(19)	.0	435,746	.0	.0	.0	4,038	10/01/2006	1FE
31337L-WS-3	FHR 2186 PG		03/01/2006	MBS PAYDOWN		12,423	12,423	12,683	12,439	.0	(16)	.0	(16)	.0	12,423	.0	.0	.0	111	06/01/2007	1FE
31337V-GB-6	FHR 2355 V		03/01/2006	MBS PAYDOWN		14,160	14,160	14,685	14,170	.0	(10)	.0	(10)	.0	14,160	.0	.0	.0	130	10/01/2009	1FE
31371H-U9-7	FNMA 252708		03/01/2006	MBS PAYDOWN		5,936	5,936	6,294	5,946	.0	(10)	.0	(10)	.0	5,936	.0	.0	.0	64	11/01/2013	1FE
31371H-X2-9	FNMA 252797		03/01/2006	MBS PAYDOWN		6,074	6,074	6,450	6,092	.0	(18)	.0	(18)	.0	6,074	.0	.0	.0	69	02/01/2014	1FE
31371H-YD-4	FNMA 252808		03/01/2006	MBS PAYDOWN		2,076	2,076	2,112	2,077	.0	.0	.0	.0	.0	2,076	.0	.0	.0	24	11/01/2028	1FE
31371J-36-7	FNMA 253799		03/01/2006	MBS PAYDOWN		3,014	3,014	3,196	3,017	.0	(3)	.0	(3)	.0	3,014	.0	.0	.0	37	09/01/2015	1FE
31371J-6R-0	FNMA 253880		03/01/2006	MBS PAYDOWN		9,233	9,233	9,793	9,245	.0	(12)	.0	(12)	.0	9,233	.0	.0	.0	90	09/01/2015	1FE
31371K-LP-4	FNMA 254234		03/01/2006	MBS PAYDOWN		18,451	18,451	19,099	18,462	.0	(11)	.0	(11)	.0	18,451	.0	.0	.0	163	08/01/2016	1FE
31379L-WA-5	FNMA 422841		03/01/2006	MBS PAYDOWN		9,533	9,533	10,118	9,551	.0	(18)	.0	(18)	.0	9,533	.0	.0	.0	91	07/01/2012	1FE
31381A-PT-2	FNMA 455034		03/01/2006	MBS PAYDOWN		3,036	3,036	3,189	3,041	.0	(5)	.0	(5)	.0	3,036	.0	.0	.0	30	06/01/2012	1FE
31383R-HW-5	FNMA 510645		03/01/2006	MBS PAYDOWN		4,475	4,475	4,698	4,479	.0	(4)	.0	(4)	.0	4,475	.0	.0	.0	45	10/01/2013	1FE
31383S-4N-7	FNMA 512129		03/01/2006	MBS PAYDOWN		10,025	10,025	10,639	10,042	.0	(16)	.0	(16)	.0	10,025	.0	.0	.0	102	01/01/2014	1FE
31383S-VT-4	FNMA 511926		03/01/2006	MBS PAYDOWN		5,930	5,930	6,225	5,936	.0	(6)	.0	(6)	.0	5,930	.0	.0	.0	69	05/01/2013	1FE
313840-7D-9	FNMA 531092		03/01/2006	MBS PAYDOWN		39	39	42	39	.0	.0	.0	.0	.0	39	.0	.0	.0	0	08/01/2029	1FE
31384W-DW-9	FNMA 535708		03/01/2006	MBS PAYDOWN		10,241	10,241	10,757	10,250	.0	(9)	.0	(9)	.0	10,241	.0	.0	.0	108	06/01/2028	1FE
31385J-JF-6	FNMA 545762		03/01/2006	MBS PAYDOWN		11,094	11,094	11,645	11,106	.0	(11)	.0	(11)	.0	11,094	.0	.0	.0	114	08/01/2031	1FE
31385R-4K-3	FNMA 550826		03/01/2006	MBS PAYDOWN		2,567	2,567	2,692	2,568	.0	(1)	.0	(1)	.0	2,567	.0	.0	.0	26	08/01/2015	1FE
31386B-4N-1	FNMA 558929		03/01/2006	MBS PAYDOWN		10,130	10,130	10,742	10,132	.0	(2)	.0	(2)	.0	10,130	.0	.0	.0	175	12/01/2029	1FE
31386F-4C-6	FNMA 562519		03																		

STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3199999	Bonds - Special Revenues					14,311,666	13,765,514	14,901,058	14,563,828	0	(15,436)	0	(15,436)	0	14,548,392	0	(236,727)	(236,727)	169,127	XXX	XXX
00770*-AD-0.	ADVANTAGE CAP PARTNERS VI LP CORP-INDUS.		02/23/2006	ADVANTAGE CAPITAL		1,996,517	1,012,591	1,691,211	1,322,753	0	(15,589)	0	(15,589)	0	1,307,164	0	689,353	689,353	0	02/28/2009	1FE
03061N-EJ-4.	AMCAR 2001-C A4		01/06/2006	MBS PAYDOWN		207,196	207,196	209,691	207,196	0	0	0	0	0	207,196	0	0	0	865	01/06/2006	1FE
03061N-GT-0.	AMCAR 2003-DM A3A		03/06/2006	MBS PAYDOWN		1,602,635	1,602,635	1,595,222	1,596,404	0	6,231	0	6,231	0	1,602,635	0	0	0	4,572	03/06/2006	1FE
152314-PD-6.	CXHE 2005-D AF1		03/01/2006	MBS PAYDOWN		1,750,187	1,750,187	1,750,187	1,750,187	0	0	0	0	0	1,750,187	0	0	0	14,311	09/01/2007	1FE
25466K-AY-5.	DCMT 1996-3 A		02/15/2006	MBS PAYDOWN		11,000,000	11,000,000	11,095,391	11,025,750	0	(25,750)	0	(25,750)	0	11,000,000	0	0	0	332,750	02/15/2006	1FE
25466K-DG-1.	DCMT 2000-9 A		01/15/2006	MBS PAYDOWN		1,100,000	1,100,000	1,136,498	1,101,352	0	(1,352)	0	(1,352)	0	1,100,000	0	0	0	34,925	01/15/2006	1FE
33901H-BJ-1.	FCCMT 2003-A A		01/15/2006	MBS PAYDOWN		18,000,000	18,000,000	17,881,875	17,988,328	0	11,672	0	11,672	0	18,000,000	0	0	0	36,000	01/15/2006	1FE
36159M-AA-2.	GEEST 2005-1 A1		03/22/2006	MBS PAYDOWN		4,159,808	4,159,808	4,159,808	4,159,808	0	0	0	0	0	4,159,808	0	0	0	28,921	09/22/2006	1FE
40430G-AG-5.	HFCMC 2005-3 A1		03/20/2006	MBS PAYDOWN		1,474,376	1,474,376	1,474,376	1,474,376	0	0	0	0	0	1,474,376	0	0	0	11,197	02/20/2011	1FE
43812N-AA-5.	HAROT 2005-6 A1		03/18/2006	MBS PAYDOWN		2,944,245	2,944,245	2,944,245	2,944,245	0	0	0	0	0	2,944,245	0	0	0	25,396	12/18/2006	1FE
575800-AB-3.	BECO 2005-1 A1		03/15/2006	MBS PAYDOWN		2,254,410	2,254,410	2,246,308	2,250,626	0	3,784	0	3,784	0	2,254,410	0	0	0	38,325	09/15/2006	1FE
65475B-AA-2.	NAROT 2005-C A1		03/15/2006	MBS PAYDOWN		10,645,000	10,645,000	10,644,605	10,638,209	0	6,791	0	6,791	0	10,645,000	0	0	0	63,355	06/15/2006	1FE
92927F-AA-1.	WINM 2006-A A		03/15/2006	MBS PAYDOWN		711,695	711,695	711,642	710,353	0	1,341	0	1,341	0	711,695	0	0	0	2,901	09/15/2010	1
54265N-30-4.	LONG GROVE CLO LTD RESIDUAL INTEREST	F	02/27/2006	REDEMPTION		269,481	341,571	269,481	257,522	11,959	0	0	11,959	0	269,481	0	0	0	0	05/25/2016	6*
4599999	Bonds - Industrial and Miscellaneous					58,115,549	57,203,713	57,810,540	57,427,109	11,959	(12,871)	0	(913)	0	57,426,196	0	689,353	689,353	593,518	XXX	XXX
6099997	Bonds - Part 4					130,394,549	129,566,390	132,440,693	131,579,489	11,959	(21,243)	0	(9,284)	0	131,570,205	0	(1,175,656)	(1,175,656)	1,732,518	XXX	XXX
6099999	Total - Bonds					130,394,549	129,566,390	132,440,693	131,579,489	11,959	(21,243)	0	(9,284)	0	131,570,205	0	(1,175,656)	(1,175,656)	1,732,518	XXX	XXX
6599999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
561662-10-7.	MANAGED MUNIS PORTFOLIO INC MUNI BD FD		02/22/2006	AUTRANET INC		19,803,000	211,672	212,288	208,130	4,159	0	0	4,159	0	212,288	0	(616)	(616)	1,822	XXX	XXX
6899999	Common Stocks - Industrial and Miscellaneous					211,672	XXX	212,288	208,130	4,159	0	0	4,159	0	212,288	0	(616)	(616)	1,822	XXX	XXX
48841@-10-0.	KEMPER INTERNATIONAL CORP		02/10/2006	DISTRIBUTION		0.000	523,000	523,000	523,000	0	0	0	0	0	523,000	0	0	0	0	XXX	XXX
6999999	Common Stocks - Parent, Subsidiaries and Affiliates					523,000	XXX	523,000	523,000	0	0	0	0	0	523,000	0	0	0	0	XXX	XXX
7299997	Common Stocks - Part 4					734,671	XXX	735,288	731,130	4,159	0	0	4,159	0	735,288	0	(616)	(616)	1,822	XXX	XXX
7299999	Total - Common Stocks					734,671	XXX	735,288	731,130	4,159	0	0	4,159	0	735,288	0	(616)	(616)	1,822	XXX	XXX
7399999	Total - Preferred and Common Stocks					734,671	XXX	735,288	731,130	4,159	0	0	4,159	0	735,288	0	(616)	(616)	1,822	XXX	XXX
7499999	Totals					131,129,220	XXX	133,175,980	132,310,619	16,118	(21,243)	0	(5,125)	0	132,305,493	0	(1,176,273)	(1,176,273)	1,734,340	XXX	XXX

