

(Amounts in thousands, except per share data)

	Three Months Ended September 30,		Nine Months Ended September 30,	
	2006	2005	2006	2005
Operating Results:				
Gross written premiums	<u>\$ 115,904</u>	<u>\$ 113,482</u>	<u>\$ 347,947</u>	<u>\$ 323,319</u>
Net written premiums	<u>\$ 105,067</u>	<u>\$ 103,031</u>	<u>\$ 316,170</u>	<u>\$ 282,532</u>
Revenues:				
Net earned premiums	\$ 102,798	\$ 91,061	\$ 291,727	\$ 256,881
Net investment income	9,850	8,681	29,021	24,706
Net realized investment gains (losses)	(999)	108	(894)	2,124
Total revenues	<u>\$ 111,649</u>	<u>\$ 99,850</u>	<u>\$ 319,854</u>	<u>\$ 283,711</u>
Expenses:				
Net losses and loss adjustment expenses ⁽¹⁾	\$ 21,133	\$ 19,976	\$ 69,674	\$ 104,330
Net commissions, brokerage and other underwriting expenses	56,527	51,891	160,954	150,593
Interest expense	967	938	2,931	2,552
Total expenses	<u>\$ 78,627</u>	<u>\$ 72,805</u>	<u>\$ 233,559</u>	<u>\$ 257,475</u>
Income before income taxes	33,022	27,045	86,295	26,236
Income tax expense	<u>9,402</u>	<u>7,262</u>	<u>25,185</u>	<u>4,313</u>
Net income	<u>\$ 23,620</u>	<u>\$ 19,783</u>	<u>\$ 61,110</u>	<u>\$ 21,923</u>
Basic earnings per common share	<u>\$ 0.54</u>	<u>\$ 0.46</u>	<u>\$ 1.40</u>	<u>\$ 0.51</u>
Diluted earnings per common share	<u>\$ 0.54</u>	<u>\$ 0.46</u>	<u>\$ 1.39</u>	<u>\$ 0.51</u>
Basic weighted average shares outstanding	<u>43,558</u>	<u>43,168</u>	<u>43,602</u>	<u>43,174</u>
Diluted weighted average shares outstanding	<u>43,897</u>	<u>43,385</u>	<u>43,879</u>	<u>43,394</u>

See notes to Press Release Investor Data on page 3.

CNA Surety Corporation
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	Three Months Ended September 30,		Nine Months Ended September 30,	
	2006	2005	2006	2005
Underwriting Results:				
Gross written premiums:				
Contract	\$ 74,444	\$ 71,044	\$ 220,646	\$ 194,179
Commercial	33,862	33,568	102,734	102,069
Fidelity and other	7,598	8,870	24,567	27,071
	<u>\$ 115,904</u>	<u>\$ 113,482</u>	<u>\$ 347,947</u>	<u>\$ 323,319</u>
Net written premiums:				
Contract	\$ 64,896	\$ 61,732	\$ 192,299	\$ 157,847
Commercial	32,573	32,429	99,304	97,614
Fidelity and other	7,598	8,870	24,567	27,071
	<u>\$ 105,067</u>	<u>\$ 103,031</u>	<u>\$ 316,170</u>	<u>\$ 282,532</u>
Net earned premiums	\$ 102,798	\$ 91,061	\$ 291,727	\$ 256,881
Net losses and loss adjustment expenses ⁽¹⁾	21,133	19,976	69,674	104,330
Net commissions, brokerage and other underwriting expenses	<u>56,527</u>	51,891	<u>160,954</u>	150,593
Underwriting income	25,138	19,194	61,099	1,958
Net investment income	9,850	8,681	29,021	24,706
Net realized investment gains (losses)	(999)	108	(894)	2,124
Interest expense	<u>967</u>	938	<u>2,931</u>	2,552
Income before income taxes	33,022	27,045	86,295	26,236
Income tax expense	<u>9,402</u>	7,262	<u>25,185</u>	4,313
Net income	<u>\$ 23,620</u>	<u>\$ 19,783</u>	<u>\$ 61,110</u>	<u>\$ 21,923</u>
Loss ratio ⁽¹⁾	<u>20.6%</u>	21.9%	<u>23.9%</u>	40.6%
Expense ratio	<u>55.0%</u>	57.0%	<u>55.2%</u>	58.6%
Combined ratio ⁽¹⁾	<u>75.6%</u>	<u>78.9%</u>	<u>79.1%</u>	<u>99.2%</u>

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	Three Months Ended September 30,		Nine Months Ended September 30,	
	2006	2005	2006	2005
Cash Flow Data:				
Net cash provided by operations	\$ 42,890	\$ 12,614	\$ 80,525	\$ 68,428

Consolidated Balance Sheet Data:	September 30, 2006	December 31, 2005
Invested assets and cash	\$ 854,341	\$ 797,914
Intangible assets, net	138,785	138,785
Total assets	1,335,080	1,262,614
Insurance reserves	683,505	665,496
Debt	30,665	50,589
Total stockholders' equity	544,961	476,575
Book value per share	\$ 12.46	\$ 11.00
Outstanding shares	43,745	43,334

Notes to Press Release Investor Data

(1) Includes the effect of recording revisions of prior year reserves. The dollar amount and the percentage point effect on the loss ratio of these reserve revisions were a reduction of \$5.1 million, or 5 percentage points and \$3.4 million, or 3.8 percentage points for the three months ended September 30, 2006 and 2005, respectively, and a reduction of \$5.3 million, or 1.8 percentage points and \$3.3 million, or 1.3 percentage points for the nine months ended September 30, 2006 and 2005, respectively.