| AO 10 Rev. 1/2006 | **FINANCIAL DISCLOSURE REPORT FOR CALENDAR YEAR 2005** | *Report Required by the Ethics in Government Act of 1978 (5 U.S.C. app. §§ 101-111)* |
|---|---|---|

| | | |
|---|---|---|
| **1. Person Reporting (last name, first, middle initial)**<br>Daughtrey, Martha C | **2. Court or Organization**<br>6th Circuit Court of Appeals | **3. Date of Report**<br>05/26/2006 |
| **4. Title (Article III judges indicate active or senior status; magistrate judges indicate full- or part-time)**<br>Circuit Judge | **5a. Report Type (check appropriate type)**<br>☐ Nomination, Date<br>☐ Initial ☒ Annual ☐ Final<br>**5b.** ☐ Amended Report | **6. Reporting Period**<br>01/01/2005<br>to<br>12/31/2005 |
| **7. Chambers or Office Address**<br>300 Customs House<br>701 Broadway<br>Nashville, TN 37203 | **8. On the basis of the information contained in this Report and any modifications pertaining thereto, it is, in my opinion, in compliance with applicable laws and regulations.**<br>**Reviewing Officer**______ **Date**______ | |

*IMPORTANT NOTES: The instructions accompanying this form must be followed. Complete all parts, checking the NONE box for each part where you have no reportable information. Sign on last page.*

## I. POSITIONS. *(Reporting individual only; see pp. 9-13 of instructions.)*

☒ NONE *(No reportable positions.)*

| | POSITION | NAME OF ORGANIZATION/ENTITY |
|---|---|---|
| 1. | | |
| 2. | | |
| 3. | | |
| 4. | | |
| 5. | | |

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## II. AGREEMENTS. *(Reporting individual only; see pp. 14-16 of instructions.)*

☐ NONE *(No reportable agreements.)*

| | DATE | PARTIES AND TERMS |
|---|---|---|
| 1. | 1975-93 | Tennessee State Retirement System (former state judge) |
| 2. | 1972-75 | TIAA-CREF (former law professor) |
| 3. | | |

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## III. NON-INVESTMENT INCOME. *(Reporting individual and spouse; see pp. 17-24 of instructions.)*

### A. Filer's Non-Investment Income

☐ NONE *(No reportable non-investment income.)*

| DATE | SOURCE AND TYPE | INCOME (yours, not spouse's) |
|---|---|---|
| 1. 7/05 | Institute of Judicial Administration, 1-wk seminar | $ 1500 |
| 2. 2005 | Tennessee State Retirement System | $ 26,652 |
| 3. 4/05 | University of Cincinnati - Judge in Residence | $ 3,000 |
| 4. | | |
| 5. | | |

### B. Spouse's Non-Investment Income - *If you were married during any portion of the reporting year, complete this section.*

*(Dollar amount not required except for honoraria.)*

☐ NONE *(No reportable non-investment income.)*

| DATE | SOURCE AND TYPE |
|---|---|
| 1. 2005 | The Tennessean (freelance writing) |
| 2. 2005 | Social Security (retirement benefits) |
| 3. | |
| 4. | |
| 5. | |

## IV. REIMBURSEMENTS -- *transportation, lodging, food, entertainment.*

*(Includes those to spouse and dependent children. See pp. 25-27 of instructions.)*

☐ NONE *(No reportable reimbursements.)*

| SOURCE | DESCRIPTION |
|---|---|
| 1. New York University | 03/04/05 - New York City - Hauser Selection Committee - t,l,f |
| 2. American Bar Association | 03/18/05 - Tuscon - committee mtg - t,l,f |
| 3. University of Cincinati | 04/06/05 - Cincinnati - College of Law Program - t,l,f |
| 4. American Bar Association | 5/17/05 - Philadelphia - committee mtg. - t,l,f |
| 5. Federal Judicial Conference | 5/24/05 - Berkeley - FJC Seminar - t,l,f |
| 6. Institute of Judicial Administration/FJC | 7/11/05 - New York City - Appellate Judges Seminar - t,l,f |
| 7. American Bar Association | 8/04/05 - Chicago - committee mtg. - t,l,f |

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

| | |
|---|---|
| 8. American Bar Association | 9/30/05 - Chicago - committee mtg. - t,l,f |
| 9. Federal Judicial Conference | 11/02/05 - Washington, D.C. - FJC workshop - t,l,f |
| 10. American Bar Association | 12/01/05 - San Diego - Committee mtg. - t,l,f |

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## V. GIFTS. *(Includes those to spouse and dependent children. See pp. 28-31 of instructions.)*

[X] NONE *(No reportable gifts.)*

| | SOURCE | DESCRIPTION | VALUE |
|---|---|---|---|
| 1. | | | |
| 2. | | | |
| 3. | | | |
| 4. | | | |
| 5. | | | |

## VI. LIABILITIES. *(Includes those of spouse and dependent children. See pp. 32-34 of instructions.)*

[ ] NONE *(No reportable liabilities.)*

| | CREDITOR | DESCRIPTION | VALUE CODE |
|---|---|---|---|
| 1. | Countrywide Home Mortgage, Phoenix | partnership [redacted] | M |
| 2. | | | |
| 3. | | | |
| 4. | | | |
| 5. | | | |

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## VII. INVESTMENTS and TRUSTS -- *income, value, transactions (includes those of the spouse and dependent children. See pp. 34-57 of filing instructions)*

☐ NONE *(No reportable income, assets, or transactions.)*

| A. Description of Assets (including trust assets) Place "(X)" after each asset exempt from prior disclosure | B. Income during reporting period (1) Amount Code 1 (A-H) | B. (2) Type (e.g. div., rent, or int.) | C. Gross value at end of reporting period (1) Value Code 2 (J-P) | C. (2) Value Method Code 3 (Q-W) | D. Transactions during reporting period (1) Type (e.g. buy, sell, merger, redemption) | If not exempt from disclosure (2) Date Month - Day | (3) Value Code 2 (J-P) | (4) Gain Code 1 (A-H) | (5) Identity of buyer/seller (if private transaction) |
|---|---|---|---|---|---|---|---|---|---|
| 1. AllianceBernstein (money market ) (see 39) | A | Dividend | K | T | Transfer | 5/17 | | | |
| 2. AmSouth (stock) | A | Dividend | J | T | | | | | |
| 3. AmSouth (checking accounts) | C | Interest | M | T | | | | | |
| 4. Williams Co. (stock) | A | Dividend | K | T | | | | | |
| 5. Gannett, Inc. (stock) | A | Dividend | K | T | | | | | |
| 6. AllianceBernstein (money market) (see 39) | A | Interest | L | T | Transfer | 5/17 | | | |
| 7. American Electric Power (stock) | A | Dividend | J | T | | | | | |
| 8. Bristol Meyer Co. (stock) | A | Dividend | J | T | | | | | |
| 9. J.P. Morgan Chase (stock) | A | Dividend | K | T | | | | | |
| 10. Kroger Co. (stock) | A | Dividend | J | T | | | | | |
| 11. Chevron Corp. (stock) | C | Dividend | M | T | | | | | |
| 12. Morgan Stanley Harbor I(annuity) | A | Interest | L | T | | | | | |
| 13. TIAA-CREF (stock and annuity) | A | Interest | M | T | | | | | |
| 14. Gannett 401(k) (Pension account) | A | Dividend | K | T | | | | | |
| 15. Terra Industries (stock) | A | Dividend | J | T | | | | | |
| 16. Longleaf Partners (mutual fund) | B | Dividend | M | T | | | | | |
| 17. Mutual Series Beacon Fund (mutual fund) | B | Dividend | M | T | | | | | |

| | | | | | |
|---|---|---|---|---|---|
| 1. Income Gain Codes: (See Columns B1 and D4) | A =$1,000 or less | B =$1,001 - $2,500 | C =$2,501 - $5,000 | D =$5,001 - $15,000 | E =$15,001 - $50,000 |
| | F =$50,001 - $100,000 | G =$100,001 - $1,000,000 | H1 =$1,000,001 - $5,000,000 | H2 =More than $5,000,000 | |
| 2. Value Codes (See Columns C1 and D3) | J =$15,000 or less | K =$15,001 - $50,000 | L =$50,001 - $100,000 | M =$100,001 - $250,000 | |
| | N =$250,001 - $500,000 | O =$500,001 - $1,000,000 | P1 =$1,000,001 - $5,000,000 | P2 =$5,000,001 - $25,000,000 | |
| | P3 =$25,000,001 - $50,000,000 | | P4 =More than $50,000,000 | | |
| 3. Value Method Codes (See Column C2) | Q =Appraisal | R =Cost (Real Estate Only) | S =Assessment | T =Cash Market | |
| | U =Book Value | V =Other | W =Estimated | | |

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## VII. INVESTMENTS and TRUSTS -- *income, value, transactions (includes those of the spouse and dependent children. See pp. 34-57 of filing instructions)*

☐ NONE *(No reportable income, assets, or transactions.)*

| A. Description of Assets (including trust assets) | B. Income during reporting period | | C. Gross value at end of reporting period | | D. Transactions during reporting period | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | If not exempt from disclosure | | | |
| Place "(X)" after each asset exempt from prior disclosure | (1) Amount Code 1 (A-H) | (2) Type (e.g. div., rent, or int.) | (1) Value Code 2 (J-P) | (2) Value Method Code 3 (Q-W) | (1) Type (e.g. buy, sell, merger, redemption) | (2) Date Month - Day | (3) Value Code 2 (J-P) | (4) Gain Code 1 (A-H) | (5) Identity of buyer/seller (if private transaction) |
| 18. T Rowe Price Stock Fund (mutual fund) | A | Dividend | L | T | | | | | |
| 19. Federated Kaufmann (mutual fund) | A | Dividend | K | T | | | | | |
| 20. Pershing Government Accounts (money market) | A | Interest | K | T | | | | | |
| 21. HSBC Holdings (stock) | A | Dividend | J | T | | | | | |
| 22. Exxon Mobil (stock) | B | Dividend | L | T | | | | | |
| 23. Dell Computer (stock) | A | Dividend | J | T | | | | | |
| 24. EMC Corp (stock) | A | Dividend | J | T | | | | | |
| 25. Intel Corp (stock) | A | Dividend | J | T | | | | | |
| 26. Oracle Corp (stock) | A | Dividend | J | T | | | | | |
| 27. Sun Micro Systems (stock) | A | Dividend | J | T | | | | | |
| 28. Pioneer Natural Resources, Midland TX | A | Royalty | J | W | | | | | |
| 29. Zimmer Hldgs Inc. (stock) | A | Dividend | J | T | | | | | |
| 30. Plains Mktg. , LP, Houston, TX | A | Royalty | J | W | | | | | |
| 31. Morgan Stanley Municipal Income Trust (mutual fund) | B | Dividend | K | T | | | | | |
| 32. Morgan Stanley Sched. Annuity Manager | C | Interest | L | T | | | | | |
| 33. Morgan Stanley Multi-Mkt. (mutual fund) | A | Dividend | J | T | | | | | |
| 34. Dodge & Cox Stock Funds (mutual fund) | A | Dividend | L | T | | | | | |

| | | | | | |
|---|---|---|---|---|---|
| 1. Income Gain Codes: (See Columns B1 and D4) | A =$1,000 or less | B =$1,001 - $2,500 | C =$2,501 - $5,000 | D =$5,001 - $15,000 | E =$15,001 - $50,000 |
| | F =$50,001 - $100,000 | G =$100,001 - $1,000,000 | H1 =$1,000,001 - $5,000,000 | H2 =More than $5,000,000 | |
| 2. Value Codes (See Columns C1 and D3) | J =$15,000 or less | K =$15,001 - $50,000 | L =$50,001 - $100,000 | M =$100,001 - $250,000 | |
| | N =$250,001 - $500,000 | O =$500,001 - $1,000,000 | P1 =$1,000,001 - $5,000,000 | P2 =$5,000,001 - $25,000,000 | |
| | P3 =$25,000,001 - $50,000,000 | | P4 =More than $50,000,000 | | |
| 3. Value Method Codes (See Column C2) | Q =Appraisal | R =Cost (Real Estate Only) | S =Assessment | T =Cash Market | |
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| Name of Person Reporting | Date of Report |
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| Daughtrey, Martha C | 05/26/2006 |

## VII. INVESTMENTS and TRUSTS -- *income, value, transactions (includes those of the spouse and dependent children. See pp. 34-57 of filing instructions)*

☐ NONE *(No reportable income, assets, or transactions.)*

| A. Description of Assets (including trust assets) | B. Income during reporting period | | C. Gross value at end of reporting period | | D. Transactions during reporting period | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | If not exempt from disclosure | | | |
| Place "(X)" after each asset exempt from prior disclosure | (1) Amount Code 1 (A-H) | (2) Type (e.g. div., rent, or int.) | (1) Value Code 2 (J-P) | (2) Value Method Code 3 (Q-W) | (1) Type (e.g. buy, sell, merger, redemption) | (2) Date Month - Day | (3) Value Code 2 (J-P) | (4) Gain Code 1 (A-H) | (5) Identity of buyer/seller (if private transaction) |
| 35. Vanguard 500 Fund (mutual fund) | A | Dividend | J | T | | | | | |
| 36. Vanguad Spec. Health Care Fund (mutual fund) | A | Dividend | K | T | | | | | |
| 37. Meridian Growth Fund (mutual fund) | A | Dividend | K | T | | | | | |
| 38. Freddie Mac (stock) | A | Dividend | J | T | | | | | |
| 39. Federated Cap Res (money mkt transfer fm AllianceBernstein) | B | Interest | L | T | Transfer | 5/31 | | | |

| | | | | | |
|---|---|---|---|---|---|
| 1. Income Gain Codes: (See Columns B1 and D4) | A =$1,000 or less | B =$1,001 - $2,500 | C =$2,501 - $5,000 | D =$5,001 - $15,000 | E =$15,001 - $50,000 |
| | F =$50,001 - $100,000 | G =$100,001 - $1,000,000 | H1 =$1,000,001 - $5,000,000 | H2 =More than $5,000,000 | |
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| | N =$250,001 - $500,000 | O =$500,001 - $1,000,000 | P1 =$1,000,001 - $5,000,000 | P2 =$5,000,001 - $25,000,000 | |
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| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## VIII. ADDITIONAL INFORMATION OR EXPLANATIONS. *(Indicate part of Report.)*

The IRA funds previously held by Lincoln Trust (see item 4 on 2004 Report) were actually transferred when Lincoln Trust was dissolved. That should have appeared on my2002 Report, with a date of 03/25/02.

| Name of Person Reporting | Date of Report |
|---|---|
| Daughtrey, Martha C | 05/26/2006 |

## IX. CERTIFICATION.

I certify that all information given above (including information pertaining to my spouse and minor or dependent children, if any) is accurate, true, and complete to the best of my knowledge and belief, and that any information not reported was withheld because it met applicable statutory provisions permitting non-disclosure.

I further certify that earned income from outside employment and honoraria and the acceptance of gifts which have been reported are in compliance with the provisions of 5 U.S.C. app. § 501 et. seq., 5 U.S.C. § 7353, and Judicial Conference regulations.

Signature [redacted] Date 05.26.06

NOTE: ANY INDIVIDUAL WHO KNO[redacted]LFULLY FALSIFIES OR FAILS TO FILE THIS REPORT MAY BE SUBJECT TO CIVIL AND CRIMINAL SANCTIONS (5 U.S.C. app. § 104)

FILING INSTRUCTIONS

Mail signed original and 3 additional copies to:

Committee on Financial Disclosure
Administrative Office of the United States Courts
Suite 2-301
One Columbus Circle, N.E.
Washington, D.C. 20544