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

E05.1

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part D - Section 1

**NONE**



STATEMENT AS OF MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

**SCHEDULE E - PART 2 CASH EQUIVALENTS**

Showing Investments Owned End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Gross Investment Income
<b>NONE</b>								
0199999 Total Cash Equivalents								

E09



SUPPLEMENT FOR MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								193,134
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								(193,134)
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0





**SUPPLEMENT FOR MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY**

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>								
5801. ....								
5802. ....								
5803. ....								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

**NONE**



**SUPPLEMENT FOR MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY**

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL				.15			.997
2. Alaska	AK							
3. Arizona	AZ				.91			6,046
4. Arkansas	AR				.20			1,332
5. California	CA		25,750	1	(30,332)	40,000	2	105,158
6. Colorado	CO				.54			3,600
7. Connecticut	CT				.26			1,695
8. Delaware	DE							
9. District of Columbia	DC							
10. Florida	FL				.10			.632
11. Georgia	GA				.53			3,536
12. Hawaii	HI				.18			1,208
13. Idaho	ID				.29			1,913
14. Illinois	IL		32,500		(37,213)		1	(923,188)
15. Indiana	IN				1,317			(389,997)
16. Iowa	IA				.856			(33,737)
17. Kansas	KS				154,130	60,000	1	173,699
18. Kentucky	KY				.4			.267
19. Louisiana	LA							
20. Maine	ME				.8			.561
21. Maryland	MD				.18			1,170
22. Massachusetts	MA				.11			.718
23. Michigan	MI				.258			17,060
24. Minnesota	MN				.33			2,161
25. Mississippi	MS				.19			1,248
26. Missouri	MO				4,320			275,703
27. Montana	MT							.30
28. Nebraska	NE				.6			409
29. Nevada	NV				(12,581)	10	1	2,831
30. New Hampshire	NH				.29			1,891
31. New Jersey	NJ				.37			2,474
32. New Mexico	NM				19,903	30,000	1	68,303
33. New York	NY		105,000	1	(115,433)	80,920	7	456,520
34. North Carolina	NC		30,000	1	(15,980)			595
35. North Dakota	ND							
36. Ohio	OH				.57			3,744
37. Oklahoma	OK		69,000	1	(41,190)		2	11,153
38. Oregon	OR		485,424	4	90,174	390,070	14	800,773
39. Pennsylvania	PA				.251			16,622
40. Rhode Island	RI							.3
41. South Carolina	SC				.11			.745
42. South Dakota	SD				.4			.275
43. Tennessee	TN		38,500	1	(10,518)	41,000	5	124,457
44. Texas	TX				.69			4,559
45. Utah	UT				.67			4,412
46. Vermont	VT				.23			1,543
47. Virginia	VA				.32			2,131
48. Washington	WA				.227			15,010
49. West Virginia	WV				.5			.325
50. Wisconsin	WI				.86			5,659
51. Wyoming	WY							
52. American Samoa	AS							
53. Guam	GU							
54. Puerto Rico	PR							
55. U.S. Virgin Islands	VI							
56. Northern Mariana Islands	MP							
57. Canada	CN							
58. Aggregate other alien	OT	0	0	0	0	0	0	0
59. Totals	0	0	786,174	9	9,024	642,000	34	776,246
<b>DETAILS OF WRITE-INS</b>								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



**SUPPLEMENT FOR MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY**

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								4,200
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								.741,981
15. Indiana IN								477,114
16. Iowa IA								90,338
17. Kansas KS								2,878
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								10,029
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	1,326,540
<b>DETAILS OF WRITE-INS</b>								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR MARCH 31, 2006 OF THE LUMBERMENS MUTUAL CASUALTY COMPANY

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE